LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

Prudential Annuities Life Assurance Corporation

NAIC Group Code 0304 (Current) 0304 (Prior) NAIC Company Code 86630 Employer's ID Number 06-1241288

Organized under the Laws of Connecticut, State of Domicile or Port of Entry AZ

Country of Domicile United States of America

Incorporated/Organized 05/21/1969 Commenced Business 05/25/1988

Statutory Home Office 2929 North Central Avenue, Suite 1700, Phoenix , AZ, US 85012
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One Corporate Drive
(Street and Number)
Shelton , CT, US 06484-0883, 800-628-6039
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records One Corporate Drive
(Street and Number)
Shelton , CT, US 06484-0883, 800-628-6039
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.prudential.com

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

OFFICERS

President	Lori Dickerson Fouché	Treasurer	Kenneth Yutaka Tanji
Secretary	Lynn Stone	Actuary	Arthur William Wallace

OTHER

John Chieffo #, EVP	Timothy Sean Cronin, Senior Vice President	Suzy Joy Domenick, Senior Vice President
George Michael Gannon, Senior Vice President	Michael Long, Senior Vice President	Steven Pearson Marenakos, Senior Vice President

DIRECTORS OR TRUSTEES

John Chieffo #	Lori Dickerson Fouché	George Michael Gannon
Bernard Joseph Jacob	Richard Francis Lambert	Kenneth Yutaka Tanji
Arthur William Wallace		

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.

Lori Dickerson Fouché
President

Lynn Stone
Secretary

Kenneth Yutaka Tanji
Treasurer

Subscribed and sworn to before me this
24th day of February, 2017

Kerry A. Klotz
Notary Public of New Jersey
01/28/2021

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

KERRY A. KLOTZ
NOTARY PUBLIC OF NEW JERSEY
ID # 2337834
My Commission Expires 1/28/2021

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	9,081,142,001	0	9,081,142,001	1,381,912,451
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1	0	1	0
	2.2 Common stocks	5,511,182	0	5,511,182	5,669,861
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1,121,072,793	0	1,121,072,793	351,160,461
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 943,732,641 , Schedule E - Part 1), cash equivalents ($ 1,371,150,871 , Schedule E - Part 2) and short-term investments ($ 424,942,070 , Schedule DA)	2,739,825,582	0	2,739,825,582	99,657,677
6.	Contract loans (including $ 0 premium notes)	12,718,708	0	12,718,708	13,054,068
7.	Derivatives (Schedule DB)	4,848,888,321	0	4,848,888,321	125,211,018
8.	Other invested assets (Schedule BA)	233,152,383	0	233,152,383	64,433,004
9.	Receivables for securities	0	0	0	313,010
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	2,714,562	0	2,714,562	6,697,128
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,045,025,533	0	18,045,025,533	2,048,108,678
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	302,854,343	0	302,854,343	20,451,350
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	19,839,139	0	19,839,139	0
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	373,120	0	373,120	110,591
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	1,196,073	0	1,196,073	162,007,094
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	10,745,001
18.2	Net deferred tax asset	2,461,276,042	623,542,529	1,837,733,513	69,789,898
19.	Guaranty funds receivable or on deposit	854,575	0	854,575	1,288,248
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	73,085	73,085	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	24,102,666	1,970	24,100,696	12,029,475
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	7,925,943	25,304	7,900,639	559,113
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,863,520,519	623,642,888	20,239,877,631	2,325,089,448
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	38,535,871,641	0	38,535,871,641	40,496,288,541
28.	Total (Lines 26 and 27)	59,399,392,160	623,642,888	58,775,749,272	42,821,377,989
	DETAILS OF WRITE-INS				
1101.	Miscellaneous other invested assets	2,714,562	0	2,714,562	6,697,128
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	2,714,562	0	2,714,562	6,697,128
2501.	Miscellaneous assets	7,925,943	25,304	7,900,639	559,113
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	7,925,943	25,304	7,900,639	559,113

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 11,869,571,721 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 7,580,965 Modco Reserve)	11,869,571,721	2,105,720,081
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	210,189,068	96,155,534
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	2,231,743	37,563
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	0	0
5.	Policyholders' dividends $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)	0	0
	6.2 Dividends not yet apportioned (including $ 0 Modco)	0	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 $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	0	0
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 $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 25,438,651 assumed and $ 6,624,244 ceded	32,062,895	251,481,504
	9.4 Interest maintenance reserve (IMR, Line 6)	46,707,905	282,018
10.	Commissions to agents due or accrued-life and annuity contracts $ 49,807,036 accident and health $ 0 and deposit-type contract funds $ 0	49,807,036	9,839,591
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	21,222,316	12,396,946
13.	Transfers to Separate Accounts due or accrued (net) (including $ (425,204,392) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,750,709,049)	(716,089,685)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	0	0
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	120,108,729	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	8,603	39,258
17.	Amounts withheld or retained by company as agent or trustee	8,348,693	2,668,278
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	3,711,588	12,248,885
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	4,384,733	4,552,536
22.	Borrowed money $ 1,000,000,000 and interest thereon $ 1,109,454	1,001,109,454	1,000,035
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	81,640,582	12,322,532
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	41,999,523	22,603,031
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	1,619,348,304	20,688,470
	24.09 Payable for securities	203,616,116	8,813
	24.10 Payable for securities lending	23,349,756	3,581,185
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	2,933,014,455	3,446,076
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	14,521,724,171	1,842,982,651
27.	From Separate Accounts Statement	38,535,871,641	40,496,288,541
28.	Total liabilities (Lines 26 and 27)	53,057,595,812	42,339,271,192
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	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	7,494,587,761	212,633,055
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(1,778,934,301)	266,973,742
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 $ 0 in Separate Accounts Statement)	5,715,653,460	479,606,797
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	5,718,153,460	482,106,797
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	58,775,749,272	42,821,377,989
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	1,112,502	3,446,076
2502.	Collateral liability for derivatives	2,931,901,953	0
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,933,014,455	3,446,076
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	15,511,697,139	(230,817,265)
2.	Considerations for supplementary contracts with life contingencies	0	0
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,189,409,244	112,714,651
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	6,736,274	2,630,723
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	32,242,013	13,204,952
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	16,475,222	4,457,299
7.	Reserve adjustments on reinsurance ceded	(338,920,528)	(22,140,411)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	867,820,091	961,546,758
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	354,803,455	198,320,301
9.	Total (Lines 1 to 8.3)	17,640,262,910	1,039,917,008
10.	Death benefits	1,771,980	1,737,239
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,049,877,434	540,461,261
13.	Disability benefits and benefits under accident and health contracts	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	5,893,720,948	3,570,304,658
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	108,770,770	5,052,738
18.	Payments on supplementary contracts with life contingencies	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	9,762,569,094	(115,243,139)
20.	Totals (Lines 10 to 19)	16,816,710,226	4,002,312,757
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	96,110,592	136,219,535
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	4,428,523,014	0
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	123,004,169	109,026,367
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	2,283,216	2,526,255
25.	Increase in loading on deferred and uncollected premiums	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,387,773,038)	(3,697,588,734)
27.	Aggregate write-ins for deductions	(107,263,175)	70,309,386
28.	Totals (Lines 20 to 27)	14,971,595,004	622,805,566
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,668,667,906	417,111,442
30.	Dividends to policyholders	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	2,668,667,906	417,111,442
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,827,752,324	81,931,210
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(159,084,418)	335,180,232
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (296,472,962) (excluding taxes of $ (6,857,256) transferred to the IMR)	(1,858,501,608)	4,855,952
35.	Net income (Line 33 plus Line 34)	(2,017,586,026)	340,036,184
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	482,106,797	605,740,487
37.	Net income (Line 35)	(2,017,586,026)	340,036,184
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (971,387,579)	(1,814,207,127)	(2,121,870)
39.	Change in net unrealized foreign exchange capital gain (loss)	10,201,623	(509,362)
40.	Change in net deferred income tax	2,391,481,807	(2,647,698)
41.	Change in nonadmitted assets	(571,014,050)	(9,085,217)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	(69,318,050)	694,273
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	32,242,013	13,204,952
47.	Other changes in surplus in Separate Accounts Statement	(32,242,013)	(13,204,952)
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	7,281,954,706	0
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	0	(450,000,000)
53.	Aggregate write-ins for gains and losses in surplus	24,533,781	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	5,236,046,664	(123,633,690)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	5,718,153,460	482,106,797
	DETAILS OF WRITE-INS		
08.301.	Fee & other income	354,803,455	198,320,301
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	354,803,455	198,320,301
2701.	Reserve adjustment on reinsurance assumed	(236,771,029)	0
2702.	Interest maintenance reserve transferred via reinsurance	65,897,064	0
2703.	Miscellaneous deductions	63,610,790	70,309,386
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(107,263,175)	70,309,386
5301.	Capital transfer from Pruco Re	24,533,781	0
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	24,533,781	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	5,487,271,315	(230,817,265)
2.	Net investment income	1,248,271,762	116,402,208
3.	Miscellaneous income	1,399,909,789	1,004,439,930
4.	Total (Lines 1 through 3)	8,135,452,866	890,024,873
5.	Benefit and loss related payments	7,500,495,305	3,912,784,927
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,353,153,674)	(3,955,610,774)
7.	Commissions, expenses paid and aggregate write-ins for deductions	800,182,931	307,829,457
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	31,893,390	(4,857,672)
10.	Total (Lines 5 through 9)	4,979,417,952	260,145,938
11.	Net cash from operations (Line 4 minus Line 10)	3,156,034,914	629,878,935
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,810,337,559	226,435,130
	12.2 Stocks	4,864,403	3,848,628
	12.3 Mortgage loans	95,320,102	27,497,826
	12.4 Real estate	0	0
	12.5 Other invested assets	5,176,835	2,130,290
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	652,065	(23,025)
	12.7 Miscellaneous proceeds	270,103,616	130,968
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,186,454,580	260,019,818
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	5,578,461,065	123,299,337
	13.2 Stocks	4,991,037	3,764,500
	13.3 Mortgage loans	298,940,782	102,451,155
	13.4 Real estate	0	0
	13.5 Other invested assets	103,803,422	2,984,507
	13.6 Miscellaneous applications	1,278,312,007	1,357,403
	13.7 Total investments acquired (Lines 13.1 to 13.6)	7,264,508,313	233,856,902
14.	Net increase (decrease) in contract loans and premium notes	(335,360)	(300,873)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(3,077,718,373)	26,463,788
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	(358,097,098)	0
	16.3 Borrowed funds	(197,686,260)	(64,160,013)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	5,262,764	2,776,291
	16.5 Dividends to stockholders	0	450,000,000
	16.6 Other cash provided (applied)	3,112,371,958	(12,479,618)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,561,851,364	(523,863,340)
	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)	2,640,167,905	132,479,384
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	99,657,677	(32,821,707)
	19.2 End of year (Line 18 plus Line 19.1)	2,739,825,582	99,657,677

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

20.0001. Reinsurance agreement - Summary of Operations, Premiums	(10,004,586,685)	0
20.0002. Reinsurance agreement - Asset page, Investment income due and accrued	263,372,394	0
20.0003. Reinsurance agreement - Summary of Operations, Commissions and expense allowances on reinsurance ceded	3,661,006,385	0
20.0004. Reinsurance agreement- Liabilites, Federal and foreign income tax	1,480,152,324	0
20.0005. Reinsurance agreement - Asset page, Derivatives	6,761,253,900	0
20.0006. Reinsurance agreement - Asset page, Bonds	5,979,737,732	0
20.0007. Reinsurance agreement - Asset page, Mortgage loans on real estate	579,970,244	0
20.0008. Reinsurance agreement - Asset page, Other invested asset	62,992,406	0
20.0009. Reinsurance agreement - Summary of Operations, Surplus adjustment: Paid in	(7,640,809,149)	0
20.0010. Reinsurance agreement - Liabilites, Borrow money and interest	(1,143,000,000)	0
20.0011. Reinsurance agreement - Liabilites, Other liabilities	(89,551)	0
20.0012. Transfer from affiliate- Asset page, Net deferred tax asset	(996,741,887)	0
20.0013. Transfer from affiliate - Liabilites, Federal and foreign income tax	854,674,986	0

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

20.0014. Transfer from affiliate- Liabilites, Remittances and items not allocated	(14,942)	0
20.0015. Transfer from affiliate- Asset page, Receivables from parent, subsidaries, and affiliates	(9,504,829)	0
20.0016. Transfer from affiliate - Liabilites page, Payable to parent, subsidaries, and affiliates	(7,556,654)	0
20.0017. Transfer from affiliate - Summary of Operations, Surplus adjustment: Paid in	757,345	0
20.0018. Transfer from affiliate - Summary of Operations, Aggregate write-ins for gains and losses in surplus	158,385,981	0
20.0019. Accrual Interest and adjustments on policy or deposit type contract funds - Summary of Operations, Interest and adjustments on contracts or deposit type contract funds	0	(2,422,224)
20.0020. Accrual Interest and adjustments on policy or deposit type contract funds - Summary of Operations, Interest and adjustments on contracts or deposit type contract funds	0	2,422,224

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	15,511,697,139	0	(892,713)	15,512,589,852	0	0	0	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
3.	Net investment income	1,189,409,244	0	442,838	1,014,847,265	0	0	0	0	0	0	0	174,119,140
4.	Amortization of Interest Maintenance Reserve (IMR)	6,736,274	0	0	6,735,495	0	0	0	0	0	0	0	780
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	32,242,013	0	22	32,241,991	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	16,475,222	0	186,376	16,288,846	0	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	(338,920,528)	0	(3,208,506)	(335,712,022)	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	867,820,091	0	3,009,336	864,810,754	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	354,803,455	0	0	355,574,932	0	0	0	0	0	0	0	(771,476)
9.	Totals (Lines 1 to 8.3)	17,640,262,910	0	(462,647)	17,467,377,113	0	0	0	0	0	0	0	173,348,444
10.	Death benefits	1,771,980	0	1,771,980	0	0	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	1,049,877,434	0	0	1,049,877,434	0	0	0	0	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	5,893,720,948	0	1,884,939	5,891,836,009	0	0	0	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	108,770,770	0	3,968	108,766,801	0	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	9,762,569,094	0	(17,113,961)	9,779,683,055	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	16,816,710,225	0	(13,453,074)	16,830,163,299	0	0	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	96,110,592	0	145,174	95,965,418	0	0	0	0	0	0	0	0
22.	Commissions and expense allowances on reinsurance assumed	4,428,523,014	0	0	4,428,523,014	0	0	0	0	0	0	0	0
23.	General insurance expenses	123,004,169	0	55,336	112,929,865	0	0	0	0	0	0	0	10,018,968
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,283,216	0	62,879	1,777,020	0	0	0	0	0	0	0	443,317
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,387,773,038)	0	(2,828,090)	(6,384,944,948)	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	(107,263,175)	0	180,472	(107,443,647)	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	14,971,595,004	0	(15,837,303)	14,976,970,022	0	0	0	0	0	0	0	10,462,285
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,668,667,906	0	15,374,656	2,490,407,091	0	0	0	0	0	0	0	162,886,158
30.	Dividends to policyholders	0	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	2,668,667,906	0	15,374,656	2,490,407,091	0	0	0	0	0	0	0	162,886,158
32.	Federal income taxes incurred (excluding tax on capital gains)	2,827,752,324	0	15,582,094	2,755,140,409	0	0	0	0	0	0	0	57,029,821
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(159,084,418)	0	(207,438)	(264,733,317)	0	0	0	0	0	0	0	105,856,337
	DETAILS OF WRITE-INS												
08.301.	Fee & other income	354,803,455	0	0	355,574,932	0	0	0	0	0	0	0	(771,476)
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	354,803,455	0	0	355,574,932	0	0	0	0	0	0	0	(771,476)
2701.	Reserve adjustment on reinsurance assumed	(236,771,029)	0	0	(236,771,029)	0	0	0	0	0	0	0	0
2702.	Interest maintenance reserve transferred via reinsurance	65,897,064	0	0	65,897,064	0	0	0	0	0	0	0	0
2703.	Miscellaneous deductions	63,610,790	0	180,472	63,430,318	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(107,263,175)	0	180,472	(107,443,647)	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 0 , Line 10 0 , Line 16 0 , Line 23 0 , Line 24 0

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	2,105,720,081	0	16,059,997	2,089,660,084	0	0	0	0
2. Tabular net premiums or considerations	43,962,499	0	139,710	43,822,789	0	0	0	0
3. Present value of disability claims incurred	0	0	0	0	XXX	0	0	0
4. Tabular interest	31,443,771	0	777,921	30,665,850	0	0	0	0
5. Tabular less actual reserve released	(2,077,331)	0	0	(2,077,331)	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0
7. Other increases (net)	9,833,648,233	0	47,330	9,833,600,903	0	0	0	0
8. Totals (Lines 1 to 7)	12,012,697,253	0	17,024,958	11,995,672,295	0	0	0	0
9. Tabular cost	0	0	0	0	XXX	0	0	0
10. Reserves released by death	0	0	0	XXX	XXX	0	0	XXX
11. Reserves released by other terminations (net)	90,590,548	0	1,113,761	89,476,787	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies	32,468,616	0	0	32,468,616	0	0	0	0
13. Net transfers to or (from) Separate Accounts	20,066,368	0	29,713	20,036,655	0	0	0	0
14. Total Deductions (Lines 9 to 13)	143,125,532	0	1,143,474	141,982,058	0	0	0	0
15. Reserve December 31, current year	11,869,571,721	0	15,881,484	11,853,690,237	0	0	0	0

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 36,907,008	77,279,869
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 102,394,869	123,160,278
1.3	Bonds of affiliates	(a) 670,930	670,120
2.1	Preferred stocks (unaffiliated)	(b) 0	6,046
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	153,108	153,108
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 31,648,482	34,061,551
4.	Real estate	(d) 0	0
5	Contract loans	442,838	443,860
6	Cash, cash equivalents and short-term investments	(e) 24,736,391	26,447,449
7	Derivative instruments	(f) 754,646,967	972,011,148
8.	Other invested assets	18,533,208	18,533,208
9.	Aggregate write-ins for investment income	565,697	683,234
10.	Total gross investment income	970,699,498	1,253,449,870
11.	Investment expenses		(g) 9,248,575
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		54,792,052
16.	Total deductions (Lines 11 through 15)		64,040,627
17.	Net investment income (Line 10 minus Line 16)		1,189,409,244
	DETAILS OF WRITE-INS		
0901.	Commitment fees and other income	565,697	683,234
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	565,697	683,234
1501.	Interest paid to brokers on loaned securities		(3,627)
1502.	Interest on borrowed money		54,795,679
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		54,792,052

(a) Includes $ 4,084,175 accrual of discount less $ 22,940,213 amortization of premium and less $ 57,624,470 paid for accrued interest on purchases.

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

(c) Includes $ 34,915 accrual of discount less $ 4,306,971 amortization of premium and less $ 1,964,996 paid for accrued interest on purchases.

(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 18,417,451 accrual of discount less $ 1,013,614 amortization of premium and less $ 2,895,000 paid for accrued interest on purchases.

(f) Includes $ 790,709,321 accrual of discount less $ (588,852,303) amortization of premium.

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

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

(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	3,946,409	0	3,946,409	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	873,416	(14,622,711)	(13,749,295)	0	(19,972,762)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	33,141	(375,188)	(342,047)	56,319	413
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	(680,619)	1,232,529	551,910	0	(9,958,449)
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	652,065	0	652,065	0	0
7.	Derivative instruments	(2,165,369,762)	0	(2,165,369,762)	(2,794,053,280)	41,676,425
8.	Other invested assets	0	(542,249)	(542,249)	8,402,256	(759,620)
9.	Aggregate write-ins for capital gains (losses)	234,398	51,842	286,240	0	(784,385)
10.	Total capital gains (losses)	(2,160,310,952)	(14,255,777)	(2,174,566,729)	(2,785,594,705)	10,201,622
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains/ (losses)	234,398	51,842	286,240	0	(784,385)
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	234,398	51,842	286,240	0	(784,385)

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	0	0	0	0	0	0	0	0	0	0	0
2.	Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:											
	3.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0	0	0
4.	Advance	0	0	0	0	0	0	0	0	0	0	0
5.	Line 3.4 - Line 4	0	0	0	0	0	0	0	0	0	0	0
6.	Collected during year:											
	6.1 Direct	4,803	0	0	4,803	0	0	0	0	0	0	0
	6.2 Reinsurance assumed	4,466,643,936	0	0	4,466,643,936	0	0	0	0	0	0	0
	6.3 Reinsurance ceded	(30,154)	0	0	(30,154)	0	0	0	0	0	0	0
	6.4 Net	4,466,678,893	0	0	4,466,678,893	0	0	0	0	0	0	0
7.	Line 5 + Line 6.4	4,466,678,893	0	0	4,466,678,893	0	0	0	0	0	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	0	0	0	0	0	0	0	0	0	0	0
9.	First year premiums and considerations:											
	9.1 Direct	4,803	0	0	4,803	0	0	0	0	0	0	0
	9.2 Reinsurance assumed	4,466,643,936	0	0	4,466,643,936	0	0	0	0	0	0	0
	9.3 Reinsurance ceded	(30,154)	0	0	(30,154)	0	0	0	0	0	0	0
	9.4 Net (Line 7 - Line 8)	4,466,678,893	0	0	4,466,678,893	0	0	0	0	0	0	0
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	37,609,917	0	0	37,609,917	0	0	0	0	0	0	0
	10.2 Reinsurance assumed	22,823,855	0	0	22,823,855	0	0	0	0	0	0	0
	10.3 Reinsurance ceded	3,196,659	0	0	3,196,659	0	0	0	0	0	0	0
	10.4 Net	57,237,113	0	0	57,237,113	0	0	0	0	0	0	0
	RENEWAL											
11.	Uncollected	(120,613)	0	(113,786)	(6,827)	0	0	0	0	0	0	0
12.	Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	13.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	13.3 Reinsurance ceded	120,613	0	113,786	6,827	0	0	0	0	0	0	0
	13.4 Net (Line 11 + Line 12)	(120,613)	0	(113,786)	(6,827)	0	0	0	0	0	0	0
14.	Advance	0	0	0	0	0	0	0	0	0	0	0
15.	Line 13.4 - Line 14	(120,613)	0	(113,786)	(6,827)	0	0	0	0	0	0	0
16.	Collected during year:											
	16.1 Direct	45,746,865	0	1,511,902	44,234,962	0	0	0	0	0	0	0
	16.2 Reinsurance assumed	7,911,269,234	0	(1,365,516)	7,912,634,750	0	0	0	0	0	0	0
	16.3 Reinsurance ceded	(2,941,217,274)	0	1,017,300	(2,942,234,574)	0	0	0	0	0	0	0
	16.4 Net	10,898,233,373	0	(870,914)	10,899,104,287	0	0	0	0	0	0	0
17.	Line 15 + Line 16.4	10,898,112,760	0	(984,700)	10,899,097,460	0	0	0	0	0	0	0
18.	Prior year (uncollected + deferred and accrued - advance)	(89,668,373)	0	(91,987)	(89,576,386)	0	0	0	0	0	0	0
19.	Renewal premiums and considerations:											
	19.1 Direct	45,746,865	0	1,511,902	44,234,962	0	0	0	0	0	0	0
	19.2 Reinsurance assumed	7,911,269,234	0	(1,365,516)	7,912,634,750	0	0	0	0	0	0	0
	19.3 Reinsurance ceded	(3,030,765,034)	0	1,039,099	(3,031,804,133)	0	0	0	0	0	0	0
	19.4 Net (Line 17 - Line 18)	10,987,781,133	0	(892,713)	10,988,673,845	0	0	0	0	0	0	0
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	83,361,585	0	1,511,902	81,849,682	0	0	0	0	0	0	0
	20.2 Reinsurance assumed	12,400,737,025	0	(1,365,516)	12,402,102,541	0	0	0	0	0	0	0
	20.3 Reinsurance ceded	(3,027,598,529)	0	1,039,099	(3,028,637,628)	0	0	0	0	0	0	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	15,511,697,139	0	(892,713)	15,512,589,852	0	0	0	0	0	0	0

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	0	0	0	0	0	0	0	0	0	0	0
22.	All other	0	0	0	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	21,521	0	0	21,521	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	165,819,925	0	0	165,819,925	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	(165,798,404)	0	0	(165,798,404)	0	0	0	0	0	0	0
24.	Single:											
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:											
	25.1 Reinsurance ceded	16,453,701	0	186,376	16,267,325	0	0	0	0	0	0	0
	25.2 Reinsurance assumed	4,262,703,089	0	0	4,262,703,089	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	(4,246,249,388)	0	186,376	(4,246,435,764)	0	0	0	0	0	0	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	16,475,222	0	186,376	16,288,846	0	0	0	0	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	4,428,523,014	0	0	4,428,523,014	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	(4,412,047,792)	0	186,376	(4,412,234,168)	0	0	0	0	0	0	0
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	805,188	0	145,174	660,014	0	0	0	0	0	0	0
28.	Single	0	0	0	0	0	0	0	0	0	0	0
29.	Renewal	95,305,404	0	0	95,305,404	0	0	0	0	0	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	96,110,592	0	145,174	95,965,418	0	0	0	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	4,906,357	0	0	665,276	0	5,571,633
2.	Salaries and wages	67,320,391	0	0	5,520,813	0	72,841,204
3.11	Contributions for benefit plans for employees	3,339,980	0	0	0	0	3,339,980
3.12	Contributions for benefit plans for agents	7,899	0	0	0	0	7,899
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	78,821	0	0	5,248	0	84,069
3.32	Other agent welfare	0	0	0	0	0	0
4.1	Legal fees and expenses	399,773	0	0	65,281	0	465,054
4.2	Medical examination fees	0	0	0	0	0	0
4.3	Inspection report fees	249	0	0	42	0	291
4.4	Fees of public accountants and consulting actuaries	1,169,485	0	0	198,621	0	1,368,106
4.5	Expense of investigation and settlement of policy claims	42,051	0	0	0	0	42,051
5.1	Traveling expenses	1,125,032	0	0	117,806	0	1,242,838
5.2	Advertising	3,423,315	0	0	564,332	0	3,987,647
5.3	Postage, express, telegraph and telephone	1,334,736	0	0	184,777	0	1,519,513
5.4	Printing and stationery	747,023	0	0	15,786	0	762,809
5.5	Cost or depreciation of furniture and equipment	707,399	0	0	104,605	0	812,004
5.6	Rental of equipment	888,487	0	0	150,724	0	1,039,211
5.7	Cost or depreciation of EDP equipment and software	6,969,324	0	0	774,185	0	7,743,509
6.1	Books and periodicals	29,966	0	0	4,780	0	34,746
6.2	Bureau and association fees	222,769	0	0	29,687	0	252,456
6.3	Insurance, except on real estate	305,647	0	0	51,861	0	357,508
6.4	Miscellaneous losses	1,364,274	0	0	4,368	0	1,368,642
6.5	Collection and bank service charges	142,027	0	0	10,142	0	152,169
6.6	Sundry general expenses	18,456,375	0	0	1,550,602	0	20,006,977
6.7	Group service and administration fees	3,633	0	0	0	0	3,633
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0
7.1	Agency expense allowance	0	0	0	0	0	0
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	188	0	0	32	0	220
9.1	Real estate expenses	0	0	0	0	0	0
9.2	Investment expenses not included elsewhere	0	0	0	0	9,248,575	9,248,575
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0
10.	General expenses incurred	112,985,201	0	0	10,018,968	9,248,575	(a) 132,252,744
11.	General expenses unpaid December 31, prior year	12,396,946	0	0	0	0	12,396,946
12.	General expenses unpaid December 31, current year	21,222,316	0	0	0	0	21,222,316
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	104,159,831	0	0	10,018,968	9,248,575	123,427,374
	DETAILS OF WRITE-INS						
09.301.							
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0

(a) Includes management fees of $ 44,585,123 to affiliates and $ 14,814,637 to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	0	0
2.	State insurance department licenses and fees	157,762	0	42,555	0	200,317
3.	State taxes on premiums	258,044	0	400,762	0	658,806
4.	Other state taxes, including $ 98,158 for employee benefits	76,446	0	0	0	76,446
5.	U.S. Social Security taxes	1,000,726	0	0	0	1,000,726
6.	All other taxes	346,921	0	0	0	346,921
7.	Taxes, licenses and fees incurred	1,839,899	0	443,317	0	2,283,216
8.	Taxes, licenses and fees unpaid December 31, prior year	0	0	0	0	0
9.	Taxes, licenses and fees unpaid December 31, current year	0	0	0	0	0
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	1,839,899	0	443,317	0	2,283,216

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 80 CSO Ultimate Gender Tobacco 4.50% Modified CRVM 99-03	15,666,342	0	15,666,342	0	0
0199997. Totals (Gross)	15,666,342	0	15,666,342	0	0
0199998. Reinsurance ceded	0	0	0	0	0
0199999. Life Insurance: Totals (Net)	15,666,342	0	15,666,342	0	0
0200001. 71 GAM 7.5% Immediate 84	0	XXX	0	XXX	0
0200002. 1971 IAM 8.50% Deferred 84	865,076	XXX	865,076	XXX	0
0200003. 1971 IAM 5.50 % Deferred CARVM 82-83	2,349,168	XXX	2,349,168	XXX	0
0200004. 83a 11.00% Immediate 85	48,671	XXX	48,671	XXX	0
0200005. 83a 9.25% Immediate 86	7,334	XXX	7,334	XXX	0
0200006. 83a 8.75% Immediate 88-89	72,191	XXX	72,191	XXX	0
0200007. 83a 8.50% Deferred CARVM 85	1,434,001	XXX	1,434,001	XXX	0
0200008. 83a 8.25% Immediate 90-91	626,018	XXX	626,018	XXX	0
0200009. 83a 8.00% Immediate 87	32,697	XXX	32,697	XXX	0
0200010. 83a 7.75% Immediate 92	477,160	XXX	477,160	XXX	0
0200011. 83a 7.25% Immediate 95	321,342	XXX	321,342	XXX	0
0200012. 83a 7.25% Deferred CARVM 86	1,629,568	XXX	1,629,568	XXX	0
0200013. 83a 7.00% Immediate 93	181,691	XXX	181,691	XXX	0
0200014. 83a 7.00% Deferred CARVM 88-89	17,381,386	XXX	17,381,386	XXX	0
0200015. 83a 6.75% Immediate 96-97	423,775	XXX	423,775	XXX	0
0200016. 83a 6.50% Immediate 94	261,207	XXX	261,207	XXX	0
0200017. 83a 6.50% Deferred CARVM 87,90	11,712,953	XXX	11,712,953	XXX	0
0200018. 83a 5.50% Deferred CARVM 00	80,713,748	XXX	80,713,748	XXX	0
0200019. 83a 5.25% Deferred CARVM 95-97, 01-02	219,246,498	XXX	219,246,498	XXX	0
0200020. 83a 5.00% Deferred CARVM 98-99, 09	244,755,022	XXX	244,755,022	XXX	0
0200021. 83a 4.75% Deferred CARVM 03-04	180,354,318	XXX	180,354,318	XXX	0
0200022. 83a 4.50% Deferred CARVM 05-08	468,569,928	XXX	468,569,928	XXX	0
0200023. 83a 4.25% Deferred CARVM 10	653,973	XXX	653,973	XXX	0
0200024. 83a 3.75% Deferred CARVM 14	463,457,018	XXX	463,457,018	XXX	0
0200025. A-2000 6.75% Deferred CARVM 02	1,858,493	XXX	1,858,493	XXX	0
0200026. A-2000 6.25% Deferred CARVM 03, 09	8,922,360	XXX	8,922,360	XXX	0
0200027. A-2000 5.75% Deferred CARVM 04, 08	1,502,723	XXX	1,502,723	XXX	0
0200028. A-2000 5.50% Deferred CARVM 06-07	1,569,630	XXX	1,569,630	XXX	0
0200029. A-2000 5.25% Deferred CARVM 05, 10	13,477,593	XXX	13,477,593	XXX	0
0200030. A-2000 7.00% Immediate 00	1,199,026	XXX	1,199,026	XXX	0
0200031. A-2000 6.75% Immediate 01	8,327,590	XXX	8,327,590	XXX	0
0200032. A-2000 6.50% Immediate 02	162,385,260	XXX	162,385,260	XXX	0
0200033. A-2000 6.25% Immediate 98-99	868,585,342	XXX	868,585,342	XXX	0
0200034. A-2000 6.00% Immediate 03, 09	14,232,356	XXX	14,232,356	XXX	0
0200035. A-2000 5.50% Immediate 04,07-08	82,081,805	XXX	82,081,805	XXX	0
0200036. A-2000 5.25% Immediate 05-06, 10	22,338,635	XXX	22,338,635	XXX	0
0200037. A-2000 5.00% Immediate 11	20,683,034	XXX	20,683,034	XXX	0
0200038. A-2000 4.50% Immediate 14	36,460,055	XXX	36,460,055	XXX	0
0200039. A-2000 4.25% Immediate 12	20,286,617	XXX	20,286,617	XXX	0
0200040. A-2000 4.00% Immediate 13	25,531,300	XXX	25,531,300	XXX	0
0200041. A-2012 4.00% Immediate 15-16 NB	107,267,602	XXX	107,267,602	XXX	0
0200042. A-2012 3.75% Deferred CARVM 16 NB	288,249,019	XXX	288,249,019	XXX	0
0200043. A-2012 3.50% Deferred CARVM 15	392,779,914	XXX	392,779,914	XXX	0
0200044. For Guaranteed Benefits Under Variable Annuities	8,217,751,501	XXX	8,217,751,501	XXX	0
0299997. Totals (Gross)	11,991,064,598	XXX	11,991,064,598	XXX	0
0299998. Reinsurance ceded	286,374,363	XXX	286,374,363	XXX	0
0299999. Annuities: Totals (Net)	11,704,690,235	XXX	11,704,690,235	XXX	0
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	0	0	0	0	0
0499998. Reinsurance ceded	0	0	0	0	0
0499999. Accidental Death Benefits: Totals (Net)	0	0	0	0	0
0599998. Reinsurance ceded	0	0	0	0	0
0599999. Disability-Active Lives: Totals (Net)	0	0	0	0	0
0699998. Reinsurance ceded	0	0	0	0	0
0699999. Disability-Disabled Lives: Totals (Net)	0	0	0	0	0
0700001. For the Minimum Death Benefit under Variable Life Insurance	349,424	0	349,424	0	0
0700002. Additional Actuarial Reserves - Asset Adequacy Analysis	0	0	0	0	0
0700003. Additional Actuarial Reserves - Variable Annuities Margins	149,000,000	0	149,000,000	0	0
0799997. Totals (Gross)	149,349,424	0	149,349,424	0	0
0799998. Reinsurance ceded	134,280	0	134,280	0	0
0799999. Miscellaneous Reserves: Totals (Net)	149,215,144	0	149,215,144	0	0
9999999. Totals (Net) - Page 3, Line 1	11,869,571,721	0	11,869,571,721	0	0

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

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

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

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

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

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

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

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

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

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

N O N E

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	96,155,534	0	96,155,534	0	0	0
2. Deposits received during the year	27,360,826	0	27,360,826	0	0	0
3. Investment earnings credited to the account	4,112,263	0	4,112,263	0	0	0
4. Other net change in reserves	0	0	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	30,305,397	0	30,305,397	0	0	0
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	97,323,226	0	97,323,226	0	0	0
10. Reinsurance balance at the beginning of the year	0	0	0	0	0	0
11. Net change in reinsurance assumed	116,268,166	0	116,268,166	0	0	0
12. Net change in reinsurance ceded	3,402,324	0	3,402,324	0	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	112,865,842	0	112,865,842	0	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	210,189,068	0	210,189,068	0	0	0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	1.2 Reinsurance assumed	2,194,642	0	0	2,194,642	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	1.4 Net	2,194,642	0	0	2,194,642	0	0	0	0	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	74,202	0	74,202	0	0	0	0	0	0	0	0
	2.22 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	2.23 Reinsurance ceded	37,101	0	37,101	0	0	0	0	0	0	0	0
	2.24 Net	37,101	0	(b) 37,101	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:												
	3.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	3.4 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
4. TOTALS	4.1 Direct	74,202	0	74,202	0	0	0	0	0	0	0	0
	4.2 Reinsurance assumed	2,194,642	0	0	2,194,642	0	0	0	0	0	0	0
	4.3 Reinsurance ceded	37,101	0	37,101	0	0	0	0	0	0	0	0
	4.4 Net	2,231,743	(a) 0	(a) 37,101	2,194,642	0	0	(a) 0	0	0	0	0

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	502,341,738	0	4,274,774	498,066,964	0	0	0	0	0	0	0
1.2 Reinsurance assumed	583,552,817	0	0	583,552,817	0	0	0	0	0	0	0
1.3 Reinsurance ceded	36,176,792	0	2,370,946	33,805,846	0	0	0	0	0	0	0
1.4 Net	(d) 1,049,717,763	0	1,903,828	1,047,813,935	0	0	0	0	0	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct	74,202	0	74,202	0	0	0	0	0	0	0	0
2.2 Reinsurance assumed	2,194,642	0	0	2,194,642	0	0	0	0	0	0	0
2.3 Reinsurance ceded	37,101	0	37,101	0	0	0	0	0	0	0	0
2.4 Net	2,231,743	0	37,101	2,194,642	0	0	0	0	0	0	0
3. Amounts recoverable from reinsurers December 31, current year	373,120	0	131,387	241,733	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct	75,125	0	75,125	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	37,563	0	37,563	0	0	0	0	0	0	0	0
4.4 Net	37,562	0	37,562	0	0	0	0	0	0	0	0
5. Amounts recoverable from reinsurers December 31, prior year	110,591	0	0	110,591	0	0	0	0	0	0	0
6. Incurred Benefits											
6.1 Direct	502,340,815	0	4,273,851	498,066,964	0	0	0	0	0	0	0
6.2 Reinsurance assumed	585,747,459	0	0	585,747,459	0	0	0	0	0	0	0
6.3 Reinsurance ceded	36,438,859	0	2,501,871	33,936,988	0	0	0	0	0	0	0
6.4 Net	1,051,649,415	0	1,771,980	1,049,877,435	0	0	0	0	0	0	0

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

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

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

(d) Includes $ 0 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	623,542,529	52,206,321	(571,336,208)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	73,085	202,428	129,343
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	1,970	3,759	1,789
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other than invested assets	25,304	216,330	191,026
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	623,642,888	52,628,838	(571,014,050)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	623,642,888	52,628,838	(571,014,050)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Miscellaneous assets	25,304	216,330	191,026
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	25,304	216,330	191,026

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

Prudential Annuities Life Assurance Corporation (the "Company"), domiciled in the State of Arizona, prepares its statutory financial statements in accordance with accounting practices prescribed or permitted by the Arizona Department of Insurance (the "Department"). 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.

There were no permitted or prescribed practices for the Company in 2016 or 2015.

	SSAP #	F/S Page	F/S Line #	12/31/2016	12/31/2015
Net Income					
(1) Arizona state basis (Page 4, Line 35, Columns 1&2)	XXX	XXX	XXX	($2,017,586,026)	$340,036,184
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				0	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				0	0
(4) NAIC SAP	XXX	XXX	XXX	($2,017,586,026)	$340,036,184
Surplus					
(5) Arizona state basis (Page 3, Line 38, Columns 1&2)	XXX	XXX	XXX	$5,718,153,460	$482,106,797
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				0	0
(8) NAIC SAP	XXX	XXX	XXX	$5,718,153,460	$482,106,797

1B. Use of Estimates

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

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

1C. Accounting Policy

In addition, the Company uses the following accounting policies:

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

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

(2) Bonds, which consist of long-term bonds, 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 six categories ranging from highest quality bonds to those in or near default. Bonds rated in the top five categories are generally valued at amortized cost while bonds rated at the lowest category are valued at lower of amortized cost or fair market value. The Company follows both the prospective and retrospective methods for amortizing bond premium and discount. See below for additional disclosure regarding the prospective vs. 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 loan-backed and structured securities is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

(6) Loan-backed and structured securities are primarily carried at amortized cost. For loan-backed and structured securities, 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 loan-backed and structured securities (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 loan-backed and structured securities 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 asset-backed securities 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 December 31, 2016 and December 31, 2015.

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 December 31, 2016 and December 31, 2015.

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

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

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

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

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

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

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

(14) Repurchase agreements and reverse repurchase agreements are agreements between a seller and a buyer, whereby the seller of securities sells and simultaneously agrees to repurchase the same or substantially the same securities from the buyer at an agreed upon price and, usually, at a stated date. Repurchase agreements (securities sold under agreements to repurchase) are generally accounted as secured borrowings. The assets transferred are not removed from the balance sheet, the cash collateral received is invested and reported on balance sheet and accounted for based on the type of investment. An offsetting liability is

reported in “Aggregate write-ins for liabilities”. For reverse repurchase agreements (securities purchased under agreements to resell), an asset is recorded in “Cash, and short term investments” to reflect the receivable from the counterparty. Dollar repurchase agreements and reverse dollar repurchase agreements involve debt instruments that are pay-through securities collateralized with GNMA, FNMA and FHLMC and similar securities. The Company typically uses "to be announced" ("TBAs") securities in the dollar repurchase and reverse dollar repurchase agreements which are accounted for as derivatives. Dollar repurchase and reverse dollar repurchase agreements are reported in "Aggregate write-ins for invested assets" with the change in value reported as "Change in net unrealized capital gains". "Net realized capital gains (losses)" are recorded upon termination of the agreements.

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

Goodwill for The Company's various other investment entities totaled $77,558 as of December 31, 2016. Amortization for these entities for the period ended December 31, 2016 was $1,358.

3B. Statutory Merger

The Company had no statutory mergers during 2016 or 2015.

3C. Assumption Reinsurance

There was no goodwill resulting from assumption reinsurance during 2016 or 2015.

3D. Impairment Loss

The Company did not recognize impairment losses from business combinations or goodwill resulting from assumption reinsurance during 2016 or 2015.

4. DISCONTINUED OPERATIONS

The Company did not have any material discontinued operations during 2016 or 2015.

5. INVESTMENTS

5A. Mortgage Loans

(1) The maximum and minimum lending rates for new mortgage loans as of December 31, 2016 were: City loans 4.67% and 3.05%. There were no new farm loans and no purchase money mortgages loaned during the year.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages is no greater than 80%. The mortgage loans are geographically dispersed or distributed throughout the United States, Europe, and Australia with the largest concentrations in California (26.40%), Texas (13.62%), and New Jersey (6.98%).

(3) There are no taxes, assessments or any amounts advanced and not included in the mortgage loan total as of December 31, 2016 and December 31, 2015.

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans:

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	**Current Year**							
1.	Recorded Investment (All)							
	(a) Current	$73,068,511	$0	$0	$0	$1,048,004,282	$0	$1,121,072,793
	(b) 30-59 days Past Due	0	0	0	0	0	0	0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	0
	(e) 180+ Days Past Due	0	0	0	0	0	0	0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
4.	Interest Reduced							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
b.	**Prior Year**							
1.	Recorded Investment (All)							
	(a) Current	$37,464,308	$0	$0	$0	$313,696,153	$0	$351,160,461
	(b) 30-59 days Past Due	0	0	0	0	0	0	0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	0
	(e) 180+ Days Past Due	0	0	0	0	0	0	0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
4.	Interest Reduced							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%

(5) The Company did not have investments in impaired loans with or without allowance for credit losses as of December 31, 2016.

(6) The Company did not recognize income from impaired loans using a cash-basis method of accounting as of December 31, 2016.

(7) The Company did not have allowances for credit losses as of December 31, 2016.

(8) The Company did not have mortgage loans derecognized as a result of foreclosure as of December 31, 2016.

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

5B. Debt Restructuring

The Company did not have restructured debt in which the company is a creditor during 2016 or 2015**.**

5C. Reverse Mortgages

The Company did not have reverse mortgages that required disclosure during 2016 or 2015.

5D. Loan-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 loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

(2) As of December 31, 2016, the Company had no loan-backed securities, within the scope of SSAP No. 43R, "Loan-backed and Structured Securities" ("SSAP No. 43R") 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.

NOTES TO FINANCIAL STATEMENTS

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains/(losses)" recorded in compliance with SSAP No. 43R for the year ended December 31, 2016.

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
589929M47	$1,254	$0	$1,254	$0	$0	2Q16
12667GHK2	62,823	0	62,823	0	0	3Q16
116663AC9	1,316,827	0	1,316,827	0	0	4Q16
Total	$1,380,904	$0	$1,380,904	$0	$0	

(4) As of December 31, 2016 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.

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	($15,967,183)
2. 12 Months or Longer	($1,559,829)

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

1. Less than 12 Months	$628,206,270
2. 12 Months or Longer	$24,880,046

5E. Repurchase Agreements and Securities Lending 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. For reverse repurchase agreements Company and NAIC policies require a minimum of 100% of the fair value of securities under these agreements to be maintained as collateral. The securities underlying repurchase agreements are generally U.S. Treasury or government agency bonds, whereas the securities underlying reverse repurchase agreements are U.S. Treasury bonds or agencies. Dollar rolls pertain to the purchases or sales of mortgage backed securities. Securities subject to these agreements at December 31, 2016 were:

	2016			
Securities Subject to:	Book Value	Fair Value	Maturities	Weighted Average Interest Rate
Reverse repurchase agreements	$255,000,000	$255,000,000	5 Days	0.52%

(2) Assets Pledged As Collateral

The Company had $255,000,000 pledged as collateral as of December 31, 2016. The Company has none of its assets pledged as collateral, which would be classified as “Securities pledged to creditors” as of December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received

For repurchase agreements, Company and NAIC policies require that 95% of the fair value of the securities be maintained as collateral. 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 repurchase agreements, securities lending and dollar repurchase agreements was:

(a) Aggregate Amount Collateral Received

12/31/2016

	(1) Fair Value
1. 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
2. Securities Lending:	
(a) Open	$23,349,756
(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	$23,349,756
(g) Securities Received	0
(h) Total Collateral Received	$23,349,756
3. 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 $23,347,396 as of December 31, 2016.

(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

12/31/2015

	(1) Fair Value
1. 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
2. Securities Lending:	
(a) Open	$3,581,185
(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	$3,581,185
(g) Securities Received	0
(h) Total Collateral Received	$3,581,185
3. 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 $3,580,965 as of December 31, 2015.

(c) In some instances, cash received as collateral is invested in Cash Equivalents, Short Term, and Long Term Bonds.

(4) As of December 31, 2016, the Company did not have any security lending transactions administered by an affiliate agent in which one-line reporting of the reinvested collateral is used.

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

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

12/31/2016

	(1) Amortized Cost	(2) Fair Value
1. Repurchase Agreements:		
(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
2. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	23,347,396	23,347,396
(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	$23,347,396	$23,347,396
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$23,347,396	$23,347,396
3. 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

12/31/2015

	(1) Amortized Cost	(2) Fair Value
1. Repurchase Agreements:		
(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
2. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	3,580,965	3,580,965
(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	$3,580,965	$3,580,965
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$3,580,965	$3,580,965
3. 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

(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 bonds including mortgage- and asset-backed securities.

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.

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

(7) As of December 31, 2016, the Company has no securities lending transactions that extend beyond one year from the reporting date.

NOTES TO FINANCIAL STATEMENTS

5F. Real Estate

The Company did not recognize impairment losses on real estate during 2016 or 2015.

The Company did not have real estate held for sale during 2016 or 2015.

The Company did not engage in retail land sales operations during 2016 or 2015.

5G. Low-Income Housing Tax Credits

The Company did not have investments in low-income housing tax credits as of 2016 or 2015.

NOTES TO FINANCIAL STATEMENTS

5H. Restricted Assets

(1) Restricted Assets (Including Pledged) as of December 31, 2016 were as follows:

Restricted Asset Category		Gross (Admitted & Nonadmitted) Restricted							Percentage			
		As of December 31, 2016							December 31, 2016			
		1	2	3	4	5	6	7	8	9	10	11
		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	Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b.	Collateral held under security lending agreements	22,041,227	0	0	0	22,041,227	11,025,414	11,015,813	0	22,041,227	0.037%	0.038%
c.	Subject to repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d.	Subject to reverse repurchase agreements	255,000,000	0	0	0	255,000,000	0	255,000,000	0	255,000,000	0.429%	0.434%
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	0	0	0	0	0	0	0	0	0	0.000%	0.000%
i.	FHLB capital stock	0	0	0	0	0	0	0	0	0	0.000%	0.000%
j.	On deposit with state	7,638,907	0	0	0	7,638,907	7,330,669	308,238	0	7,638,907	0.013%	0.013%
k.	On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.000%	0.000%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	0	0	0	0	0	0	0	0	0	0.000%	0.000%
m.	Pledged as collateral not captured in other categories	591,766,526	0	0	0	591,766,526	13,132,517	578,634,009	0	591,766,526	0.996%	1.007%
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o	Total restricted assets	$876,446,660	$0	$0	$0	$876,446,660	$31,488,600	$844,958,060	$0	$876,446,660	1.476%	1.491%

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

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are reported in the Aggregate) as of December 31, 2016 were as follows:

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							Percentage			
	December 31, 2016							As of December 31, 2016			
	1	2	3	4	5	6	7	8	9	10	11
	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	Admitted Restricted to Total Admitted Assets
Derivative Collateral	$591,766,526	$0	$0	$0	$591,766,526	$13,132,517	$578,634,009	0	591,766,526	0.996%	1.007%
Total	$591,766,526	$0	$0	$0	$591,766,526	$13,132,517	$578,634,009	$0	$591,766,526	0.996%	1.007%

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

(3) The Company did not have Other Restricted Assets as of December 31, 2016.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Booked/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
a. Cash	$26,061,959	$26,061,959	0.125%	0.129%
b. Schedule D, Part 1	589,051,963	532,414,391	2.823%	2.910%
c. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
d. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e. Schedule B	0	0	0.000%	0.000%
f. Schedule A	0	0	0.000%	0.000%
g. Schedule BA, Part 1	0	0	0.000%	0.000%
h. Schedule DL, Part 1	0	0	0.000%	0.000%
i. Other	0	0	0.000%	0.000%
j. Total Collateral Assets	$615,113,922	$558,476,350	2.948%	3.039%

		1	2
		Amount	% of Liability to Total Liabilities
k.	Recognized Obligation to Return Collateral Asset	$23,349,756	0.161%

NOTES TO FINANCIAL STATEMENTS

5I. 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 December 31, 2016.

5J. Offsetting and Netting of Assets and Liabilities

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

5K. Structured Notes

Details of Structured Notes as of December 31, 2016 were as follows:

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
064058AA8	$100,458	$100,347	$100,458	N
116663AC9	615,088	615,088	615,088	N
382388AU0	2,694,856	2,681,766	2,694,856	N
40427LAB0	3,422,240	3,459,791	3,422,240	N
452308AJ8	6,357,444	6,288,200	6,357,444	N
500631AE6	184,265	180,502	184,265	N
89420GAE9	4,741,077	4,737,132	4,741,077	N
Total	$18,115,428	$18,062,826	$18,115,428	

5L. 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds	4	2	$6,733,602	$2,196,669	$6,714,078	$1,889,882
(2) LB&SS	0	0	0	0	0	0
(3) Preferred Stock	0	0	0	0	0	0
(4) Total	4	2	$6,733,602	$2,196,669	$6,714,078	$1,889,882

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

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

6B. The Company recognized $542,249 of impairment write down for its investments in joint ventures, partnerships and LLC's as of December 31, 2016.

7. INVESTMENT INCOME

Mortgage loans – 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. Interest on mortgage loans over 90 days due for the year ended December 31, 2016 was $0.

Real Estate – Rent that is in arrears for more than three months or the collection of rent that is uncertain is non-admitted and excluded from investment income. Non-admitted due and accrued rental income on real estate for the year ended December 31, 2016 was $0.

Bonds – Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $250,447 for the year ended December 31, 2016.

Other Invested Assets – Non admitted due and accrued income on other invested assets for the year ended December 31, 2016 was $0.

8. DERIVATIVE INSTRUMENTS

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

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

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

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

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

Types of Derivative Instruments and Derivative Strategies

Derivative instruments used by the Company include interest rate swaps, treasury futures, total return swaps, currency swaps, currency forwards, and equity options. For those hedge transactions which qualify for hedge accounting, the change in the carrying value or cash flow of the derivative is recorded in a manner consistent with the changes in the carrying value or cash flow of the hedged asset, liability, firm commitment or forecasted transaction. In measuring effectiveness, no component of the derivative's gain or loss is excluded. The Company does not have any cash flow hedges of forecasted transactions other than those related to the payment of variable cash flows on existing financial instruments.

Interest Rate Contracts

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

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

Equity Contracts

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

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

Foreign Exchange Contracts

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

The table below depicts the derivatives owned by the Company:

Derivatives Financial Instruments

	12/31/2016			12/31/2015		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$4,610,012,547	$211,027,082	$211,027,082	$9,143,400,000	$13,488,365	$13,488,365
Liabilities	$0	$0	$0	$9,143,400,000	$7,992,782	$7,992,782
Swaps:						
Assets	64,440,582,711	4,637,855,504	4,631,950,742	1,066,691,711	111,713,528	111,523,959
Liabilities	41,245,804,435	1,594,260,336	1,595,417,553	947,713,033	12,695,631	12,854,009
Forwards:						
Assets	1,489,740	5,735	5,735	1,100,750	9,125	9,125
Liabilities	498,310,940	25,082,005	25,082,005	0	0	0
Futures:						
Assets	2,474,000,000	0	23,966,879	0	0	0
Liabilities	1,269,043,500	0	5,050,750	0	0	0
Pru Global Funding Non-Performance Risk:*						
Assets	0	0	0	0	0	0
Liabilities	0	5,963	5,963	0	57	57
Totals:						
Assets	$71,526,084,998	$4,848,888,321	$4,866,950,438	$10,211,192,461	$125,211,018	$125,021,449
Liabilities	$43,013,158,875	$1,619,348,304	$1,625,556,271	$10,091,113,033	$20,688,470	$20,846,848

* Non-performance risk (NPR) is the risk that financial obligations will not be fulfilled by the counterparty. 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 as of December 31, 2016 and December 31, 2015 was $5,963 and $57, respectively.

9. INCOME TAXES

The application of SSAP No. 101, "Income Taxes, a Replacement of SSAP No. 10R and SSAP No. 10", requires a company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the company considers many factors, including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carry back years as well as projected taxable earnings, exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and, (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of valuation allowances, will be realized. The Company has not recorded a valuation allowance as of December 31, 2016 and December 31, 2015.

NOTES TO FINANCIAL STATEMENTS

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

(1) The components of the net deferred tax asset/liability by ordinary and capital are as follows:

	12/31/2016			12/31/2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTA	$2,474,986,320	$623,542,529	$3,098,528,849	$153,882,771	$0	$153,882,771	$2,321,103,549	$623,542,529	$2,944,646,078
b. Statutory Valuation Allowance Adjust	0	0	0	0	0	0	0	0	0
c. Adjusted Gross DTA	2,474,986,320	623,542,529	3,098,528,849	153,882,771	0	153,882,771	2,321,103,549	623,542,529	2,944,646,078
d. DTA Nonadmitted	0	623,542,529	623,542,529	52,206,321	0	52,206,321	(52,206,321)	623,542,529	571,336,208
e. Subtotal (Net Admitted DTA)	$2,474,986,320	$0	$2,474,986,320	$101,676,450	$0	$101,676,450	$2,373,309,870	$0	$2,373,309,870
f. DTL	637,252,807	0	637,252,807	13,060,776	18,825,776	31,886,552	624,192,031	(18,825,776)	605,366,255
g. Net Admitted DTA	$1,837,733,513	$0	$1,837,733,513	$88,615,674	($18,825,776)	$69,789,898	$1,749,117,839	$18,825,776	$1,767,943,615

Change in Net DTA	$2,339,279,826
Less: Change in Net DTL on unrealized (gains)/losses	971,387,579
Less: Transfer of deferred tax balance from Pruco Reinsurance, Ltd.	(1,023,589,560)
Change in net deferred income tax	$2,391,481,807

(2) The components of the admission calculation are as follows:

	12/31/2016			12/31/2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission Calculation Components - SSAP No. 101:									
a. Admitted pursuant to ¶ 11.a. (loss carrybacks)	$1,255,670,521	$0	$1,255,670,521	$69,789,898	$0	$69,789,898	$1,185,880,623	$0	$1,185,880,623
b. Admitted pursuant to ¶ 11.b. (Realization)	$582,062,992	$0	$582,062,992	$0	$0	$0	$582,062,992	$0	$582,062,992
1. Realization per ¶ 11.b.i	$862,464,925	$0	$862,464,925	$0	$0	$0	$862,464,925	$0	$862,464,925
2. Limitation per ¶ 11.b.ii	XXX	XXX	$582,062,992	XXX	XXX	$61,847,535	XXX	XXX	$520,215,457
c. Admitted pursuant to ¶ 11.c	$637,252,807	$0	$637,252,807	$31,886,552	$0	$31,886,552	$605,366,255	$0	$605,366,255
d. Total Admitted pursuant to SSAP 101	$2,474,986,320	$0	$2,474,986,320	$101,676,450	$0	$101,676,450	$2,373,309,870	$0	$2,373,309,870

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

	12/31/2016	12/31/2015
	Total	Total
ExDTA ACL RBC ratio:		
a. Ratio % used to determine recovery period & threshold limit amount	1184.007%	944.828%
b. Amount of adjuted capital and surplus used to determine recovery period & threshold limit	$3,962,060,529	$424,639,431

(4) The availability of tax-planning strategies resulted in no increase of the Company's adjusted gross DTA. Available tax-planning strategies also had no impact on the Company's net admitted adjusted gross deferred tax assets. The Company's tax-planning strategies do not include the use of reinsurance.

B. Deferred tax liabilities are not recognized for the following amounts:

There were no deferred tax liabilities that are not recognized.

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

C. Current income taxes incurred consist of the following major components as of December 31:

1. Current Income Tax:

	2016	2015	Change
a. Federal	$2,827,645,250	$81,931,210	$2,745,714,040
b. Foreign	107,074	0	107,074
c. Subtotal	$2,827,752,324	$81,931,210	$2,745,821,114
d. Federal income tax on net capital gains	(303,330,218)	(5,754,898)	(297,575,320)
e. Capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income taxes incurred	$2,524,422,106	$76,176,312	$2,448,245,794

2. DTAs Resulting from Book/Tax Differences:

	As of 12/31/2016	As of 12/31/2015	Change
a. Ordinary:			
Insurance Reserves	$2,086,149,806	$125,908,374	$1,960,241,432
Invested Assets	361,710,455	0	361,710,455
Deferred Acquisition Costs	25,116,956	26,206,064	(1,089,108)
Employee Benefits	1,534,656	1,593,387	(58,731)
Other Deferred Tax Assets	474,447	174,946	299,501
Subtotal	$2,474,986,320	$153,882,771	$2,321,103,549
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	0	52,206,321	($52,206,321)
d. Total admitted ordinary DTA	$2,474,986,320	$101,676,450	$2,373,309,870
e. Capital			
Bonds, Stocks, Mortgages	29,119,261	0	29,119,261
Unrealized Capital (Gains)/ Losses	594,423,268	0	594,423,268
Subtotal	$623,542,529	0	$623,542,529
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	$623,542,529	$0	$623,542,529
h. Total admitted capital DTA	$0	$0	$0
i. Total admitted DTA (Ordinary and Capital)	$2,474,986,320	$101,676,450	$2,373,309,870

3. DTLs Resulting from Book/Tax Differences:

	As of 12/31/2016	As of 12/31/2015	Change
a. Ordinary:			
Invested Assets	$637,252,807	$13,060,776	$624,192,031
Other Deferred Tax Liabilities	0	0	0
Subtotal	$637,252,807	$13,060,776	$624,192,031
b. Capital:			
Unrealized Capital (Gains)/ Losses	0	15,253,856	(15,253,856)
Bonds, Stocks, Mortgages	0	3,571,920	(3,571,920)
Subtotal	$0	$18,825,776	($18,825,776)
c. Total DTLs	$637,252,807	$31,886,552	$605,366,255
4. Net DTAs/DTLs	**$1,837,733,513**	**$69,789,898**	**$1,767,943,615**

NOTES TO FINANCIAL STATEMENTS

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 35% to pretax net income for the following reasons at December 31:

	2016	2015	Change
Expected federal income tax expense	$172,935,410	$145,762,450	$27,172,960
Non taxable investment income	(29,941,062)	(61,857,847)	31,916,785
Tax Credits	(8,735,777)	(8,677,500)	(58,277)
Other amounts	(1,318,272)	3,596,907	(4,915,179)
Total incurred income tax expense	$132,940,299	$78,824,010	$54,116,289

E. Additional Tax Disclosure

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

   At December 31, 2016, the Company had no net operating loss and no tax credit carry forwards.

2. The following is income tax incurred for 2014, 2015, and 2016 that is available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2014	366,502,397	2,193,532	368,695,929
2015	358,082,711	4,568,436	362,651,147
2016	520,284,765	4,038,683	524,323,448
Total	1,244,869,873	10,800,651	1,255,670,524

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

F. The company does not expect a significant increase in tax contingencies within the 12 month period following the balance sheet date.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

10A. Prudential Annuities, Inc. ("PAI"), a wholly owned subsidiary of Prudential Annuities Holding Company, Inc., owns 100% of the Company's outstanding stock.

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

In the third quarter, 2016, the Company sold fixed maturity securities to an affiliate for $48,021,957, the fair value on the date of the transfer.

In the third quarter, 2016, the Company sold fixed maturity securities to an affiliate for $11,594,474, the fair value on the date of the transfer.

In the second quarter, 2016, the Company received an $8,421,954,706 capital contribution from its parent, Prudential Financial, Inc., in the form of cash and assets.

In the second quarter, 2016, the Company purchased fixed maturity securities from an affiliate for $19,950,311, the fair value on the date of the transfer.

In the second quarter, 2016, the Company purchased derivative swaps from an affiliate for $16,799,544, the fair value on the date of the transfer.

In the second quarter, 2016, the Company purchased derivative swaps from an affiliate for $8,869,512, the fair value on the date of the transfer.

The Company pays commissions and certain other fees to its affiliate, Prudential Annuities Distributors, Inc. ("PAD"), in consideration for PADs marketing and underwriting of the Company's products. Commission expenses for December 31, 2016 and December 31, 2015 were $96,110,592 and $136,219,535, respectively.

NOTES TO FINANCIAL STATEMENTS

10D. At December 31, 2016, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $24,100,696 and a "Payable to parents, subsidiaries and affiliates" of $41,999,523. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.

10E. The Company did not have any guarantees or undertakings for the benefit of an affiliate or related party that would result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities. See Note 14A.

10F. The Company operates under service and lease agreements whereby services of officers and employees, supplies, use of equipment and office space are provided by The Prudential Insurance Company of America "Prudential Insurance". The Company's general and administrative expenses are charged to the company using allocation methodologies based on business production process.

10G. All of the outstanding shares of the Company are owned by PAI, a Delaware Corporation. All the outstanding shares of PAI are ultimately owned by PFI.

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

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

10J. The Company did not recognize an impairment write-down for any investment in SCAs as of December 31, 2016.

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

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

10M. All SCA Investments

The Company did not have SCA investments that required a Sub-1 or Sub-2 filing as of December 31, 2016.

10N. Investment in Insurance SCAs

The Company did not have investments in insurance SCAs as of December 31, 2016.

11. DEBT

11A.

(1) The Company did not have any capital notes outstanding as of December 31, 2016.

(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Prudential Insurance	Various	Debenture	$ 966,000,000	$966,000,000	1.89% - 4.39%	1.89% - 4.39%	None	$21,082,633
Pru Funding	Various	Line of Credit	0	0	Various	Various	None	$47,594
Prudential Financial	Various	Debenture	0	0	Various	Various	None	$1,736,035
PRIAC	Various	Debenture	$34,000,000	$34,000,000	3.094%	3.094%	None	$525,929

Scheduled principal repayments on debt as of December 31, 2016 are as follows: $28,101,266 in 2017, $43,734,177 in 2018, $140,569,620 in 2019, $234,177,216 in 2020, and $553,417,721 in 2021 and beyond. As of December 31, 2016, accrued interest was $1,109,454.

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

11B. FHLB Funding Agreements

The Company did not have any FHLB funding agreements as of December 31, 2016.

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

12A-I. The Company has no employees. It operates under service agreements with Prudential Insurance which provides all employee related services, including defined pension benefits. Therefore, a disclosure of the Company's net periodic benefit costs is not applicable as of December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

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

(1) The Company has 25,000 shares, $100 par value, authorized, issued and outstanding.

(2) The Company has no preferred stock outstanding.

(3) The Company is subject to Arizona law, which limits the amount of dividends that insurance companies can pay to stockholders. The maximum dividend, which may be paid in any twelve month period without notification or approval, is limited to the lesser of 10% of statutory surplus, as of December 31 of the preceding year, or the net gain from operations of the preceding calendar year. Cash dividends may only be paid out of surplus derived from realized net profits. As of December 31, 2016, the Company's statutory surplus was $5,718,153,460. For the year ended, December 31, 2016, the Company's net gain/(loss) from operations was ($159,084,418). See Note 13.4 for dividends that were paid during 2016 and 2015.

(4) On December 21, 2016, the company paid an extraordinary dividend of $1,140,000,000 to the Company's sole shareholder, PAI, which was recorded as a return of capital. The extraordinary dividend was approved by the State of Arizona.

On December 22, 2015, the company paid an extraordinary dividend of $180,000,000 to the Company's sole shareholder, PAI. The extraordinary dividend was approved by the State of Arizona.

On June 29, 2015, the company paid an extraordinary dividend of $270,000,000 to the Company's sole shareholder, PAI. The extraordinary dividend was approved by the State of Arizona.

(5) See Note 13(3).

(6) "Unassigned funds," are held for the corporate purposes of the Company.

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

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

(9) No special surplus funds are maintained by the Company.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) was ($1,775,699,648) and $28,305,856 as of December 31, 2016 and December 31, 2015, respectively.

(11) The Company has no surplus notes outstanding.

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

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

The Company has no material contingent commitments during 2016 or 2015.

The Company has committed no surplus funds to reserve for any contingent arrangements.

14B. Assessments

In 2010, the Company established a liability for guaranty fund assessments related to Executive Life Insurance Company of New York ("ELNY"). The assessments are expected to be paid out over a number of years. As of December 31, 2016 and December 31, 2015 the amount of the total liability related to guaranty fund assessments was $221,183 and $221,291 respectively. As of December 31, 2016, the Company also held a related asset of $854,575 for premium tax credits associated with the guarantee fund assessments. Premium tax credits are generally expected to be realized over a similar time period as the assessment liability but will vary by state, which can affect the available amounts and duration.

Assets recognized from paid and accrued premium tax offsets as of December 31, 2015:	$1,288,248
Decreases as of December 31, 2016:	
Premium tax offsets utilized	436,025
Increases as of December 31, 2016:	
Additional premium tax offsets applied	2,352
Assets recognized from paid and accrued premium tax offsets as of December 31, 2016:	$854,575

14C. Gain Contingencies

There were no gain contingencies recognized by the Company during 2016 or 2015.

NOTES TO FINANCIAL STATEMENTS

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

As of December 31, 2016, the Company paid the following amounts in the reporting period to settle claims related extra contractual obligations and bad faith losses stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses stemming from lawsuits during the reporting period	$450,000

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

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

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

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

14E. Joint and Several Liability

The Company had no Joint and Several Liability arrangements accounted for under SSAP No. 5R, "Liabilities, Contingencies, and Impairment of Assets."

14F. All Other Contingencies

(1) Uncollectible Asset Balances

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

(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 relating to aspects of the Company's businesses and operations that are specific to it and proceedings that are typical of the businesses in which it operates. Proceedings may be brought on behalf of various alleged classes of complainants. In certain of these matters, the plaintiffs may seek 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 is a summary of certain pending proceedings.

Escheatment Audit and Claims Settlement Practices Market Conduct Exam

In January 2012, a Global Resolution Agreement entered into by the Company and a third-party auditor became effective upon its acceptance by the unclaimed property departments of 20 states and jurisdictions. Under the terms of the Global Resolution Agreement, the third-party auditor acting on behalf of the signatory states will compare expanded matching criteria to the Social Security Master Death File ("SSMDF") to identify deceased insureds and contractholders where a valid claim has not been made. In February 2012, a Regulatory Settlement Agreement entered into by the Company to resolve a multi-state market conduct examination regarding its adherence to state claim settlement practices became effective upon its acceptance by the insurance departments of 20 states and jurisdictions. The Regulatory Settlement Agreement applies prospectively and requires the Company to adopt and implement additional procedures comparing its records to the SSMDF to identify unclaimed death benefits and prescribes procedures for identifying and locating beneficiaries once deaths are identified. Substantially all other jurisdictions that are not signatories to the Global Resolution Agreement or the Regulatory Settlement Agreement have entered into similar agreements with the Company.

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

Securities Lending Matter

In 2016, PFI self-reported to the SEC, and notified other regulators, that in some cases it failed to maximize securities lending income due to a long-standing restriction benefiting PFI that limited the availability of loanable securities for certain separate account investments. PFI has removed the restriction and substantially implemented a remediation plan for the benefit of customers. PFI intends to complete the remediation process. The remediation plan remains subject to regulatory review and PFI is cooperating with regulators in their review of this matter.

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

The Company's litigation and regulatory matters are subject to many uncertainties, and given their complexity and scope, their outcome cannot be predicted. It is possible that the Company's results of operations or cash flows in a particular quarterly or annual period could be materially affected by an ultimate unfavorable resolution of pending litigation and regulatory matters depending, in part, upon the results of operations or cash flow for such period. In light of the unpredictability of the Company's litigation and regulatory matters, it is also possible that in certain cases an

ultimate unfavorable resolution of one or more pending litigation or regulatory matters could have a material adverse effect on the Company's financial position. Management believes, however, that, based on information currently known to it, the ultimate outcome of all pending litigation and regulatory matters, after consideration of applicable reserves and rights to indemnification, is not likely to have a material adverse effect on the Company's financial position.

15. LEASES

15A. Lessee Operating Leases

The Company has not entered into any leasing arrangements as lessee that could have a material financial effect.

15B. Lessor Leases

The Company had no operating leases or investment in leveraged leases during 2016 or 2015.

Year-to-date rental expense, net of sub-lease income, incurred through December 31, 2016 and December 31, 2015 was $3,842,899 and $3,734,910, respectively.

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 utilized financial instruments with off-balance sheet risk such as commitments to originate mortgage loans. These commitments were $109,047,344 and $40,745,083 at December 31, 2016 and December 31, 2015, 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 $0 and $0 at December 31, 2016 and December 31, 2015, respectively. The credit default swaps generally have maturities of five years or less.

NOTES TO FINANCIAL STATEMENTS

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

17A. Transfers of Receivables Reported as Sales

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

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 $23,349,756 is invested in "Bonds" and "Cash, cash equivalents, and short term investments." This collateral is not restricted. The fair value of the securities on loan was $21,908,244. The offsetting collateral liability of $23,349,756 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.

There were no loaned securities in the Separate Accounts as of December 31, 2016.

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of December 31, 2016.

(4) As of December 31, 2016, 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, fair value of cash collateral received of $23,349,756 is invested in "Bonds" and "Cash, cash equivalents, and short term investments." This collateral is not restricted. The fair value of the securities on loan was $21,908,244. The offsetting collateral liability of $23,349,756 is included in "Payable for securities lending". There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of December 31, 2016.

(7) Please refer to Note 5E(1) for a description of the securities underlying all types of repurchase agreements.

17C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designation of 3 or below or unrated, sold during the period ended December 31, 2016 and reacquired within 30 days of the sale date.

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

The Company has no accident and health insurance.

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

During 2016, there were no direct premiums written by Managing General Agents/Third Party Administrators.

20. FAIR VALUE OF ASSETS AND LIABILITIES

Fair Value Measurement - 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.

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 market prices in active markets for similar assets and liabilities, quoted market 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, and certain highly structured OTC derivative contracts.

Bonds carried at the lower of amortized cost or market value - 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 December 31, 2016, and December 31, 2015, overrides on a net basis were not material. Pricing service overrides, 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 value of private bonds, which are primarily comprised of investments in private placement securities, 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 industry sector of the issuer and the reduced liquidity associated with private placements. Since most private placements are valued using standard market observable inputs and inputs derived from, or corroborated by, market observable data including observed prices and spreads for similar publicly traded or privately 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.

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.

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 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 input values 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, single name 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.

NOTES TO FINANCIAL STATEMENTS

The vast 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 London Interbank Offered Rates ("LIBOR") into the discount rate used in determining the fair value of OTC derivative assets and liabilities that are not otherwise collateralized.

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.

(1) The table below presents the balances of assets and liabilities measured at fair value as of December 31, 2016:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
Assets at fair value				
Bonds:				
Industrial and Misc	0	0	0	0
Hybrid Securities	0	0	0	0
Total Bonds	$0	$0	$0	$0
Common Stock:				
Industrial and Misc	5,493,168	17,519	494	5,511,181
Total Common Stocks	$5,493,168	$17,519	$494	$5,511,181
Derivative assets:				
Currency swaps	0	34,465,605	0	34,465,605
Interest rate swaps	0	4,514,182,904	0	4,514,182,904
Total return swaps	0	65,286,312	0	65,286,312
Options	0	211,027,082	0	211,027,082
Currency forwards	0	5,735	0	5,735
Total Derivative assets	$0	$4,824,967,638	$0	$4,824,967,638
Separate account assets (a)	$6,076,969	$38,262,950,410	$266,844,262	$38,535,871,641
Total assets at fair value	$11,570,137	$43,087,935,567	$266,844,756	$43,366,350,460
Liabilities at fair value				
Derivative liabilities:				
Currency swaps	0	1,512,291	0	1,512,291
Interest rate swaps	0	1,325,288,656	0	1,325,288,656
Total return swaps	0	292,504,208	0	292,504,208
Options	0	0	0	0
Currency forwards	0	0	0	0
Prudential Global Funding Non-Performing Risk	0	5,963	0	5,963
Total Derivative liabilities	$0	$1,619,311,118	$0	$1,619,311,118
Total liabilities at fair value	$0	$1,619,311,118	$0	$1,619,311,118

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.

Transfers into or out of Levels 1 and 2 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. As of December 31, 2016, the transfers into or out of Levels 1 and 2 are disclosed below:

Transfers into or out of Level 1:
There were no significant transfers into or out of Level 1 as of December 31, 2016.

Transfers into or out of Level 2:
There were no significant transfers into or out of Level 2 as of December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of December 31, 2016:

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

b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at December 31, 2016.

	Balance at 01/01/2016	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 12/31/2016
Bonds:										
Industrial and Misc	0	1,451,585	(1,450,443)	0	(67,680)	66,538	0	0	0	0
Hybrid Securities	0	0	(3,375,360)	0	(46,880)	3,422,240	0	0	0	0
Preferred Stock:	0									
Industrial and Misc	0	0	0	0	0	0	0	0	0	0
Common Stock:	0									
Industrial and Misc	0	0	0	0	(350,838)	351,332	0	0	0	494
Derivatives	0	0	0	0	0	0	0	0	0	0
Separate accounts assets (a)	240,264,753	14,835,981	(48,666,835)	6,006,689	(2,003,470)	152,272,627	0	(42,923,500)	(52,941,983)	266,844,262
Total Assets	**$240,264,753**	**$16,287,566**	**($53,492,638)**	**$6,006,689**	**($2,468,868)**	**$156,112,737**	**$0**	**($42,923,500)**	**($52,941,983)**	**$266,844,756**
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 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

(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. As of December 31, 2016, there were no significant transfers into or out of Level 3.

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

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of December 31, 2016:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	$8,574,787,026	$9,081,142,001	$0	$8,495,155,128	$79,631,898	$0
Unaffiliated Preferred Stock	282,618	1	0	0	282,618	0
Unaffiliated Common Stock	5,511,182	5,511,182	5,493,169	17,519	494	0
Mortgage Loans	1,118,372,124	1,121,072,793	0	0	1,118,372,124	0
Contract Loans	12,718,708	12,718,708	0	0	12,718,708	0
Cash and short-term investments	2,739,976,962	2,739,825,582	1,237,179,642	1,501,817,394	979,926	0
Derivative financial instruments	4,866,950,437	4,848,888,321	23,966,875	4,842,983,562	0	0
Other Invested Assets	0	0	0	0	0	0
Separate Accounts	38,535,871,641	38,535,871,641	6,076,969	38,262,950,410	266,844,262	0
Liabilities:						
Policyholder account balances	$213,109,010	$210,189,068	$0	$116,275,274	$96,833,736	$0
Notes payable and other borrowings	1,000,000,000	1,000,000,000	0	1,000,000,000	0	0
Cash collateral held for loaned securities	23,349,756	23,349,756	0	23,349,756	0	0
Derivative financial instruments	1,625,556,271	1,619,348,304	5,050,750	1,620,505,521	0	0
Separate account liabilities-investment contracts	130,382,314	130,382,314	0	130,382,314	0	0

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of December 31, 2016.

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 values. 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 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 internally-developed methodology. Certain commercial mortgage loans are valued incorporating other factors, including the terms of the loans, 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 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.

Policyholder Account Balances & Separate Account Liabilities - Only the portion of policyholder account balances 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 investments 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.

21. OTHER ITEMS

21A. Extraordinary Items

The Company did not have extraordinary items during 2016 or 2015.

21B. Troubled Debt Restructuring Debtors

The Company did not have any troubled debt restructuring during 2016 or 2015.

21C. Other Disclosures and Unusual Items

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

For the coinsurance component of the reinsurance agreement with Pruco Life, the Company received invested assets of approximately $7.1 billion and established reserves of $7.3 billion. For the Modified coinsurance (“Modco”) component of the reinsurance agreement, the initial Modco transactions were reported on a net basis on the Summary of Operations for both the ceding and assuming companies. The Modco reserve balance on the effective date of this new reinsurance agreement was $86.3 billion.

On September 30, 2016, all shares of Pruco Re were surrendered and extinguished and Pruco Re's capital was transferred to the Company.

In the fourth quarter of 2015, the Company surrendered its New York license and reinsured the majority of its New York business to an affiliate. The license surrender relieves the Company of the requirement to hold additional New York statutory reserves mandated by the agreement. For the small portion of New York business retained by the Company, a custodial account has been established to hold collateral assets equivalent to the reserve methodologies of the New York State Department of Financial Services (“NY DFS”).

The Company had no cash deposits that were held in an escrow account and as such would not have been reported in the financial statements as of December 31, 2016.

The Company elected to use rounding in reporting amounts in the pages, exhibits and schedules, except for a few schedules where truncation was used.

The Company engages in cost sharing agreements with its parent and affiliates. Amounts paid by the Company for such agreements are reported in the appropriate expense classification as if they were borne directly by the Company.

21D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2016 or 2015.

NOTES TO FINANCIAL STATEMENTS

21E. State Transferable and Non-transferable Tax Credits

The Company did not have any transferable and non-transferable state tax credits during 2016 or 2015.

21F. Sub-prime Mortgage Related Risk Exposure

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

(2) The Company has no direct exposure through investments in sub-prime mortgage loans.

(3) The Company's direct exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of December 31, 2016.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$1,111,469	$1,111,469	$1,133,581	$1,254
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other Assets				
g. Total	$1,111,469	$1,111,469	$1,133,581	$1,254

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

(4) The Company has no underwriting exposure to sub-prime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

21G. Retained Assets

The Company had no Retained Asset Accounts during 2016 or 2015.

21H. Insurance Linked Securities (ILS) Contracts

The Company was not a benefactor of any possible proceeds from insurance linked securities as of December 31, 2016.

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through February 27, 2017 for the statutory statement issued March 1, 2017.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through February 27, 2017 for the statutory statement issued March 1, 2017.

There were no subsequent events to report.

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

Yes [ ] No [X]

If yes, give full details:

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

Yes [ ] No [X]

If yes, give full details:

NOTES TO FINANCIAL STATEMENTS

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [ ] No [X]

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

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

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

Yes [ ] No [X]

If yes, give full details:

Section 3 - Ceded Reinsurance Report - Part B

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

Please use the December 31, 2016 Schedule S, Parts 2 & 3 to make an estimate of the aggregate reduction in surplus in the event that all reinsurance agreements are terminated (aside from any agreements addressed in Section 2, above.)

(B) Have any new agreements been executed or existing agreements amended since January 1, 2016 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [ ] No [X]

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

23B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2016 or 2015.

23C. Commutation of Reinsurance

The Company did not commute any ceded reinsurance during 2016 or 2015.

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

The Company did not have ceded reinsurance with certified reinsurers during 2016 or 2015.

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

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

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

As of December 31, 2016, the Company did not engage in XXX/AXXX reinsurance with a captive.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

24A-D. The Company has no retrospectively rated contracts.

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 Affordable Care Act for the reporting period ended December 31, 2016.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The Company had no change in incurred losses and loss adjustment expenses during 2016 or 2015.

NOTES TO FINANCIAL STATEMENTS

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

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

28. HEALTH CARE RECEIVABLES

The Company had no health care receivables during 2016 or 2015.

29. PARTICIPATING POLICIES

The Company had no participating policies during 2016 or 2015.

30. PREMIUM DEFICIENCY RESERVES

As of December 31, 2016, the Company had no liabilities related to premium deficiency reserves.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

(1) The Company does not waive the deduction of deferred fractional premiums upon death of insured and does not return any portion of the final premium beyond the date of death. Surrender values are not permitted in excess of the legally computed reserves.

(2) The Company does not issue substandard policies.

(3) There is no amount of insurance for which the gross premiums are less than the net premiums according to valuation standards.

(4) The Tabular Interest has been determined by formula as described in the instructions.

The Tabular Less Actual Reserve Released has been determined by formula as described in the instructions.

The Tabular Cost has been determined by formula as described in the instructions.

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

(6) The Company had no change in reserves due to a change in valuation basis as of December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

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

	General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
1. With market value adjustment	$0	$884,908,822	$0	$884,908,822	1.8%
2. At book value less current surrender charge of 5% or more	984,217,944	0	0	984,217,944	2.0%
3. At fair value	0	0	36,929,293,953	36,929,293,953	73.8%
4. Total with market value adjustment or at fair value (total of 1 through 3)	$984,217,944	$884,908,822	$36,929,293,953	$38,798,420,719	77.6%
5. At book value without adjustment (minimal or no change or adjustment)	2,525,386,007	0	0	2,525,386,007	5.0%
B. Not subject to discretionary withdrawal	8,693,248,754	3,215,599	0	8,696,464,353	17.4%
C. Total (gross: direct + assumed)	$12,202,852,705	$888,124,421	$36,929,293,953	$50,020,271,079	100.0%
D. Reinsurance ceded	287,973,402	0	0	287,973,402	
E. Total (net) (C)-(D)	$11,914,879,303	$888,124,421	$36,929,293,953	$49,732,297,677	
Reconciliation of total annuity actuarial reserves and deposit fund liabilities					
F. Life and Accident & Health Annual Statement:					
1. Exhibit 5, Annuities Section, Total (net)	$11,704,690,235	$0	$0	$11,704,690,235	
2. Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	0	0	0	0	
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	210,189,068	0	0	210,189,068	
4. Subtotal	$11,914,879,303	$0	$0	$11,914,879,303	
Separate Accounts Annual Statement:					
5. Exhibit 3, Line 0299999, Column 2	$0	$886,436,076	$36,800,599,984	$37,687,036,060	
6. Exhibit 3, Line 0399999, Column 2	0	0	0	0	
7. Policyholder dividend and coupon accumulations	0	0	0	0	
8. Policyholder premiums	0	0	0	0	
9. Guaranteed interest contracts	0	0	0	0	
10. Other contract deposit funds	0	1,688,345	128,693,969	130,382,314	
11. Subtotal	$0	$888,124,421	$36,929,293,953	$37,817,418,374	
12. Total annuity actuarial reserves and deposit liabilities	$11,914,879,303	$888,124,421	$36,929,293,953	$49,732,297,677	

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life premiums and annuity considerations as of December 31, 2016:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	0	0
(3) Ordinary - Renewal Business	19,839,139	19,839,139
(4) Credit Life	0	0
(5) Group Life	0	0
(6) Group Annuity	0	0
(7) Total	$19,839,139	$19,839,139

NOTES TO FINANCIAL STATEMENTS

34. SEPARATE ACCOUNTS

34A.

(1) The Company issues traditional variable annuity contracts through its separate accounts for which investment income and investment gains and losses accrue directly to, and investment risk is borne by, the contractholder.

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of December 31, 2016, the Company's Separate Account statement included legally insulated assets of $38,535,871,642. The assets legally insulated from the General Account as of December 31, 2016, are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Variable Life	$82,202,248	$0
Variable Annuity	37,347,536,845	0
Market Value Adjusted Annuities	1,106,132,549	0
Total	**$38,535,871,642**	**$0**

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

(3) Some Separate Account liabilities are guaranteed by the General Account. As of December 31, 2016, the Company's General Account had a maximum guarantee for Separate Account liabilities of $3,596,608,597. To compensate the General Account for the risk taken, the Separate Account has paid risk charges of $300,657,637 and $312,766,821 as of December 31, 2016 and December 31, 2015, respectively.

As of December 31, 2016 and December 31, 2015, the Company's General Account has paid respectively, $34,064,159 and $33,448,498 towards Separate Account guarantees.

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the year ended December 31, 2016, the amount of loaned securities within the Separate Accounts was $0.

NOTES TO FINANCIAL STATEMENTS

34B. General Nature and Characteristics of Separate Accounts

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4 %	(3) Nonindexed Guarantee more than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period 12/31/16	$0	$0	$493,587	$71,976,970	$72,470,557
Reserves as of 12/31/16.					
(2) For accounts with assets at:					
a. Fair Value	0	0	888,124,421	37,011,496,201	$37,899,620,622
b. Amortized Cost	0	0	0	0	0
c. Total Reserves	$0	$0	$888,124,421	$37,011,496,201	$37,899,620,622
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	0	0	884,908,822	0	$884,908,822
2. At book value without market value adjustment and with current surrender charge of 5% or more	0	0	0	0	0
3. At fair value	0	0	0	37,011,496,201	$37,011,496,201
4. At book value without market value adjustment and with current surrender charge less than 5%	0	0	0	0	0
5. Subtotal	$0	$0	$884,908,822	$37,011,496,201	$37,896,405,023
b. Not subject to discretionary withdrawal:	0	0	3,215,599	0	$3,215,599
c. Total	$0	$0	$888,124,421	$37,011,496,201	$37,899,620,622

Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4 %	(3) Nonindexed Guarantee more than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
a. Transfers to Separate Accounts	$0	$0	$493,587	$44,583,872	$45,077,459
b. Transfers from Separate Accounts	$0	$0	$178,748,787	$3,083,218,838	$3,261,967,625
c. Net transfers to or (From)Separate Accounts (a) - (b)	$0	$0	($178,255,200)	($3,038,634,966)	($3,216,890,166)

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:		
	a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$45,077,459
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$3,261,967,625
	c.	Net transfers to or (From) Separate Accounts (a) – (b	($3,216,890,166)
(2)	Reconciling Adjustments		($3,170,882,872)
	Reconciling amount: reinsured expense allowance held in the Separate Account Statement of ceding/assuming company in conjunction with Modco Agreement.		
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement:		
	(1c) + (2) = (Page 4, Line 26)		($6,387,773,038)

NOTES TO FINANCIAL STATEMENTS

35. LOSS/CLAIM ADJUSTMENT EXPENSES

The Company had no change in incurred losses and no loss adjust expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 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, 1A and 2

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

1.3 State Regulating? ..... Arizona

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

3.2 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. 12/31/2011

3.3 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). 06/03/2013

3.4 By what department or departments?
The Connecticut Insurance Department .....

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

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

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

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

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

5.2 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

6.1 Has the 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]

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

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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
Prudential Annuities Distributors, Inc.	Shelton, CT				YES
Global Portfolio Strategies, Inc.	Newark, NJ				YES
Jennison Associates, LLC	New York, NY				YES
Pruco Securities, LLC	Newark, NJ				YES
Prudential Bank & Trust, F.S.B.	Hartford, CT		YES		
Prudential International Investments Advisers, LLC	Newark, NJ				YES
Prudential Investments, LLC	Newark, NJ				YES
Prudential Investment Management Services, LLC	Newark, NJ				YES
PGIM, Inc.	Newark, NJ				YES
Prudential Private Placement Investors, L.P.	Newark, NJ				YES
Quantitative Management Associates, LLC	Newark, NJ				YES
PGIM Limited	London, United Kingdom				YES
PGIM Fund Management Limited	London, United Kingdom				YES
PGIM Real Estate Luxembourg S.A.	Luxembourg				YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP, 300 Madison Avenue, New York, NY 10017

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Alberto Autmezguine, FSA, Vice President and Appointed Actuary, 213 Washngton Street, Newark, NJ 07102

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... See explanation in 12.2

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 86,552,262

12.2 If, yes provide explanation:

Included in 12.13 above are 20 securities of miscellaneous REIT investments that can be found on the Schedule D Part 1 and 2 of the General Account. The Company has a number of partnership and LLC interests in entities which own real estate directly, or own partnership units and shares in real estate companies. See General Account and Separate Account Schedule BA, Part 1, Real Estate for a listing of investments and total book value.

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 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.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers ..... $ 0

20.12 To stockholders not officers ..... $ 0

20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers ..... $ 0

20.22 To stockholders not officers ..... $ 0

20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others ..... $ 0

21.22 Borrowed from others ..... $ 0

21.23 Leased from others ..... $ 0

21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0

22.22 Amount paid as expenses ..... $ 0

22.23 Other amounts paid ..... $ 0

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

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

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
Please reference 17B

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 23,349,756

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $ 0

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [X] No [ ] N/A [ ]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	23,347,396
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	23,347,396
24.103	Total payable for securities lending reported on the liability page.	$	23,349,756

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$	0
25.22	Subject to reverse repurchase agreements	$	225,000,000
25.23	Subject to dollar repurchase agreements	$	0
25.24	Subject to reverse dollar repurchase agreements	$	0
25.25	Placed under option agreements	$	0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$	0
25.27	FHLB Capital Stock	$	0
25.28	On deposit with states	$	7,638,907
25.29	On deposit with other regulatory bodies	$	0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$	591,766,526
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$	0
25.32	Other	$	0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 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.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 0

28. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	383 Madison Avenue, New York, NY 10179

28.02 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)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

28.04 If yes, give full and complete information relating thereto:

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

GENERAL INTERROGATORIES

28.05 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. 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
In addition, Investment Management is handled internally by individuals that are employees of the reporting entity.	I

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [ ]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [ ]

28.06 For those firms or individuals listed in the table for 28.05 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 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105676	PGIM, Inc.	5493009SX8QJBZYIGB87	SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [X] No [ ]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
00767H-31-1	AST Bond Portfolio 2017	5,635
00767H-29-5	AST Bond Portfolio 2021	6,350
00767H-28-7	AST Bond Portfolio 2022	5,534
74441P-50-2	JENNISON HEALTH SCIENCE A COM	345,607
74441C-10-5	JENNISON US EMERGING GROWTH COM	461,795
74440N-10-2	JENNISON VALUE FUND-A	21,518
74440Y-10-8	Prudential High Yield Fund A COM	106,325
74440K-50-4	PRUDENTIAL INVT PORTFOLIOS 3 COM	309,424
74440V-10-4	PRUDENTIAL INVT PORTFOLIOS 5 COM	506,807
74441N-10-1	Prudential Jennison Small Fd A COM	346,209
74441L-10-5	Prudential Mid Cap Value Fnd A REL VALUE-A	488,435
74441J-10-0	Prudential Total Rtrn Bond A	216,476
74440B-10-8	Prudential Total Rtrn Bond A COMMON STK	32,902
74441L-80-8	STRATEGIC PART EQUITY INCM-A	106,116
743969-85-9	Strategic Partners Intl Value COM	168,538
875921-78-5	STRATEGIC PARTNERS SMALL CAP COM	142,544
94984B-38-9	WELLS FARGO ADVANTAGE FDS COM	115,346
29.2999 - Total		3,385,561

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
AST Bond Portfolio 2017	US 2YR NOTE (CBT) 03/31/2017	1,372	12/31/2016
AST Bond Portfolio 2021	PRU CORE ULTRA SHORT BOND 12/31/2049	883	12/31/2016
AST Bond Portfolio 2022	US TREASURY N/B 2 11/30/2022	836	12/31/2016
JENNISON HEALTH SCIENCE A COM	Biomarin Pharmaceutical, Inc.	22,983	12/31/2016
JENNISON US EMERGING GROWTH COM	SBA Communications Corp	13,992	12/31/2016
JENNISON VALUE FUND-A	JPMorgan Chase & Co	811	12/31/2016
Prudential High Yield Fund A COM	2 Year US Treasury Note Future Dec16	2,584	12/31/2016
PRUDENTIAL INVT PORTFOLIOS 3 COM	Amazon.com Inc	20,453	12/31/2016
PRUDENTIAL INVT PORTFOLIOS 5 COM	Amazon.com Inc	24,580	12/31/2016
Prudential Jennison Small Fd A COM	Vail Resorts Inc	9,521	12/31/2016
Prudential Mid Cap Value Fnd A REL VALUE-A	SunTrust Banks Inc	7,375	12/31/2016
Prudential Total Rtrn Bond A	Apple Inc	6,581	12/31/2016
Prudential Total Rtrn Bond A COMMON STK	US 5 Year Note (CBT) Dec16	8,361	12/31/2016
STRATEGIC PART EQUITY INCM-A	Cisco Systems Inc	3,916	12/31/2016
Strategic Partners Intl Value COM	Roche Holding AG Dividend Right Cert.	2,663	12/31/2016
STRATEGIC PARTNERS SMALL CAP COM	Hope Bancorp Inc	1,725	12/31/2016
WELLS FARGO ADVANTAGE FDS COM	Samsung Electronics Co LTD	6,136	12/31/2016

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	9,506,084,071	8,998,355,984	(507,728,087)
30.2 Preferred stocks	1	282,618	282,617
30.3 Totals	9,506,084,072	8,998,638,602	(507,445,470)

30.4 Describe the sources or methods utilized in determining the fair values:

The sources and methods used to determine the market valuation of bonds and preferred stock include third party pricing services and discounted cash flow models using prevailing market interest rates and credit characteristics. Under certain circumstances, when prevailing market rates are unavailable, non-public information, management judgment, or non-binding broker quotes are used to determine fair value.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Portfolio Managers review prices on a daily basis, to ensure they are reasonable and in the context of the current market. If a vendor price is thought to be unreasonable, or not in line with market activity, the price will be challenged with the source. If the price challenge is accepted, no further action is necessary, as the vendor will reflect the revised price going forward. If the vendor denies the challenge, the Pricing team may be asked to contact the Lead Underwriter or market-maker in the security for a price. The price is reviewed upon receipt, to ensure it is reasonable and in line with market activity.

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 92,944

33.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	57,907

34.1 Amount of payments for legal expenses, if any? ..... $ 18,631

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	4,992

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 40,632

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	36,941

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 0

1.65 Total incurred claims $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	15,511,697,139	(230,817,265)
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	11,722,588,320	1,723,529,061
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 425,204,392

3.4 State the authority under which Separate Accounts are maintained:

Section 20-651 of the Arizona Insurance Code

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 3,161,873,193

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 763,323,306

4.22 Received $ 824,118,760

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

5.2 If yes, what amount pertaining to these lines is included in:

5.21 Page 3, Line 1 $ 0

5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 7,494,587,761

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash $ 2,220,454,460

7.12 Stock $ 0

GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	0	0	0
8.32	Paid claims	0	0	0
8.33	Claim liability and reserve (beginning of year)	0	0	0
8.34	Claim liability and reserve (end of year)	0	0	0
8.35	Incurred claims	0	0	0

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<$25,000	0	0
8.42	$25,000 - 99,999	0	0
8.43	$100,000 - 249,999	0	0
8.44	$250,000 - 999,999	0	0
8.45	$1,000,000 or more	0	0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $ 0

9.1 Does the company have variable annuities with guaranteed benefits? ..... Yes [X] No [ ]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
COMBODB	NONE	NONE	404,105,9105	12,630,104,627	285,955,930	Exhibit 5B	100% of all PALAC NY riders	292,323
COMBODB	GMIB	0	651,662,064	0	230,704,445	Exhibit 5B	100% of all PALAC NY riders	131,871
COMBODB	GMIWB	NONE	7,709,967,175	0	1,295,123,833	Exhibit 5B	100% of all PALAC NY riders	4,384,830
COMBODB	GMWB	NONE	20,308,224	0	248,781	Exhibit 5B	100% of all PALAC NY riders	26,673
COMBODB	GRO	1	50,790,108	0	13,938,559	Exhibit 5B	100% of all PALAC NY riders	4,951
COMBODB	GRO	2	40,459,528	0	8,631,943	Exhibit 5B	100% of all PALAC NY riders	104
COMBODB	GRO	3	30,176,477	0	4,318,956	Exhibit 5B		0
COMBODB	GRO	4	48,937,600	0	8,450,063	Exhibit 5B	100% of all PALAC NY riders	617
COMBODB	GRO	5	19,202,938	0	3,758,346	Exhibit 5B	NA	0
COMBODB	GRO	6	8,701,869	0	1,571,538	Exhibit 5B	NA	0
COMBODB	GRO	7	5,577,200	0	979,133	Exhibit 5B	NA	0
COMBODB	GRO	8	1,000,557	0	28,246	Exhibit 5B	NA	0
COMBODB	GRO	9	968,154	0	321,197	Exhibit 5B	NA	0
COMBODB	GRO	10	1,293,629	0	447,177	Exhibit 5B	NA	0
GMDB 5%	NONE	NONE	106,969,809	126,379,962	36,177,697	Exhibit 5B	100% of all PALAC NY riders	139,834
GMDB 5%	GMIWB	NONE	8,423,725	0	1,379,398	Exhibit 5B	NA	0
GMDB 5%	GRO	1	6,129,145	0	871,769	Exhibit 5B	100% of all PALAC NY riders	1,654
GMDB 5%	GRO	2	292,999	0	1,799	Exhibit 5B	NA	0
GMDB 5%	GRO	3	297,533	0	816	Exhibit 5B	NA	0
GMDB 5%	GRO	4	791,657	0	6,626	Exhibit 5B	NA	0
GMDB 5%	GRO	5	2,002,135	0	197,111	Exhibit 5B	NA	0
GMDB 5%	GRO	6	253,451	0	10,791	Exhibit 5B	NA	0
GMDB 5%	GRO	7	1,135,029	0	42,226	Exhibit 5B	NA	0
GMDB 5%	GRO	9	84,478	0	336	Exhibit 5B	NA	0
GMDB 7.2%	NONE	NONE	19,087,112	19,167,627	16,554,225	Exhibit 5B	100% of all PALAC riders	6,531
GMDB 7.2%	GRO	1	80,515	0	276,354	Exhibit 5B	100% of all PALAC riders	0
GMDB HAV	NONE	NONE	6,205,463	7,316,256	163,246	Exhibit 5B	100% of all PALAC riders	35,260
GMDB HAV	GMIWB	NONE	1,110,793	0	9,972	Exhibit 5B	100% of all PALAC riders	1,277
HAV II	NONE	NONE	302,895,919	2,988,617,338	6,187,606	Exhibit 5B	100% of all PALAC riders	658,274

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
HAV II	GMIB	0	43,775,316	0	16,214,840	Exhibit 5B	100% of all PALAC riders	846,231
HAV II	GMIWB	NONE	2,300,151,911	0	228,782,834	Exhibit 5B	100% of all PALAC riders	46,030,050
HAV II	GMWB	NONE	41,177,805	0	909,669	Exhibit 5B	100% of all PALAC riders	526,700
HAV II	GRO	0	188,761	0	3,818	Exhibit 5B	100% of all PALAC riders	1,479
HAV II	GRO	1	77,970,642	0	1,459,087	Exhibit 5B	100% of all PALAC riders	118,651
HAV II	GRO	2	29,170,965	0	772,434	Exhibit 5B	100% of all PALAC riders	67,850
HAV II	GRO	3	23,352,087	0	284,518	Exhibit 5B	100% of all PALAC riders	55,465
HAV II	GRO	4	35,710,835	0	448,796	Exhibit 5B	100% of all PALAC riders	154,309
HAV II	GRO	5	64,064,284	0	561,886	Exhibit 5B	100% of all PALAC riders	230,525
HAV II	GRO	6	34,820,330	0	296,846	Exhibit 5B	100% of all PALAC riders	112,256
HAV II	GRO	7	17,716,251	0	182,751	Exhibit 5B	100% of all PALAC riders	48,593
HAV II	GRO	8	1,559,087	0	12,126	Exhibit 5B	NA	0
HAV II	GRO	9	4,998,914	0	34,401	Exhibit 5B	NA	0
HAV II	GRO	10	11,064,233	0	80,520	Exhibit 5B	NA	0
HDV	NONE	NONE	128,564,295	4,724,407,050	1,111,951	Exhibit 5B	100% of all PALAC NY riders	4,162
HDV	GMIB	0	10,440,184	0	4,193,385	Exhibit 5B	NA	0
HDV	GMIWB	NONE	4,584,391,969	0	121,841,823	Exhibit 5B	100% of all PALAC NY riders	199,720
HDV	GMWB	NONE	1,010,601	0	6,782	Exhibit 5B	NA	0
P - W @ 3%	NONE	NONE	15,609,674	15,609,674	329,105	Exhibit 5B	NA	0
P - W @ 5%	NONE	NONE	251,570,157	252,627,583	6,959,679	Exhibit 5B	100% of all PALAC NY riders	9,704
P - W @ 5%	GRO	1	852,826	0	37,870	Exhibit 5B	NA	0
P - W @ 5%	GRO	3	11,803	0	5,099	Exhibit 5B	NA	0
P - W @ 5%	GRO	4	65,720	0	232	Exhibit 5B	NA	0
P - W @ 5%	GRO	5	50,890	0	605	Exhibit 5B	NA	0
P - W @ 5%	GRO	6	76,187	0	11,427	Exhibit 5B	NA	0
P - W @ 5% or HAV	NONE	NONE	126,627,585	127,545,355	120,282,172	Exhibit 5B	100% of all PALAC NY riders	995,660
P - W @ 5% or HAV	GRO	1	658,659	0	1,151,994	Exhibit 5B	NA	0
P - W @ 5% or HAV	GRO	5	146,123	0	615	Exhibit 5B	NA	0
P - W @ 5% or HAV	GRO	6	112,987	0	17,541	Exhibit 5B	NA	0
P - W or 5yr HAV	NONE	NONE	110,187,581	110,187,581	12,743,096	Exhibit 5B	100% of all PALAC NY riders	12,732,495
P - W or HAV	NONE	NONE	7,900,555	7,938,554	118,434	Exhibit 5B	NA	0
P - W or HAV	GRO	1	38,000	0	861	Exhibit 5B	NA	0
Return of Premium	NONE	NONE	8,937,717,653	110,348,464,362	296,037,733	Exhibit 5B	100% of all PALAC NY riders	2,597,864
Return of Premium	GMIB	0	594,319,885	0	139,933,522	Exhibit 5B	100% of all PALAC NY riders	383,534
Return of Premium	GMIWB	NONE	97,570,704,289	0	4,949,764,960	Exhibit 5B	100% of all PALAC NY riders	161,795,881
Return of Premium	GMWB	NONE	216,797,059	0	2,093,980	Exhibit 5B	100% of all PALAC NY riders	415,286
Return of Premium	GRO	0	3,081,846	0	98,383	Exhibit 5B	100% of all PALAC NY riders	1,115
Return of Premium	GRO	1	702,045,551	0	18,541,898	Exhibit 5B	100% of all PALAC NY riders	286,861
Return of Premium	GRO	2	360,925,441	0	11,027,586	Exhibit 5B	100% of all PALAC NY riders	107,674
Return of Premium	GRO	3	311,032,171	0	3,866,643	Exhibit 5B	100% of all PALAC NY riders	153,694
Return of Premium	GRO	4	530,591,603	0	11,829,458	Exhibit 5B	100% of all PALAC NY riders	211,105
Return of Premium	GRO	5	412,047,596	0	8,401,587	Exhibit 5B	100% of all PALAC NY riders	247,851
Return of Premium	GRO	6	263,552,078	0	4,684,975	Exhibit 5B	100% of all PALAC NY riders	121,646
Return of Premium	GRO	7	280,551,590	0	4,759,726	Exhibit 5B	100% of all PALAC NY riders	118,061

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Return of Premium	GRO	8	47,613,262	0	703,096	Exhibit 5B	100% of all PALAC NY riders	40,698
Return of Premium	GRO	9	59,033,129	0	1,167,975	Exhibit 5B	100% of all PALAC NY riders	13,353
Return of Premium	GRO	10	58,451,208	0	844,272	Exhibit 5B	100% of all PALAC NY riders	37,717
5% Roll-up	NONE	NONE	101,473,278	363,754,544	6,395,388	Exhibit 5B	NA	0
5% Roll-up	GMIB	0	169,039,289	0	47,953,682	Exhibit 5B	NA	0
5% Roll-up	GMIWB	NONE	93,241,977	0	30,042,291	Exhibit 5B	NA	0
Step-up	NONE	NONE	679,408,843	3,351,482,782	12,057,320	Exhibit 5B	NA	0
Step-up	GMIB	0	70,118,123	0	12,340,995	Exhibit 5B	NA	0
Step-up	GMIWB	NONE	2,566,267,341	0	88,491,705	Exhibit 5B	NA	0
Step-up	GRO	1	11,630,614	0	1,364,542	Exhibit 5B	NA	0
Step-up	GRO	2	2,705,399	0	368,231	Exhibit 5B	NA	0
Step-up	GRO	3	237,089	0	18,143	Exhibit 5B	NA	0
Step-up	GRO	4	13,200,373	0	779,468	Exhibit 5B	NA	0
Step-up	GRO	5	4,363,738	0	290,186	Exhibit 5B	NA	0
Step-up	GRO	6	1,668,399	0	30,676	Exhibit 5B	NA	0
Step-up	GRO	7	333,423	0	5,107	Exhibit 5B	NA	0
Step-up	GRO	8	549,329	0	57,498	Exhibit 5B	NA	0
Step-up	GRO	9	370,509	0	4,617	Exhibit 5B	NA	0
Step-up	GRO	10	629,602	0	6,020	Exhibit 5B	NA	0

10. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

10.1 Amount of loss reserves established by these annuities during the current year: $ 0

10.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

11.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

11.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

11.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

11.4 If yes, please provide the balance of funds administered as of the reporting date. $ 0

GENERAL INTERROGATORIES

12.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [X] N/A [ ]

12.2 If the answer to 12.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

13. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

13.1 Direct Premium Written ..... $ 0

13.2 Total Incurred Claims ..... $ 0

13.3 Number of Covered Lives 0

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
Show amounts of life insurance in this exhibit in thousands (OMIT $000)

		1 2016	2 2015	3 2014	4 2013	5 2012
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	424,430	443,090	485,173	516,024	526,978
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	1	0	0	(1)	0
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0	0	0	0	0
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	424,431	443,090	485,173	516,023	526,978
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	0	0	0	0	0
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	0
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	0	0	0	0	0
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	(892,713)	388,449	438,290	550,180	539,537
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	15,512,589,852	(231,205,714)	(147,236,176)	(131,407,433)	552,673,300
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	0	0	0	0	0
17.2	Group annuities (Line 20.4, Col. 7)	0	0	1,659,427	3,255,408	5,609,213
18.1	A & H-group (Line 20.4, Col. 8)	0	0	0	0	0
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	0	0	0	0	0
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	15,511,697,139	(230,817,265)	(145,138,459)	(127,601,845)	558,822,050
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	20,239,877,631	2,325,089,448	2,155,527,223	2,211,927,746	2,431,356,914
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	14,521,724,171	1,842,982,651	1,549,786,736	1,768,452,916	1,983,666,753
23.	Aggregate life reserves (Page 3, Line 1)	11,869,571,721	2,105,720,081	2,220,963,221	2,419,154,878	2,791,655,633
24.	Aggregate A & H reserves (Page 3, Line 2)	0	0	0	0	0
25.	Deposit-type contract funds (Page 3, Line 3)	210,189,068	96,155,534	90,957,019	84,119,703	75,365,235
26.	Asset valuation reserve (Page 3, Line 24.01)	81,640,582	12,322,532	13,016,804	11,430,233	13,288,747
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	5,715,653,460	479,606,797	603,240,487	440,974,828	445,190,161
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	3,156,034,914	629,878,935	414,092,659	440,220,337	459,667,995
	Risk-Based Capital Analysis					
30.	Total adjusted capital	5,799,794,042	494,429,329	618,757,291	454,905,061	460,978,908
31.	Authorized control level risk - based capital	334,631,639	44,943,559	47,781,426	45,282,160	54,793,806
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	50.3	67.5	77.2	81.7	80.7
33.	Stocks (Lines 2.1 and 2.2)	0.0	0.3	0.3	0.3	0.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	6.2	17.1	14.2	12.5	10.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	15.2	4.9	(1.7)	(1.0)	0.7
37.	Contract loans (Line 6)	0.1	0.6	0.7	0.6	0.5
38.	Derivatives (Page 2, Line 7)	26.9	6.1	5.6	3.0	5.3
39.	Other invested assets (Line 8)	1.3	3.1	3.3	2.7	1.6
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.2	0.3
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.3	0.3	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2016	2 2015	3 2014	4 2013	5 2012
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	6,295,812	9,458,090	12,413,902	18,581,224	19,808,735
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	0	0	0	0	0
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	101,874,200	44,810,213	44,654,295	42,088,671	27,721,784
50.	Total of above Lines 44 to 49	108,170,012	54,268,303	57,068,197	60,669,895	47,530,519
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	623,642,888	52,628,838	43,543,621	126,621,572	119,978,188
53.	Total admitted assets (Page 2, Line 28, Col. 3)	58,775,749,272	42,821,377,989	47,706,642,857	50,649,082,327	49,555,904,172
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,189,409,244	112,714,651	109,198,615	123,074,846	122,981,843
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,858,501,608)	4,855,952	(35,572,631)	(77,321,387)	(32,268,323)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(1,814,207,127)	(2,121,870)	85,481,710	(89,256,770)	(29,721,383)
57.	Total of above Lines 54, 55 and 56	(2,483,299,491)	115,448,733	159,107,694	(43,503,311)	60,992,137
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	6,945,370,362	4,112,503,158	4,799,426,325	4,456,837,249	4,118,145,177
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	0	0	0	0	0
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	(17,113,961)	(31,487)	732,113	563,160	(2,369,996)
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	0	0	0	0	0
62.	Dividends to policyholders (Line 30, Col. 1)	0	0	0	0	0
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	29.9	(104.3)	(211.0)	(243.9)	64.1
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.6	6.3	5.0	3.8	8.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	0.0	0.0	0.0	0.0	0.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	0.0	0.0	0.0	0.0	0.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	0	0	0	0	0
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	0	0	0	0	0
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	0	0	0	0	0
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	0	0	0	0	0
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	0	0	0	0	0
73.	Ordinary - life (Col. 3)	(207,438)	209,244	197,958	(333,061)	(1,065,314)
74.	Ordinary - individual annuities (Col. 4)	(264,733,317)	348,083,778	439,260,834	489,677,422	259,101,265
75.	Ordinary-supplementary contracts (Col. 5)	0	0	0	0	0
76.	Credit life (Col. 6)	0	0	0	0	0
77.	Group life (Col. 7)	0	0	0	0	0
78.	Group annuities (Col. 8)	0	0	67,752	164,311	135,203
79.	A & H-group (Col. 9)	0	0	0	0	0
80.	A & H-credit (Col. 10)	0	0	0	0	0
81.	A & H-other (Col. 11)	0	0	0	0	0
82.	Aggregate of all other lines of business (Col. 12)	105,856,337	(13,112,790)	(11,328,182)	(6,116,951)	(8,478,166)
83.	Total (Col. 1)	(159,084,418)	335,180,232	428,198,362	483,391,721	249,692,988

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year	0	0	1,633	443,090	0	0	0	0	0	443,090
2.	Issued during year	0	0	0	0	0	0	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.	Revived during year	0	0	0	0	0	0	0	0	0	0
5.	Increased during year (net)	0	0	0	1,710	0	0	0	0	0	1,710
6.	Subtotals, Lines 2 to 5	0	0	0	1,710	0	0	0	0	0	1,710
7.	Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	0	0	1,633	444,800	0	0	0	0	0	444,800
	Deductions during year:										
10.	Death	0	0	32	4,592	0	0	XXX	0	0	4,592
11.	Maturity	0	0	0	0	0	0	XXX	0	0	0
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	0	0	0	0	0	0	0	0	0	0
14.	Surrender	0	0	46	9,747	0	0	0	0	0	9,747
15.	Lapse	0	0	12	6,030	0	0	0	0	0	6,030
16.	Conversion	0	0	0	0	0	0	XXX	XXX	XXX	0
17.	Decreased (net)	0	0	2	0	0	0	0	0	0	0
18.	Reinsurance	0	0	0	0	0	0	0	0	0	0
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	92	20,369	0	0	0	0	0	20,369
21.	In force end of year (Line 9 minus Line 20)	0	0	1,541	424,431	0	0	0	0	0	424,431
22.	Reinsurance ceded end of year	XXX	0	XXX	316,426	XXX	0	XXX	XXX	0	316,426
23.	Line 21 minus Line 22	XXX	0	XXX	108,005	XXX	(b) 0	XXX	XXX	0	108,005
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) Group $ 0 ; Individual $ 0

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1	2	3	4
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance				
26.	Debit ordinary insurance	XXX	XXX		

NONE

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing	0	0	0	0
28.	Term policies - other	0	0	0	0
29.	Other term insurance - decreasing	XXX	0	XXX	0
30.	Other term insurance	XXX	0	XXX	0
31.	Totals (Lines 27 to 30)	0	0	0	0
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	0
33.	Totals, extended term insurance	XXX	XXX	0	0
34.	Totals, whole life and endowment	0	0	1,541	424,430
35.	Totals (Lines 31 to 34)	0	0	1,541	424,430

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	0
37.	Ordinary	0	0	424,430	0
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	0	0	0	0
40.	Totals (Lines 36 to 39)	0	0	424,430	0

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1	2	3	4
		Number of Individual Policies and Group Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under insured groups is counted on a pro-rata basis				XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

NONE

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies		

NONE

BASIS OF CALCULATION FOR ORDINARY TERM INSURANCE

47.	State basis of calculation of (47.1) decreasing term insurance combined in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included therein.
	47.1
	47.2

NONE

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Certificates	Amount of Insurance (a)
48.	Waiver of Premium								
49.	Disability Income								
50.	Extended Benefits			XXX		XXX			
51.	Other								
52.	Total		(b)				(b)		(b)

NONE

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

NONE

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year				
2.	Issued during year				
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)				
	Deductions during year:				
6.	Decreased (net)				
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)				
9.	In force end of year				
10.	Amount on deposit		(a)		(a)
11.	Income now payable				
12.	Amount of income payable	(a)	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	4,490	365,126	0	0
2.	Issued during year	594	0	0	0
3.	Reinsurance assumed	1,709	782,043	0	0
4.	Increased during year (net)	0	1,845	0	0
5.	Totals (Lines 1 to 4)	6,793	1,149,014	0	0
	Deductions during year:				
6.	Decreased (net)	313	0	0	0
7.	Reinsurance ceded	43	28,701	0	0
8.	Totals (Lines 6 and 7)	356	28,701	0	0
9.	In force end of year	6,437	1,120,313	0	0
	Income now payable:				
10.	Amount of income payable	(a) 40,294,427	XXX	XXX	(a) 0
	Deferred fully paid:				
11.	Account balance	XXX	(a) 132,771,618,139	XXX	(a) 0
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 0	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

NONE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year						
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX		XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX		XXX
8.	Reinsurance ceded		XXX				XXX
9.	Totals (Lines 6 to 8)		XXX		XXX		XXX
10.	In force end of year		(a)		(a)		(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	1,826	0
2.	Issued during year	284	0
3.	Reinsurance assumed	2,001	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	4,111	0
	Deductions During Year:		
6.	Decreased (net)	227	0
7.	Reinsurance ceded	19	0
8.	Totals (Lines 6 and 7)	246	0
9.	In force end of year	3,865	0
10.	Amount of account balance	(a) 210,189,068	(a) 0

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	282,018
2.	Current year's realized pre-tax capital gains/(losses) of $ (19,592,159) transferred into the reserve net of taxes of $ (6,857,256)	(12,734,903)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	65,897,064
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	53,444,179
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	6,736,274
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	46,707,904

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2016	1,435,041	(1,936,123)	7,237,356	6,736,274
2.	2017	715,685	(2,289,434)	9,542,743	7,968,994
3.	2018	380,351	(1,647,632)	8,501,773	7,234,492
4.	2019	153,017	(1,408,036)	7,413,713	6,158,694
5.	2020	(19,310)	(1,167,110)	6,227,020	5,040,600
6.	2021	(156,129)	(916,934)	5,004,444	3,931,381
7.	2022	(192,869)	(720,245)	4,096,695	3,183,581
8.	2023	(129,938)	(601,774)	3,621,547	2,889,835
9.	2024	(76,478)	(473,625)	3,004,136	2,454,033
10.	2025	(59,498)	(340,445)	2,254,244	1,854,302
11.	2026	(67,801)	(196,816)	1,423,743	1,159,126
12.	2027	(86,631)	(124,471)	959,754	748,652
13.	2028	(106,163)	(120,507)	812,747	586,077
14.	2029	(125,233)	(115,432)	700,364	459,699
15.	2030	(129,378)	(108,225)	595,561	357,958
16.	2031	(140,573)	(106,053)	516,575	269,950
17.	2032	(145,641)	(98,088)	454,169	210,440
18.	2033	(155,293)	(93,397)	443,202	194,512
19.	2034	(150,710)	(89,196)	431,596	191,690
20.	2035	(135,844)	(82,726)	405,868	187,299
21.	2036	(121,680)	(77,462)	380,474	181,333
22.	2037	(107,692)	(63,128)	349,717	178,897
23.	2038	(86,899)	(44,897)	320,772	188,975
24.	2039	(70,997)	(22,210)	277,453	184,246
25.	2040	(55,746)	46	243,627	187,927
26.	2041	(42,451)	21,037	202,926	181,512
27.	2042	(30,836)	31,014	168,510	168,687
28.	2043	(8,999)	24,684	133,371	149,057
29.	2044	714	17,722	94,940	113,377
30.	2045	0	10,760	57,670	68,430
31.	2046 and Later	0	3,798	20,352	24,150
32.	Total (Lines 1 to 31)	282,018	(12,734,903)	65,897,064	53,444,179

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	0	0	0	1,005,646	11,316,886	12,322,532	12,322,532
2. Realized capital gains/(losses) net of taxes - General Account	(4,719,859)	0	(4,719,859)	(222,330)	(352,462)	(574,791)	(5,294,651)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	422,247	0	422,247	9,185	0	9,185	431,432
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	277,208,525	(6,472,992)	270,735,534	36,876	4,967,713	5,004,589	275,740,123
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(13,570,499)	(1,266,778)	(14,837,277)	0	(460,893)	(460,893)	(15,298,170)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	10,609,163	2,376,352	12,985,515	0	0	0	12,985,515
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	269,949,578	(5,363,418)	264,586,159	829,378	15,471,244	16,300,621	280,886,781
9. Maximum reserve	50,311,432	11,173,909	61,485,341	1,102,217	30,226,933	31,329,149	92,814,491
10. Reserve objective	35,455,925	8,605,890	44,061,815	1,102,217	30,226,933	31,329,149	75,390,964
11. 20% of (Line 10 - Line 8)	(46,898,731)	2,793,862	(44,104,869)	54,568	2,951,138	3,005,706	(41,099,163)
12. Balance before transfers (Lines 8 + 11)	223,050,847	(2,569,557)	220,481,290	883,945	18,422,382	19,306,327	239,787,617
13. Transfers	(14,592,379)	2,569,557	(12,022,822)	218,271	11,804,551	12,022,822	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(158,147,036)	0	(158,147,036)	0	0	0	(158,147,036)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	50,311,432	0	50,311,432	1,102,217	30,226,933	31,329,149	81,640,582

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	5,104,722,437	XXX	XXX	5,104,722,437	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	2,487,763,212	XXX	XXX	2,487,763,212	0.0004	995,105	0.0023	5,721,855	0.0030	7,463,290
3.	2	High Quality	1,165,536,192	XXX	XXX	1,165,536,192	0.0019	2,214,519	0.0058	6,760,110	0.0090	10,489,826
4.	3	Medium Quality	223,185,732	XXX	XXX	223,185,732	0.0093	2,075,627	0.0230	5,133,272	0.0340	7,588,315
5.	4	Low Quality	65,381,512	XXX	XXX	65,381,512	0.0213	1,392,626	0.0530	3,465,220	0.0750	4,903,613
6.	5	Lower Quality	27,161,060	XXX	XXX	27,161,060	0.0432	1,173,358	0.1100	2,987,717	0.1700	4,617,380
7.	6	In or Near Default	7,391,857	XXX	XXX	7,391,857	0.0000	0	0.2000	1,478,371	0.2000	1,478,371
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	9,081,142,001	XXX	XXX	9,081,142,001	XXX	7,851,235	XXX	25,546,545	XXX	36,540,795
		PREFERRED STOCK										
10.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
12.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15.	6	In or Near Default	1	XXX	XXX	1	0.0000	0	0.2000	0	0.2000	0
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	1	XXX	XXX	1	XXX	0	XXX	0	XXX	0
		SHORT - TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	416,844,010	XXX	XXX	416,844,010	0.0004	166,738	0.0023	958,741	0.0030	1,250,532
20.	2	High Quality	5,964,128	XXX	XXX	5,964,128	0.0019	11,332	0.0058	34,592	0.0090	53,677
21.	3	Medium Quality	1,683,932	XXX	XXX	1,683,932	0.0093	15,661	0.0230	38,730	0.0340	57,254
22.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23.	5	Lower Quality	450,000	XXX	XXX	450,000	0.0432	19,440	0.1100	49,500	0.1700	76,500
24.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	424,942,070	XXX	XXX	424,942,070	XXX	213,170	XXX	1,081,564	XXX	1,437,963
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	601,100,403	XXX	XXX	601,100,403	0.0004	240,440	0.0023	1,382,531	0.0030	1,803,301
28.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33.		Total Derivative Instruments	601,100,403	XXX	XXX	601,100,403	XXX	240,440	XXX	1,382,531	XXX	1,803,301
34.		Total (Lines 9 + 17 + 25 + 33)	10,107,184,475	XXX	XXX	10,107,184,475	XXX	8,304,846	XXX	28,010,640	XXX	39,782,059

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	73,068,511	0	XXX	73,068,511	0.0010	73,069	0.0050	365,343	0.0065	474,945
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	677,047,983	0	XXX	677,047,983	0.0010	677,048	0.0050	3,385,240	0.0065	4,400,812
44.		Commercial Mortgages - All Other - CM2 - High Quality	315,964,064	0	XXX	315,964,064	0.0035	1,105,874	0.0100	3,159,641	0.0130	4,107,533
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	54,992,234	0	XXX	54,992,234	0.0060	329,953	0.0175	962,364	0.0225	1,237,325
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1,121,072,792	0	XXX	1,121,072,792	XXX	2,185,944	XXX	7,872,587	XXX	10,220,615
59.		Schedule DA Mortgages	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,121,072,792	0	XXX	1,121,072,792	XXX	2,185,944	XXX	7,872,587	XXX	10,220,615

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	5,510,687	XXX	XXX	5,510,687	0.0000	0	0.2000 (a)	1,102,137	0.2000 (a)	1,102,137
2.		Unaffiliated - Private	494	XXX	XXX	494	0.0000	0	0.1600	79	0.1600	79
3.		Federal Home Loan Bank	0	XXX	XXX	0	0.0000	0	0.0050	0	0.0080	0
4.		Affiliated - Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
17.		Total Common Stock (Sum of Lines 1 through 16)	5,511,181	0	0	5,511,181	XXX	0	XXX	1,102,217	XXX	1,102,217
		REAL ESTATE										
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
19.		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
24.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
26.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
31.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
33.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0035	0	0.0010	0	0.0130	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
66.		Unaffiliated Private	21,276,224	XXX	XXX	21,276,224	0.0000	0	0.1600	3,404,196	0.1600	3,404,196
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
69.		Affiliated Other - All Other	101,874,200	XXX	XXX	101,874,200	0.0000	0	0.1600	16,299,872	0.1600	16,299,872
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	123,150,424	XXX	XXX	123,150,424	XXX	0	XXX	19,704,068	XXX	19,704,068
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
72.		Investment Properties	107,547,417	0	0	107,547,417	0.0000	0	0.0750	8,066,056	0.0750	8,066,056
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	107,547,417	0	0	107,547,417	XXX	0	XXX	8,066,056	XXX	8,066,056
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0037	0	0.0037	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0120	0	0.0120	0
83.		Other Invested Assets - Schedule BA	2,454,542	XXX	0	2,454,542	0.0000	0	0.1300	319,090	0.1300	319,090
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	2,454,542	XXX	0	2,454,542	XXX	0	XXX	319,090	XXX	319,090
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	233,152,383	0	0	233,152,383	XXX	0	XXX	28,089,215	XXX	28,089,215

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
79227	22-1944557	02/25/2013	Pruco Life Ins Co	AZ	ACO/I	0	6,692,879,994	12,402,102,541	2,194,642	0	0
68241	22-1211670	10/01/2016	Prudential Ins Co of America	NJ	CO/I	0	0	(1,365,516)	0	0	0
0299999. General Account - U.S. Affiliates - Other						0	6,692,879,994	12,400,737,025	2,194,642	0	0
0399999. Total General Account - U.S. Affiliates						0	6,692,879,994	12,400,737,025	2,194,642	0	0
0699999. Total General Account - Non-U.S. Affiliates						0	0	0	0	0	0
0799999. Total General Account - Affiliates						0	6,692,879,994	12,400,737,025	2,194,642	0	0
1099999. Total General Account - Non-Affiliates						0	0	0	0	0	0
1199999. Total General Account						0	6,692,879,994	12,400,737,025	2,194,642	0	0
79227	22-1944557	04/01/2016	Pruco Life Ins Co	AZ	AMCO/I	0	0	0	0	94,283,244,880	0
1399999. Separate Accounts - U.S. Affiliates - Other						0	0	0	0	94,283,244,880	0
1499999. Total Separate Accounts - U.S. Affiliates						0	0	0	0	94,283,244,880	0
1799999. Total Separate Accounts - Non-U.S. Affiliates						0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates						0	0	0	0	94,283,244,880	0
2199999. Total Separate Accounts - Non-Affiliates						0	0	0	0	0	0
2299999. Total Separate Accounts						0	0	0	0	94,283,244,880	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						0	6,692,879,994	12,400,737,025	2,194,642	94,283,244,880	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						0	0	0	0	0	0
9999999 - Totals						0	6,692,879,994	12,400,737,025	2,194,642	94,283,244,880	0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
9999999 - Totals											

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
68241	22-1211670	12/31/2015	Prudential Ins Co of America	NJ	235,543	0
0299999. Life and Annuity - U.S. Affiliates - Other					235,543	0
0399999. Total Life and Annuity - U.S. Affiliates					235,543	0
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					235,543	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Ins Co.	NY	131,387	37,101
86231	39-0989781	04/01/1993	Transamerica Life Ins Co.	IA	6,191	0
0899999. Life and Annuity - U.S. Non-Affiliates					137,577	37,101
1099999. Total Life and Annuity - Non-Affiliates					137,577	37,101
1199999. Total Life and Annuity					373,120	37,101
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
2199999. Total Accident and Health - Non-Affiliates					0	0
2299999. Total Accident and Health					0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					373,120	37,101
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	0
9999999 Totals - Life, Annuity and Accident and Health					373,120	37,101

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
14294	98-0405513	12/31/2004	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	0	2,375,014	(1,030,687)	0	0	0	0
14294	98-0405513	07/01/2005	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	0	818,510,271	(771,522,173)	0	0	0	0
14294	98-0405513	03/20/2006	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	0	298,404,882	(275,289,977)	0	0	0	0
14294	98-0405513	11/20/2006	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	0	375,151,807	(314,846,964)	0	0	0	0
14294	98-0405513	03/17/2008	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	0	234,458,186	(397,942,330)	0	0	0	0
14294	98-0405513	03/17/2008	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	0	417,244	(4,733,712)	0	0	0	0
14294	98-0405513	03/17/2008	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	0	4,275,163	(15,800,902)	0	0	0	0
14294	98-0405513	06/30/2009	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	0	390,884,697	(872,339,511)	0	0	0	0
14294	98-0405513	08/24/2009	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	0	119,781,407	(371,341,185)	0	0	0	0
0199999. General Account - Authorized U.S. Affiliates - Captive							0	0	2,244,258,670	(3,024,847,441)	0	0	0	0
68241	22-1211670	10/31/2004	Prudential Ins Co of America	NJ	ACO/I	VGAA	0	0	16,344,709	(11,348,076)	0	0	0	0
68241	22-1211670	12/31/2015	Prudential Ins Co of America	NJ	ACO/I	VGAA	0	289,776,686	227,744,253	7,384,517	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							0	289,776,686	244,088,962	(3,963,560)	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							0	289,776,686	2,488,347,632	(3,028,811,001)	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	289,776,686	2,488,347,632	(3,028,811,001)	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co.	NY	MCO/I	OL	7,210,033	134,280	146,105	0	0	0	7,580,965	0
0899999. General Account - Authorized U.S. Non-Affiliates							7,210,033	134,280	146,105	0	0	0	7,580,965	0
1099999. Total General Account - Authorized Non-Affiliates							7,210,033	134,280	146,105	0	0	0	7,580,965	0
1199999. Total General Account Authorized							7,210,033	289,910,967	2,488,493,737	(3,028,811,001)	0	0	7,580,965	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							7,210,033	289,910,967	2,488,493,737	(3,028,811,001)	0	0	7,580,965	0
68241	22-1211670	12/31/2015	Prudential Ins Co of America	NJ	AMCO/I	VSAA	0	0	0	0	0	0	3,254,135,534	0
3699999. Separate Accounts - Authorized U.S. Affiliates - Other							0	0	0	0	0	0	3,254,135,534	0
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	3,254,135,534	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	3,254,135,534	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co.	NY	MCO/I	OL	309,215,710	0	0	1,039,099	0	0	37,502,925	0
86231	39-0989781	04/01/1993	Transamerica Life Ins. Co.	IA	AMCO/I	VSAA	0	0	0	173,372	0	0	79,158,943	0
4299999. Separate Accounts - Authorized U.S. Non-Affiliates							309,215,710	0	0	1,212,471	0	0	116,661,868	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							309,215,710	0	0	1,212,471	0	0	116,661,868	0
4599999. Total Separate Accounts Authorized							309,215,710	0	0	1,212,471	0	0	3,370,797,402	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							309,215,710	0	0	1,212,471	0	0	3,370,797,402	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							316,425,743	289,910,967	2,488,493,737	(3,027,598,529)	0	0	3,378,378,367	0
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							0	0	0	0	0	0	0	0
9999999 - Totals							316,425,743	289,910,967	2,488,493,737	(3,027,598,529)	0	0	3,378,378,367	0

Schedule S - Part 3 - Section 2

N O N E

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2016	2 2015	3 2014	4 2013	5 2012
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	(3,027,599)	337,785	276,869	278,469	271,794
2.	Commissions and reinsurance expense allowances	16,475	4,457	4,712	4,685	4,619
3.	Contract claims	36,439	4,622	8,104	5,203	7,200
4.	Surrender benefits and withdrawals for life contracts	247,875	16,999	22,851	26,793	38,495
5.	Dividends to policyholders	0	0	0	0	0
6.	Reserve adjustments on reinsurance ceded	(338,921)	(22,140)	(29,434)	(33,475)	(46,572)
7.	Increase in aggregate reserve for life and accident and health contracts	(2,198,583)	455,025	1,703,657	(1,721,620)	871,216
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	121	89,668	25,369	25,630	24,714
9.	Aggregate reserves for life and accident and health contracts	289,911	2,488,494	2,033,469	330,091	2,054,924
10.	Liability for deposit-type contracts	112,866	0	0	0	0
11.	Contract claims unpaid	37	38	30	300	141
12.	Amounts recoverable on reinsurance	373	111	710	551	1,297
13.	Experience rating refunds due or unpaid	1,112	0	0	0	3,074
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	84	0	0	0	0
16.	Unauthorized reinsurance offset	0	0	0	0	0
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	0	0	0	0	0
19.	Letters of credit (L)	0	0	0	0	0
20.	Trust agreements (T)	0	0	0	0	2,162,550
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	18,045,025,533	0	18,045,025,533
2.	Reinsurance (Line 16)	1,569,193	(1,569,193)	0
3.	Premiums and considerations (Line 15)	19,839,139	120,613	19,959,752
4.	Net credit for ceded reinsurance	XXX	287,994,324	287,994,324
5.	All other admitted assets (balance)	2,173,443,766	0	2,173,443,766
6.	Total assets excluding Separate Accounts (Line 26)	20,239,877,631	286,545,744	20,526,423,375
7.	Separate Account assets (Line 27)	38,535,871,641	0	38,535,871,641
8.	Total assets (Line 28)	58,775,749,272	286,545,744	59,062,295,016
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	11,869,571,721	286,508,643	12,156,080,364
10.	Liability for deposit-type contracts (Line 3)	210,189,068	0	210,189,068
11.	Claim reserves (Line 4)	2,231,743	37,101	2,268,844
12.	Policyholder dividends/reserves (Lines 5 through 7)	0	0	0
13.	Premium & annuity considerations received in advance (Line 8)	0	0	0
14.	Other contract liabilities (Line 9)	78,770,800	0	78,770,800
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	2,360,960,839	0	2,360,960,839
20.	Total liabilities excluding Separate Accounts (Line 26)	14,521,724,171	286,545,744	14,808,269,915
21.	Separate Account liabilities (Line 27)	38,535,871,641	0	38,535,871,641
22.	Total liabilities (Line 28)	53,057,595,812	286,545,744	53,344,141,556
23.	Capital & surplus (Line 38)	5,718,153,460	XXX	5,718,153,460
24.	Total liabilities, capital & surplus (Line 39)	58,775,749,272	286,545,744	59,062,295,016
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	286,508,643		
26.	Claim reserves	37,101		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	1,569,193		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	288,114,937		
34.	Premiums and considerations	120,613		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	120,613		
41.	Total net credit for ceded reinsurance	287,994,324		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.	1 Active Status	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	42,553	1,164,764	0	0	1,207,317	0
2. Alaska AK	L	0	19,600	0	0	19,600	212,608
3. Arizona AZ	L	6,001	7,761,335	0	0	7,767,336	3,053,877
4. Arkansas AR	L	6,400	199,349	0	0	205,749	643,454
5. California CA	L	212,306	8,321,272	0	0	8,533,579	5,573,952
6. Colorado CO	L	70,258	2,854,424	0	0	2,924,682	553,033
7. Connecticut CT	L	33,075	2,514,647	0	0	2,547,722	243,246
8. Delaware DE	L	1,080	64,530	0	0	65,610	177,129
9. District of Columbia DC	L	1,200	61,429	0	0	62,629	0
10. Florida FL	L	108,962	4,750,913	0	0	4,859,875	1,612,815
11. Georgia GA	L	1,920	2,177,998	0	0	2,179,918	191,421
12. Hawaii HI	L	12,794	773,711	0	0	786,505	0
13. Idaho ID	L	14,573	285,932	0	0	300,505	108,209
14. Illinois IL	L	52,233	2,924,510	0	0	2,976,743	921,588
15. Indiana IN	L	1,418	2,112,313	0	0	2,113,731	325,468
16. Iowa IA	L	6,100	374,052	0	0	380,152	266,828
17. Kansas KS	L	4,200	485,699	0	0	489,898	0
18. Kentucky KY	L	12,560	278,713	0	0	291,273	180,827
19. Louisiana LA	L	13,060	1,321,091	0	0	1,334,151	113,647
20. Maine ME	L	20,475	606,083	0	0	626,558	0
21. Maryland MD	L	47,012	879,954	0	0	926,966	113,355
22. Massachusetts MA	L	16,390	842,648	0	0	859,038	917,897
23. Michigan MI	L	8,170	7,178,943	0	0	7,187,113	1,952,689
24. Minnesota MN	L	83,481	1,157,637	0	0	1,241,118	452,096
25. Mississippi MS	L	4,300	227,915	0	0	232,215	0
26. Missouri MO	L	24,080	854,491	0	0	878,571	155,945
27. Montana MT	L	4,652	513,072	0	0	517,724	75,601
28. Nebraska NE	L	2,316	283,371	0	0	285,687	188,081
29. Nevada NV	L	2,400	376,503	0	0	378,903	265,987
30. New Hampshire NH	L	2,890	605,758	0	0	608,648	36,637
31. New Jersey NJ	L	40,500	3,631,103	0	0	3,671,603	516,875
32. New Mexico NM	L	0	325,223	0	0	325,223	399,030
33. New York NY	N	0	0	0	0	0	0
34. North Carolina NC	L	12,790	2,370,918	0	0	2,383,708	1,068,393
35. North Dakota ND	L	2,000	40,027	0	0	42,027	0
36. Ohio OH	L	95,208	3,716,284	0	0	3,811,492	1,381,219
37. Oklahoma OK	L	10,080	1,596,398	0	0	1,606,478	124,059
38. Oregon OR	L	31,950	1,745,519	0	0	1,777,469	399,056
39. Pennsylvania PA	L	117,858	3,702,419	0	0	3,820,276	1,331,227
40. Rhode Island RI	L	1,800	245,224	0	0	247,024	0
41. South Carolina SC	L	8,823	1,347,170	0	0	1,355,992	88,635
42. South Dakota SD	L	15,800	165,571	0	0	181,371	0
43. Tennessee TN	L	34,640	1,887,892	0	0	1,922,532	370,402
44. Texas TX	L	121,382	4,402,071	0	0	4,523,452	1,363,190
45. Utah UT	L	3,700	937,093	0	0	940,793	79,946
46. Vermont VT	L	7,510	290,873	0	0	298,383	41,909
47. Virginia VA	L	17,484	569,462	0	0	586,946	902,703
48. Washington WA	L	90,671	32,328	0	0	122,999	588,191
49. West Virginia WV	L	0	235,502	0	0	235,502	0
50. Wisconsin WI	L	77,849	2,127,951	0	0	2,205,800	152,915
51. Wyoming WY	L	0	235,116	0	0	235,116	29,793
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	0	0	0	0	0	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	5,000	272,881	0	0	277,881	0
59. Subtotal	(a) 51	1,511,902	81,849,682	0	0	83,361,585	27,173,936
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	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	0	0	0	0	0	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,511,902	81,849,682	0	0	83,361,585	27,173,936
96. Plus reinsurance assumed	XXX	(1,365,516)	12,402,102,541	0	0	12,400,737,025	0
97 Totals (All Business)	XXX	146,386	12,483,952,223	0	0	12,484,098,610	27,173,936
98. Less reinsurance ceded	XXX	1,017,300	(3,004,898,802)	0	0	(3,003,881,502)	0
99. Totals (All Business) less Reinsurance Ceded	XXX	(870,914)	15,488,851,026	(b) 0	0	15,487,980,112	27,173,936
DETAILS OF WRITE-INS							
58001. CAN Canada	XXX	5,000	254,779	0	0	259,779	0
58002. GBR United Kingdom	XXX	0	11,270	0	0	11,270	0
58003. ZZZ Other Alien	XXX	0	6,832	0	0	6,832	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	5,000	272,881	0	0	277,881	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
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	0	0	0	0	0	0

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Individual insurance premiums and annuity considerations (other than single premiums and considerations) are allocated to states based upon where the Company is licensed and the residence of insured. Single insurance premiums, annuity considerations, and other fund deposits are allocated to where the Company is licensed and the residence of the purchaser of the policy or annuity or the address designated as the one to which business communication is to be sent.

(a) Insert the number of L responses except for Canada and Other Alien.

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: N/A

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	42,553	1,164,764	0	0	0	1,207,317
2. Alaska	AK	0	19,600	0	0	212,608	232,208
3. Arizona	AZ	6,001	7,761,335	0	0	3,053,877	10,821,213
4. Arkansas	AR	6,400	199,349	0	0	643,454	849,203
5. California	CA	212,306	8,321,272	0	0	5,573,952	14,107,531
6. Colorado	CO	70,258	2,854,424	0	0	553,033	3,477,715
7. Connecticut	CT	33,075	2,514,647	0	0	243,246	2,790,968
8. Delaware	DE	1,080	64,530	0	0	177,129	242,740
9. District of Columbia	DC	1,200	61,429	0	0	0	62,629
10. Florida	FL	108,962	4,750,913	0	0	1,612,815	6,472,691
11. Georgia	GA	1,920	2,177,998	0	0	191,421	2,371,338
12. Hawaii	HI	12,794	773,711	0	0	0	786,505
13. Idaho	ID	14,573	285,932	0	0	108,209	408,714
14. Illinois	IL	52,233	2,924,510	0	0	921,588	3,898,331
15. Indiana	IN	1,418	2,112,313	0	0	325,468	2,439,199
16. Iowa	IA	6,100	374,052	0	0	266,828	646,981
17. Kansas	KS	4,200	485,699	0	0	0	489,898
18. Kentucky	KY	12,560	278,713	0	0	180,827	472,100
19. Louisiana	LA	13,060	1,321,091	0	0	113,647	1,447,797
20. Maine	ME	20,475	606,083	0	0	0	626,558
21. Maryland	MD	47,012	879,954	0	0	113,355	1,040,321
22. Massachusetts	MA	16,390	842,648	0	0	917,897	1,776,935
23. Michigan	MI	8,170	7,178,943	0	0	1,952,689	9,139,802
24. Minnesota	MN	83,481	1,157,637	0	0	452,096	1,693,214
25. Mississippi	MS	4,300	227,915	0	0	0	232,215
26. Missouri	MO	24,080	854,491	0	0	155,945	1,034,517
27. Montana	MT	4,652	513,072	0	0	75,601	593,326
28. Nebraska	NE	2,316	283,371	0	0	188,081	473,768
29. Nevada	NV	2,400	376,503	0	0	265,987	644,890
30. New Hampshire	NH	2,890	605,758	0	0	36,637	645,285
31. New Jersey	NJ	40,500	3,631,103	0	0	516,875	4,188,478
32. New Mexico	NM	0	325,223	0	0	399,030	724,253
33. New York	NY	0	0	0	0	0	0
34. North Carolina	NC	12,790	2,370,918	0	0	1,068,393	3,452,101
35. North Dakota	ND	2,000	40,027	0	0	0	42,027
36. Ohio	OH	95,208	3,716,284	0	0	1,381,219	5,192,711
37. Oklahoma	OK	10,080	1,596,398	0	0	124,059	1,730,538
38. Oregon	OR	31,950	1,745,519	0	0	399,056	2,176,525
39. Pennsylvania	PA	117,858	3,702,419	0	0	1,331,227	5,151,503
40. Rhode Island	RI	1,800	245,224	0	0	0	247,024
41. South Carolina	SC	8,823	1,347,170	0	0	88,635	1,444,627
42. South Dakota	SD	15,800	165,571	0	0	0	181,371
43. Tennessee	TN	34,640	1,887,892	0	0	370,402	2,292,934
44. Texas	TX	121,382	4,402,071	0	0	1,363,190	5,886,643
45. Utah	UT	3,700	937,093	0	0	79,946	1,020,740
46. Vermont	VT	7,510	290,873	0	0	41,909	340,292
47. Virginia	VA	17,484	569,462	0	0	902,703	1,489,649
48. Washington	WA	90,671	32,328	0	0	588,191	711,190
49. West Virginia	WV	0	235,502	0	0	0	235,502
50. Wisconsin	WI	77,849	2,127,951	0	0	152,915	2,358,715
51. Wyoming	WY	0	235,116	0	0	29,793	264,909
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	0	0	0	0	0	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Alien	OT	5,000	272,881	0	0	0	277,881
59. Total		1,511,902	81,849,682	0	0	27,173,936	110,535,520

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

	FEIN	STATE	NAIC
Prudential Financial, Inc.	22-3703799	NJ	
Coconino, LLC	22-3703799	DE	
Commerce Street Investments LLC	22-3703799	DE	
Coolidge, LLC	22-3703799	DE	
Essex, LLC	22-3703799	DE	
Greenlee, LLC	22-3703799	DE	
Hirakata, LLC	47-2196234	DE	
Maricopa, LLC	22-3703799	DE	
Oki-ni, LLC	47-2184042	DE	
PGIM Holding Company LLC	14-1960383	DE	
PGIM Investments, Inc.	11-3657742	DE	
PGIM Foreign Investments, Inc.	51-0401161	DE	
ARL Holdings, Inc.	51-0405043	DE	
Glenealy International Limited		VGB	
PGA Asian Retail Limited		BMU	
PGA European Limited		BMU	
Pramerica Real Estate Investment Clubs Limited Partnership		GBR	
PGIM Real Estate S. de R.L. de C.V.		MEX	
PLA Co-Investor LLC	27-2809795	DE	
PREI International, Inc.	51-0401156	DE	
PRECO ACCOUNT III LLC	20-4052755	DE	
PRECO ACCOUNT PARTNERSHIP III, LP	20-4053134	DE	
PRECO Account IV LLC		DE	
PRECO Account Partnership IV LP	26-2806036	DE	
PRECO III GP Limited LLC	20-4175392	DE	
PREI Mezzanine Fund I LLC	11-3657742	DE	
PREI Mezzanine Fund I LP	26-3696118	DE	
PREI Mezzanine Fund I LP	26-3696118	DE	
PRUDENTIAL REAL ESTATE COMPANIES ACCOUNT II LLC	86-1064049	DE	
Prudential Real Estate Companies Account Partnership II, LP	41-2049010	DE	
Prudential Real Estate Companies Fund II (LP) LLC	20-0895283	DE	
Prudential Real Estate Companies Fund II LLC	01-0720295	DE	
PGIM Warehouse, Inc.	22-3760580	DE	
PGIM, Inc.	22-2540245	NJ	
AREF GP Ltd.		CYM	
Commerce Street Holdings, LLC	26-3060201	DE	
Columbus Drive Partners, L.P.	26-3060201	DE	
EuroPRISA Management Company S.A.		LUX	
Everbright Pramerica Fund Management Co., Ltd.		CHN	
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	22-2540245	DE	
Stetson Street Partners, L.P.	51-0536180	DE	
PGIM (Australia) Pty Ltd		AUS	
PGIM (Singapore) Pte. Ltd.		SGP	
AREF Cayman Co Ltd.		CYM	
PGIM Financial Limited		GBR	
EuroPRISA Sub-fund A Feeder GP Limited		GBR	
PGIM (Scots) Limited		GBR	
PPPF General Partner LLP		GBR	
Pramerica (Scots) CP GP LLP		GBR	
ASPF III (Scots) L.P.		GBR	
BSC CP LP		GBR	
German Retail Income CP LP		GBR	
Pramerica EVP CP LP		GBR	
Pramerica Pan European Real Estate (Scots) LP		GBR	
Pramerica Property Partners Fund (Scotland) Limited Partnership		GBR	
Pramerica Property Partners Fund (Scotland) Limited Partnership		GBR	
Pramerica Real Estate Capital I (Scotland) Limited Partnership		GBR	
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR	
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR	
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR	
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR	
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR	
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR	
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR	
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR	
Pramerica Real Estate Investment Clubs (Scotland) Limited Partnership		GBR	
Pramerica Real Estate Investment Clubs Limited Partnership		GBR	
Preco III (Scotland) Limited Partnership		GBR	
Preco IV (Scotland) Limited Partnership		GBR	
Rio CP LP		GBR	
Pramerica Europrisa Feeder GP LLP		GBR	
Pramerica General Partner LLP		GBR	
Pramerica PRECAP I GP LLP		GBR	
Pramerica PRECAP II GP LLP		GBR	
Pramerica PRECAP III GP LLP		GBR	
Pramerica PRECAP IV GP LLP		GBR	
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR	

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

Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
PRECO III GP LLP		GBR
PGIM Fund Management Limited		GBR
PGIM Limited		GBR
PGIM Management Partner Limited		GBR
ASPF III (Scots) L.P.		GBR
Pramerica EVP CP LP		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Pramerica Real Estate Investment Clubs Limited Partnership		GBR
Rio CP LP		GBR
PGIM Real Estate CD S.a.r.l.		LUX
PGIM Real Estate Luxembourg S.A.		LUX
PREI Gayrimenkul Yatirim Ltd.		DEU
PPPF General Partner LLP		GBR
Pramerica (GP2) Limited		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica Europrisa Feeder GP LLP		GBR
Pramerica General Partner LLP		GBR
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
Pramerica Real Estate Capital I GP (Scotland) Limited		GBR
Pramerica Real Estate Capital I (Scotland) Limited Partnership		GBR
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital I GP Limited		GBR
Pramerica Real Estate Capital II GP Limited		GBR
Pramerica Real Estate Capital III GP Limited		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP Limited		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
Pramerica Real Estate Investors Limited		GBR
PRECO III GP LLP		GBR
PRICOA Capital Group Limited		GBR
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
Senior Housing UK II General Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
PGIM Korea Inc.		KOR
PGIM Real Estate (Japan) Ltd.		JPN
PGIM Real Estate Brazil Investimentos Inmobiliarios Ltda.		BRA
PGIM Real Estate Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGR Advisors I, Inc.	22-3084100	DE
GRA (Bermuda) Limited		BMU
PIM KF Blocker Holdings LLC		DE
PIM KF Blocker V Holdings LLC		DE
PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	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 Inmuebles IV, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		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 Inmuebles IV, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Residential Fund III Manager, LLC	26-0807837	DE
PLA Residential Fund III Aggregating Manager, LLC	26-1748223	DE
PLA Residential Fund III Limited Manager, LLC	26-1870506	DE
PLA Residential Fund IV Manager, LLC	26-1797297	DE
PLA Residential Fund IV Aggregating Manager, LLC	26-3706638	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund I Red, LP	20-5505067	DE
PLA Retail Fund I, LP	20-5029185	DE
PLA Retail Fund Manager I Sub, LLC	20-5604807	DE
PLA Retail Fund II Manager, LLC		DE

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

PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP		DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP		DE
PLA Retail Fund II, LP	47-2096107	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
Pramerica Property Partners Fund LLC		DE
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
PREI Acquisition II, Inc.	87-0692760	DE
PGIM Real Estate Germany AG		DEU
Asia Property Fund III GP S.a.r.l.		LUX
ASPF II - Feeder Fund GmbH		DEU
ASPF II Beteiligungs GmbH & Co. KG		DEU
ASPF II Management GmbH		DEU
ASPF II - Verwaltungs - GmbH & Co. KG		DEU
European Value Partners GP S.a.r.l.		LUX
EuroPRISA Management Company S.A.		LUX
PGIM Real Estate France SAS		FRA
PGIM Real Estate Luxembourg S.A.		LUX
Pramerica (Luxembourg) CP GP S.a.r.l.		LUX
Pramerica Real Estate Investors (Portugal) LDA		PRT
PREI Gayrimenkul Yatirim Ltd.		DEU
PSF I Beteiligung GmbH & Co. KG		DEU
TMW ASPF I Verwaltungs GmbH & Co. KG		DEU
TMW ASPF Management GmbH		DEU
TMW Fonds Verwaltungsgesellschaft mbH		DEU
PREI Acquisition LLC		DE
Prudential/TMW Real Estate Group LLC	76-0716270	DE
TMW USPF III - Verwaltungs - GmbH & Co. KG		DEU
TMW Real Estate Group, LLC	58-1469519	DE
TMW Management, LLC	58-2446544	GA
TMW Realty Advisors, LLC	58-1469519	GA
U.S. Property Management III, L.P.	58-2644569	GA
TMW USPF Verwaltungs GmbH		DEU
USPF IV - Verwaltungs - GmbH & Co. KG		DEU
USPF V - Verwaltungs - GmbH & Co. KG		DEU
PREI HYDG, LLC	22-2540245	DE
PRISA Fund Manager LLC	46-1234240	DE
PRISA III Fund PIM, LLC	26-0703167	DE
PRISA III Fund GP, LLC	26-0703262	DE
Pru Alpha Partners I, LLC	33-1184402	DE
Pru Fixed Income Emerging Markets Partners I LLC	22-2540245	DE
Prudential Capital Group, L.P.	36-4378881	DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC		DE
Prudential Fixed Income U.S. Relative Value Partners, LLC	22-2540245	DE
Prudential Home Building Investors, Inc.	22-3166454	NJ
Prudential Home Building Investment Advisers, L.P.	22-3172945	NJ
Prudential HYDF Carry/Co-Invest, L.P.	45-2655994	DE
Prudential U.S. Real Estate Debt Fund GP LLC	45-2656216	DE
Prudential Latin American Investments, Ltd.		CYM
Prudential Private Placement Investors L.P.	22-3217050	DE
Prudential Private Placement Investors, Inc.	22-3258762	NJ
Prudential Private Placement Investors L.P.	22-3217050	DE
Prudential Trust Company	23-2189568	PA
Quantitative Management Associates LLC	33-1077887	NJ
Ross Avenue Energy Fund Holdings, LLC	47-3614179	DE
Prudential Capital Energy Opportunity Fund, L.P.	47-3551881	DE
Prudential Capital Energy Partners Management Fund, L.P.	47-3590499	DE
Senior Housing Partners III, L.L.C.	20-4021147	DE
Senior Housing Partners III, L.P.	20-4021236	DE
Senior Housing Partners IV L.L.C.	45-2222533	DE
Senior Housing Partners V, LLC	47-1982804	DE
Senior Housing Partnership Fund IV L.L.C.	45-2228275	DE
SHP IV Carried Interest, LP	46-2533632	DE
SHP V Carried Interest, L.P.	47-1993225	DE
Senior Housing Partnership Fund V, LLC	47-1981127	DE
SMP Holdings, Inc.	22-3451934	DE
TRGOAG Company, Inc.	22-3195450	DE
Wabash Avenue Holdings V, LLC	81-2692248	DE
Prudential Capital Partners Management Fund V, L.P.	81-2661224	DE
PCP V Cayman MF Holdco, L.P.		CYM
Prudential Capital Partners Management Fund V, L.P.	81-2661224	DE
Wabash Avenue Partners V, L.P.	81-2679691	DE
Wabash Avenue Partners V, L.P.	81-2679691	DE
PIFM Holdco, LLC	13-4122960	DE
Prudential Investment Management Services LLC	37-1610226	DE
Prudential Investments LLC	22-3468527	NY
Prudential Mutual Fund Services LLC	22-3489487	NY
PMCC Holding Company	22-3776860	NJ

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

Prudential Mortgage Capital Company, LLC	22-3529425	DE	
Capital Agricultural Property Services, Inc.	22-2661428	DE	
Gateway Holdings II, LLC	22-3529425	DE	
Mulberry Street Investment, L.P.	45-4091967	DE	
Mulberry Street Partners, LLC	22-3529425	DE	
Gateway Holdings, LLC	22-3529425	DE	
Mulberry Street Investment, L.P.	45-4091967	DE	
Mulberry Street Partners, LLC	22-3529425	DE	
Prudential Asset Resources, Inc.	75-2927192	DE	
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN	
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN	
Prudential Mortgage Capital Asset Holding Company, LLC	76-0847121	DE	
Prudential Mortgage Capital Funding, LLC	22-3529427	DE	
PMCF Holdings, LLC	22-3529427	DE	
PMCF Properties, LLC	22-3529427	DE	
Prudential Mortgage Capital Holdings, LLC	54-1647759	DE	
Prudential Affordable Mortgage Company, LLC	54-1890355	DE	
Prudential Multifamily Mortgage, LLC	54-1561741	DE	
Prudential Huntoon Paige Associates, LLC	54-1598853	DE	
Pramerica of Bermuda Life Assurance Company, Ltd.		BMU	
Pruco Assignment Corporation		BRB	
PRUCO, LLC	22-1916652	NJ	
Prudential Capital and Investment Services, LLC	22-2422630	DE	
Broome Street Holdings, LLC	22-2422630	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	
PP Prudential Properties, Inc.	13-3014502	DE	
Prudential Equity Group, LLC	22-2347336	DE	
Prudential Securities Secured Financing Corporation	13-3526694	DE	
Prudential Securities Structured Assets, Inc.	31-0944462	DE	
Pruservicos Participacoes Ltda.		BRA	
Kyoei do Brasil Companhia de Seguros		BRA	
Prudential do Brasil Seguros de Vida S.A.		BRA	
Prudential Annuities Holding Company, Inc.	13-3921265	DE	
Prudential Annuities, Inc.	06-1198540	DE	
AST Investment Services, Inc.	06-1332633	CT	
Prudential Annuities Distributors, Inc.	06-1212909	DE	
Prudential Annuities Information Services & Technology Corporation	06-1181537	DE	
Prudential Annuities Life Assurance Corporation	06-1241288	AZ	86630
Ironbound Fund LLC	80-0588812	DE	
Vailsburg Fund LLC	61-1719773	DE	
Prudential IBH Holdco, Inc.	22-3804354	DE	
Prudential Bank & Trust, FSB	58-1861313	US	
Prudential International Insurance Holdings, Ltd.	51-0389061	DE	
DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED		IND	
Financial Assurance Japan, Inc.		JPN	
Pramerica Business Consulting (Shanghai) Company Limited		CHN	
Pramerica Financial Asia Headquarters Pte. Ltd.		SGP	
Pramerica Life S.p.A.		ITA	
Pramerica Marketing S.r.l.		ITA	
Pramerica Systems Ireland Limited		IRL	
Pramerica Zycie Towarzystwo Ubezpieczen i Reasekuracji Spólka Akcyjna		POL	
Prudential Holdings of Japan, Inc.		JPN	
Financial Assurance Japan, Inc.		JPN	
The Gibraltar Life Insurance Co., Ltd.		JPN	
CLIS Co., Ltd.		JPN	
Coral Reef Unit Trust		CYM	
Coral Reef, L.P.		CYM	
Financial Assurance Japan, Inc.		JPN	
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN	
The Prudential Gibraltar Financial Life Insurance Co., Ltd.		JPN	
The Prudential Life Insurance Company, Ltd.		JPN	
Coral Reef Unit Trust		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 Corporation	22-3773705	DE	
New Savanna		CYM	
PGLH of Delaware, Inc.	01-0722005	DE	
DHFL Pramerica Asset Managers Private Limited		IND	
DHFL Pramerica Trustees Private Limited		IND	
Pramerica Financial Asia Limited		VGB	
DHFL Pramerica Asset Managers Private Limited		IND	
DHFL Pramerica Trustees Private Limited		IND	
PGIM (Hong Kong) Ltd.		HKG	
Prudential Chile II SpA		CHL	
Prudential Chile SpA		CHL	
Administradora de Inversiones Previsionales SpA		CHL	
Inversiones Previsionales Chile SpA		CHL	
Administradora de Fondos de Pensiones Habitat, S.A.		CHL	
Inversiones Previsionales Dos SpA		CHL	

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

Administradora de Fondos de Pensiones Habitat, S.A.		CHL	
Inversiones Previsionales Chile SpA		CHL	
Prudential Financial Securities Investment Trust Enterprise		TWN	
Prudential International Investments Cayman		CYM	
GAP Advisors (Cayman), Ltd.		CYM	
GAP-P Holdings (Cayman), Ltd.		CYM	
GAP-P LT Holdings (Cayman), Ltd.		CYM	
Prudential Investment Management Japan Co., Ltd.		JPN	
UBI Pramerica SGR, S.p.A.		ITA	
Prudential Life Insurance Company of Taiwan Inc.		TWN	
Prudential Seguros Mexico, S.A.		MEX	
Prudential Seguros, S.A.		ARG	
Prudential Servicios, S. de R.L. de C.V.		MEX	
Pruservicos Participacoes Ltda.		BRA	
The Prudential Life Insurance Company of Korea, Ltd.		KOR	
Coral Reef Unit Trust		CYM	
Prudential International Insurance Service Company, L.L.C.	51-0389060	DE	
Gibraltar International Service LLC		DE	
Prudential General Services of Japan Y.K.		JPN	
Prudential Seguros Mexico, S.A.		MEX	
Prudential Seguros, S.A.		ARG	
Prudential Systems Japan, Limited		JPN	
Rockstone Co., Ltd.		JPN	
Prudential International Investments, LLC	22-2615976	DE	
Prudential International Investments Advisers, LLC	61-1462577	DE	
Prudential Servicios, S. de R.L. de C.V.		MEX	
Prudential Japan Holdings, LLC	22-3795856	DE	
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)		JPN	
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)		JPN	
CLIS Co., Ltd.		JPN	
PG Business Service Co., Ltd		JPN	
CLIS Co., Ltd.		JPN	
PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)		JPN	
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
PG Collection Service Co., Ltd.		JPN	
PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)		JPN	
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)		JPN	
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)		JPN	
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)		JPN	
Satsuki Co., Ltd. (Kabushiki Kaisha Satsuki)		JPN	
Prudential Newark Realty, LLC	22-3703799	NJ	
Prudential Retirement Financial Services Holding LLC	22-3703799	DE	
Global Portfolio Strategies, Inc.	06-1055669	CT	
Prudential Retirement Strategic Investments, LLC	22-3703799	DE	
Quartzsite, LLC	22-3703799	DE	
Rock City MC, LLC	46-1449916	DE	
The Prudential Insurance Company of America	22-1211670	NJ	68241
ARL Holdings, Inc.	51-0405043	DE	
Asset Disposition Trust, 1995-2		NJ	
Campus Drive, LLC	22-1211670	DE	
Colico II, Inc.	65-1188865	DE	
COLICO, INC.	26-0004065	DE	
Coral Reef GP		CYM	
Coral Reef, L.P.		CYM	
Cottage Street Investments LLC	22-1211670	DE	
Cottage Street Orbit Acquisition, LLC	22-1211670	DE	
Don Cesar Investor LLC	22-1211670	DE	
Dryden Finance II, LLC	22-3626219	DE	
E. 22nd Street SSGA Venture, LLC	22-1211670	DE	
210-220 E. 22nd Street SSGA Owner, LLC	47-4878597	DE	
Edison Place Senior Note LLC	26-2159422	DE	
Finsbury Circus Limited		CYM	
Flor-Ag Corporation	22-2354448	FL	
GA 1600 Commons LLC		DE	
GA Belden LLC	22-1211670	DE	
GA Collins LLC	81-3122403	DE	
MC GA COLLINS HOLDINGS LLC		DE	
MC GA COLLINS REALTY LLC	81-3680884	DE	
GA East 86 Street LLC	81-1497433	DE	
GA JHCII LLC	22-1211670	DE	
GA Manor at Harbour Island, LLC	22-1211670	DE	
Manor at Harbour Island, LLC	81-1191446	DE	
GA Metro LLC	81-1517096	DE	
GA Mission LLC	81-1496828	DE	
GA W Paces LLC	22-1211670	DE	
Gateway CDE LLC	20-8190723	DE	
GIBRALTAR BSN HOLDINGS SDN BHD		MYS	
Gibraltar BSN Life Berhad		MYS	
Halsey Street Investments LLC	22-1211670	DE	
Impact Investments Bridges UK S.a.r.l		LUX	

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

Ironbound Fund LLC	80-0588812	DE	
Orchard Street Acres Inc.	46-4516531	DE	
PAI Lorida Groves, LLC		DE	
PIC Realty Corporation	22-1856768	DE	
PLA Retail Fund I, LP	20-5029185	DE	
PR GA SCP Apartments, LLC	81-1517254	DE	
SCP Apartments, LLC	47-3512192	DE	
Pramerica (Hong Kong) Holdings Limited		HKG	
Pramerica Fosun Life Insurance Co., Ltd.		CHN	
Pramerica Holdings Ltd		GBR	
PBI (UK) Limited		GBR	
PRECO ACCOUNT PARTNERSHIP III, LP	20-4053134	DE	
PRECO Account Partnership IV LP	26-2806036	DE	
PREI Mezzanine Fund I LP	26-3696118	DE	
Pru 101 Wood LLC	22-1211670	DE	
PRU 3XSquare, LLC	22-1211670	DE	
Pruco Life Insurance Company	22-1944557	AZ	79227
Edison Place Senior Note LLC	26-2159422	DE	
Ironbound Fund LLC	80-0588812	DE	
Pruco Life Insurance Company of New Jersey	22-2426091	NJ	97195
Ironbound Fund LLC	80-0588812	DE	
PLNJ Realty Investments, LLC	22-2426091	DE	
The Prudential Variable Contract Real Property Partnership	22-2967252	NJ	
Prudential Global Funding LLC	33-1106788	DE	
The Prudential Variable Contract Real Property Partnership	22-2967252	NJ	
Vailsburg Fund LLC	61-1719773	DE	
Pruco Securities, LLC	90-1018590	NJ	
Prudential Agricultural Property Holding Company, LLC	22-1211670	DE	
Prudential Arizona Reinsurance Captive Company	33-1095301	AZ	14299
Ironbound Fund LLC	80-0588812	DE	
Prudential Arizona Reinsurance Term Company	27-1629186	AZ	14300
Ironbound Fund LLC	80-0588812	DE	
Prudential Arizona Reinsurance Universal Company	45-2941561	AZ	14298
Ironbound Fund LLC	80-0588812	DE	
SVIIT Holdings, Inc.	22-3451932	DE	
Prudential Commercial Property Holding Company, LLC	22-1211670	DE	
Prudential Customer Solutions LLC	81-4212917	DE	
Prudential Financial Securities Investment Trust Enterprise		TWN	
Prudential Funding, LLC	22-2231168	NJ	
Prudential Global Funding LLC	33-1106788	DE	
Prudential Home Building Investment Advisers, L.P.	22-3172945	NJ	
Prudential Impact Investments Mortgage Loans LLC	22-1211670	DE	
Prudential Impact Investments Private Debt LLC	22-1211670	DE	
Prudential Impact Investments Private Equity LLC	22-1211670	DE	
Prudential Industrial Properties, LLC	22-1211670	DE	
Prudential Insurance Agency, LLC	36-4576911	NJ	
Prudential Legacy Insurance Company of New Jersey	27-2457213	NJ	13809
Chadwick Boulevard Investment Holdings Co., LLC	36-4774952	DE	
Adlerwerke CB Investment LLC	90-1033806	DE	
CB German Retail LLC		DE	
Edison Place Senior Note LLC	26-2159422	DE	
Strand Investments Limited		CYM	
Prudential Real Estate Companies Account Partnership II, LP	41-2049010	DE	
Prudential Realty Securities, Inc.	22-2429253	DE	
Prudential 900 Aviation Boulevard, LLC	22-2429253	DE	
Prudential Retirement Holdings, LLC	80-0313436	DE	
MC Insurance Agency Services, LLC	95-4846137	CA	
Mullin TBG Insurance Agency Services, LLC	20-4106571	DE	
TBG Insurance Services Corporation	20-2004636	DE	
Mullin TBG Insurance Agency Services, LLC	20-4106571	DE	
Prudential Retirement Insurance and Annuity Company	06-1050034	CT	93629
Edison Place Senior Note LLC	26-2159422	DE	
Ironbound Fund LLC	80-0588812	DE	
PRIAC Property Acquisitions, LLC	06-1050034	DE	
PRIAC Realty Investments, LLC	06-1050034	DE	
Prince Albert Road Limited		CYM	
Prudential Seguros, S.A.		ARG	
Prudential Structured Settlement Company	22-3813545	DE	
Prudential Term Reinsurance Company	46-4641980	AZ	15456
Prudential Universal Reinsurance Company	90-1009745	AZ	15344
Ironbound Fund LLC	80-0588812	DE	
Residential Services Corporation of America LLC	52-1618675	DE	
Securitized Asset Sales, Inc.	52-1822794	DE	
The Prudential Home Mortgage Company, Inc.	22-2221081	NJ	
The Prudential Home Mortgage Securities Company, Inc.	22-2844334	DE	
Rock Farnborough S.à r.l.		LUX	
Rock George V S.à. r.l.		LUX	
49-51 avenue George V Holdings SAS		FRA	
49-51 avenue George V SCI		FRA	
49-51 avenue George V SCI		FRA	
Rock Global Real Estate LLC	90-0804297	DE	
Rock European Real Estate Holdings S.àr.l.		LUX	
Rock UK Real Estate Holdings S.àr.l.		LUX	

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

Rock Harman House S.a.r.l.		LUX	
Rock Kensington Limited		GGY	
Thurloe Commercial Guernsey Limited		GGY	
Rock Meguro LLC	22-1211670	DE	
Rock Oxford S.a r.l.		LUX	
Kyarra S.a r.l.		LUX	
Rock Rossmarkt S.ar.l.		LUX	
Rock UK Real Estate II S.a.r.l.		LUX	
Rosado Grande LLC	22-1211670	DE	
Ross Avenue Minerals 2012, LLC	22-1211670	DE	
Senior Housing Partners III, L.P.	20-4021236	DE	
The Prudential Assigned Settlement Services Corp.	22-3444614	NJ	
The Prudential Brazilian Capital Fund LP		CYM	
The Prudential Variable Contract Real Property Partnership	22-2967252	NJ	
Universal Prudential Arizona Reinsurance Company	41-2214052	AZ	14296
Ironbound Fund LLC	80-0588812	DE	
Vailsburg Fund LLC	61-1719773	DE	
Vailsburg Fund LLC	61-1719773	DE	
Washington Street Investments LLC	22-1211670	DE	
The Prudential Real Estate Financial Services of America, Inc.	33-0454677	CA	
Vantage Casualty Insurance Company	06-1709211	IN	11821
Yavapai LLC	22-3703799	DE	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ				0.000			
		00000	22-3703799				Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3703799				Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3703799				Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3703799				Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3703799				Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3703799				Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-2184042				Oki-ni, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	11-3657742				PGIM Investments, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0405043				ARL Holdings, Inc.	DE	DS	PGIM Foreign Investments, Inc.	Ownership	14.000	Prudential Financial, Inc.	N	
		00000					Glenealy International Limited	VGB	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGA Asian Retail Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGA European Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	PGA European Limited	Ownership	25.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.030	Prudential Financial, Inc.	N	
		00000	27-2809795				PLA Co-Investor LLC	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4052755				PRECO ACCOUNT III LLC	DE	NIA	PGIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	NIA	PRECO ACCOUNT III LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PRECO Account IV LLC	DE	NIA	PGIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	PRECO Account IV LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-4175392				PRECO III GP Limited LLC	DE	NIA	PGIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	11-3657742				PREI Mezzanine Fund I LLC	DE	NIA	PGIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3696118				PREI Mezzanine Fund I LP	DE	NIA	PREI Mezzanine Fund I LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	26-3696118				PREI Mezzanine Fund I LP	DE	NIA	PGIM Investments, Inc.	Ownership	5.000	Prudential Financial, Inc.	N	
		00000	86-1064049				PRUDENTIAL REAL ESTATE COMPANIES ACCOUNT II LLC	DE	NIA	PGIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	41-2049010				Prudential Real Estate Companies Account Partnership II, LP	DE	NIA	PRUDENTIAL REAL ESTATE COMPANIES ACCOUNT II LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-0895283				Prudential Real Estate Companies Fund II (LP) LLC	DE	NIA	PGIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	01-0720295				Prudential Real Estate Companies Fund II LLC	DE	NIA	PGIM Investments, Inc.	Ownership	65.750	Prudential Financial, Inc.	N	
		00000	22-3760580				PGIM Warehouse, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2540245		0000946754		PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3060201		0001460092		Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	29.500	Prudential Financial, Inc.	N	
		00000					EuroPRISA Management Company S.A.	LUX	NIA	PGIM, Inc.	Ownership	0.800	Prudential Financial, Inc.	N	
		00000					Everbright Pramerica Fund Management Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	45.000	Prudential Financial, Inc.	N	
		00000	52-2069785		0000053417		Jennison Associates LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	31.600	Prudential Financial, Inc.	N	
		00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	9.000	Prudential Financial, Inc.	N	
		00000	22-2540245				Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0536180		0001324767		Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	35.300	Prudential Financial, Inc.	N	
		00000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL 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? (Y/N)	16 *
		00000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EuroPRISA Sub-fund A Feeder GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Scots) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					BSC CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica EVP CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Property Partners Fund (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Property Partners Fund (Scotland) Limited Partnership	GBR	NIA	Pramerica Property Partners Fund (Scotland) Limited Partnership	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica Real Estate Capital II (Scots) Limited Partnership	Ownership	42.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica Real Estate Capital III (Scots), Limited Partnership	Ownership	48.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica Real Estate Capital IV (Scots) Limited Partnership	Ownership	44.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Investment Clubs (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	Pramerica Real Estate Investment Clubs (Scotland) Limited Partnership	Ownership	25.000	Prudential Financial, Inc.	N	
		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Preco IV (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rio CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Europrisa Feeder GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	PGIM (Scots) Limited	Ownership	52.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	PGIM (Scots) Limited	Ownership	56.000	Prudential Financial, Inc.	N	

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		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM (Scots) Limited	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					PRECO III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM Fund Management Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Rio CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate CD S.a.r.l.	LUX	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Financial Limited	Ownership	0.020	Prudential Financial, Inc.	N	
		00000					PREI Gayrimenkul Yatirim Ltd.	DEU	NIA	PGIM Real Estate Luxembourg S.A.	Ownership	0.500	Prudential Financial, Inc.	N	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica (GP2) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Europrisa Feeder GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I GP (Scotland) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	GBR	NIA	Pramerica Real Estate Capital I GP (Scotland) Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica Real Estate Capital I GP (Scotland) Limited	Ownership	58.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital II GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Investors Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRECO III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRICOA Capital Group Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRICOA Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Senior Housing UK II General Partner Limited	JEY	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	

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		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Brazil Investimentos Inmobiliarios Ltda.	BRA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4328897				PGIM Real Estate Co-Invest Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.970	Prudential Financial, Inc.	N	
		00000	22-3084100				PGR Advisors I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GRA (Bermuda) Limited	BMU	NIA	PGR Advisors I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM KF Blocker Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	N	
		00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	N	
		00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	N	
		00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	20.000	Prudential Financial, Inc.	N	
		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.	N	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.030	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	80.000	Prudential Financial, Inc.	N	
		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.	N	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.970	Prudential Financial, Inc.	N	
		00000	20-0369929				PLA Mexico Industrial Manager I LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0807837				PLA Residential Fund III Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1748223				PLA Residential Fund III Aggregating Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1870506				PLA Residential Fund III Limited Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1797297				PLA Residential Fund IV Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3706638				PLA Residential Fund IV Aggregating Manager, LLC	DE	NIA	PLA Residential Fund IV Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-5408319				PLA Retail Fund I Blue, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-5505067				PLA Retail Fund I Red, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-5029185				PLA Retail Fund I, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-5604807				PLA Retail Fund Manager I Sub, LLC	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					PLA Retail Fund II Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II Aggregating Manager, LLC	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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.	N	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	9.090	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II, LLC	DE	NIA	PLA Retail Fund II, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PGIM, Inc.	Ownership	90.910	Prudential Financial, Inc.	N	
		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		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.	N	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					Pramerica Property Partners Fund LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-4151721				PREFG Hanwha Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II Beteiligungs GmbH & Co. KG	DEU	NIA	ASPF II - Feeder Fund GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EuroPRISA Management Company S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.200	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate France SAS	FRA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.980	Prudential Financial, Inc.	N	
		00000					Pramerica (Luxembourg) CP GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Investors (Portugal) LDA	PRT	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PREI Gayrimenkul Yatirim Ltd.	DEU	NIA	PGIM Real Estate Germany AG	Ownership	99.500	Prudential Financial, Inc.	N	
		00000					PSF I Beteiligung GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW ASPF Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW Fonds Verwaltungsgesellschaft mbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0716270				Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW USPF III - Verwaltungs - GmbH & Co. KG	DEU	NIA	Prudential/TMW Real Estate Group LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1469519				TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-2446544				TMW Management, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1469519				TMW Realty Advisors, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-2644569				U.S. Property Management III, L.P.	GA	NIA	TMW Realty Advisors, LLC	Ownership	70.000	Prudential Financial, Inc.	N	
		00000					TMW USPF Verwaltungs GmbH	DEU	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					USPF IV - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					USPF V - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-2540245				PREI HYDG, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-1234240				PRISA Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0703167				PRISA III Fund PIM, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0703262				PRISA III Fund GP, LLC	DE	NIA	PRISA III Fund PIM, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2540245				Pru Fixed Income Emerging Markets Partners I LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4378881				Prudential Capital Group, L.P.	DE	NIA	PGIM, Inc.	Ownership	54.500	Prudential Financial, Inc.	N	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	22-2540245				Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3166454				Prudential Home Building Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	NIA	Prudential Home Building Investors, Inc.	Ownership	.1.000	Prudential Financial, Inc.	N	
		00000	45-2655994				Prudential HYDF Carry/Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	.0.000	Prudential Financial, Inc.	N	
		00000	45-2656216				Prudential U.S. Real Estate Debt Fund GP LLC	DE	NIA	Prudential HYDF Carry/Co-Invest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Latin American Investments, Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	22-3258762				Prudential Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	Prudential Private Placement Investors, Inc.	Ownership	.1.000	Prudential Financial, Inc.	N	
		00000	23-2189568				Prudential Trust Company	PA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1077887				Quantitative Management Associates LLC	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3614179				Ross Avenue Energy Fund Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4021147				Senior Housing Partners III, L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4021236				Senior Housing Partners III, L.P.	DE	NIA	Senior Housing Partners III, L.L.C.	Ownership	.0.200	Prudential Financial, Inc.	N	
		00000	45-2222533				Senior Housing Partners IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-2228275				Senior Housing Partnership Fund IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-2533632				SHP IV Carried Interest, LP	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-2661224				Prudential Capital Partners Management Fund V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	.1.000	Prudential Financial, Inc.	N	
		00000					PCP V Cayman MF Holdco, L.P.	CYM	NIA	Prudential Capital Partners Management Fund V, L.P.	Ownership	99.800	Prudential Financial, Inc.	N	
		00000	81-2661224				Prudential Capital Partners Management Fund V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	24.000	Prudential Financial, Inc.	N	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	.1.000	Prudential Financial, Inc.	N	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	24.000	Prudential Financial, Inc.	N	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	37-1610226		0000799091		Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3468527		0001172327		Prudential Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3776860				PMCC Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425		0001114203		Prudential Mortgage Capital Company, LLC	DE	NIA	PMCC Holding Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425				Gateway Holdings II, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-4091967		0001532515		Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	22-3529425				Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc.	N	
		00000	22-3529425				Gateway Holdings, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-4091967		0001532515		Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	N	

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		00000	22-3529425				Mulberry Street Partners, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	71.180	Prudential Financial, Inc.	N	
		00000	75-2927192				Prudential Asset Resources, Inc.	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	Prudential Mortgage Capital Company, LLC	Ownership	0.050	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	Prudential Mortgage Capital Company, LLC	Ownership	0.050	Prudential Financial, Inc.	N	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529427				PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529427				PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1890355				Prudential Affordable Mortgage Company, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1561741				Prudential Multifamily Mortgage, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1598853				Prudential Huntoon Paige Associates, LLC	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2422630				Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	13-3014502				PP Prudential Properties, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2347336		0000201170		Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	31-0944462				Prudential Securities Structured Assets, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	PRUCO, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Kyoei do Brasil Companhia de Seguros	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	88.940	Prudential Financial, Inc.	N	
		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.610	Prudential Financial, Inc.	N	
		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1332633				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1212909		0000826433		Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	86630	06-1241288		0000881453		Prudential Annuities Life Assurance Corporation	AZ	RE	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	8.160	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	1.800	Prudential Financial, Inc.	N	
		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1861313				Prudential Bank & Trust, FSB	US	NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	N	
		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	0.060	Prudential Financial, Inc.	N	
		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Life S.p.A.	ITA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Marketing S.r.l.	ITA	NIA	Pramerica Life S.p.A.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Systems Ireland Limited	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Zycie Towarzystwo Ubezpieczen i Reasekuracji Spólka Akcyjna	POL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential Holdings of Japan, Inc.	Ownership	93.870	Prudential Financial, Inc.	N	
		00000					The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	69.450	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	NIA	Coral Reef Unit Trust	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Financial Assurance Japan, Inc.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	6.070	Prudential Financial, Inc.	N	
		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.	N	
		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	23.150	Prudential Financial, Inc.	N	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		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.	N	
		00000					Prudential Trust Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3773705				Prudential International Investments Corporation	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					New Savanna	CYM	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DHFL Pramerica Asset Managers Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					DHFL Pramerica Trustees Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DHFL Pramerica Asset Managers Private Limited	IND	NIA	Pramerica Financial Asia Limited	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					DHFL Pramerica Trustees Private Limited	IND	NIA	Pramerica Financial Asia Limited	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					Administradora de Inversiones Previsionales SpA	CHL	NIA	Prudential Chile SpA	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.670	Prudential Financial, Inc.	N	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.290	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Dos SpA	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	9.090	Prudential Financial, Inc.	N	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.290	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Prudential Chile SpA	Ownership	83.330	Prudential Financial, Inc.	N	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	Prudential International Investments Corporation	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Prudential International Investments Cayman	CYM	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GAP Advisors (Cayman), Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	40.000	Prudential Financial, Inc.	N	
		00000					GAP-P Holdings (Cayman), Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	48.310	Prudential Financial, Inc.	N	
		00000					GAP-P LT Holdings (Cayman), Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	44.440	Prudential Financial, Inc.	N	
		00000					Prudential Investment Management Japan Co., Ltd.	JPN	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					UBI Pramerica SGR, S.p.A.	ITA	NIA	Prudential International Investments Corporation	Ownership	35.000	Prudential Financial, Inc.	N	
		00000					Prudential Life Insurance Company of Taiwan Inc.	TWN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros Mexico, S.A.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	DS	Prudential International Insurance Holdings, Ltd.	Ownership	99.610	Prudential Financial, Inc.	N	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Life Insurance Company of Korea, Ltd.	KOR	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Prudential Life Insurance Company of Korea, Ltd.	Ownership	7.400	Prudential Financial, Inc.	N	
		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	90.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros Mexico, S.A.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	DS	Prudential International Insurance Service Company, L.L.C.	Ownership	0.390	Prudential Financial, Inc.	N	
		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	Ownership	34.480	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					PG Business Service Co., Ltd	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	PG Business Service Co., Ltd	Ownership	45.000	Prudential Financial, Inc.	N	
		00000					PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	80.000	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	17.500	Prudential Financial, Inc.	N	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	20.000	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	8.700	Prudential Financial, Inc.	N	
		00000					Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	Ownership	73.800	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	Ownership	13.790	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	51.720	Prudential Financial, Inc.	N	
		00000					Satsuki Co., Ltd. (Kabushiki Kaisha Satsuki)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3703799				Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3703799				Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1055669				Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3703799				Prudential Retirement Strategic Investments, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3703799				Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-1449916				Rock City MC, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0405043				ARL Holdings, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	86.000	Prudential Financial, Inc.	N	
		00000					Asset Disposition Trust, 1995-2	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Campus Drive, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Coral Reef GP	CYM	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	NIA	Coral Reef GP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Don Cesar Investor LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				E. 22nd Street SSGA Venture, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	95.000	Prudential Financial, Inc.	N	
		00000	47-4878597				210-220 E. 22nd Street SSGA Owner, LLC	DE	NIA	E. 22nd Street SSGA Venture, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	The Prudential Insurance Company of America	Ownership	55.850	Prudential Financial, Inc.	N	
		00000					Finsbury Circus Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2354448				Flor-Ag Corporation	FL	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA 1600 Commons LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				GA Belden LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-3122403				GA Collins LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					MC GA COLLINS HOLDINGS LLC	DE	NIA	GA Collins LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	81-3680884				MC GA COLLINS REALTY LLC	DE	NIA	GA Collins LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1497433				GA East 86 Street LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				GA JHCII LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				GA Manor at Harbour Island, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1191446				Manor at Harbour Island, LLC	DE	NIA	GA Manor at Harbour Island, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	81-1517096				GA Metro LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1496828				GA Mission LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				GA W Paces LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-8190723				Gateway CDE LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	NIA	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	N	
		00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Halsey Street Investments LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Impact Investments Bridges UK S.a.r.l	LUX	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	80-0588812				Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.690	Prudential Financial, Inc.	N	
		00000	46-4516531				Orchard Street Acres Inc.	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					PAI Lorida Groves, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1856768				PIC Realty Corporation	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000	20-5029185				PLA Retail Fund I, LP	DE	NIA	The Prudential Insurance Company of America	Ownership	2.530	Prudential Financial, Inc.	N	
		00000	81-1517254				PR GA SCP Apartments, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3512192				SCP Apartments, LLC	DE	NIA	PR GA SCP Apartments, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Hong Kong) Holdings Limited	HKG	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Holdings Ltd	GBR	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PBI (UK) Limited	GBR	DS	Pramerica Holdings Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	NIA	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	N	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	N	
		00000	26-3696118				PREI Mezzanine Fund I LP	DE	NIA	The Prudential Insurance Company of America	Ownership	94.800	Prudential Financial, Inc.	N	
		00000	22-1211670				Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
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.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	4.390	Prudential Financial, Inc.	N	
0304	The Prudential Group	97195	22-2426091		0000712622		Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	2.130	Prudential Financial, Inc.	N	
		00000	22-2426091				PLNJ Realty Investments, LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2967252				The Prudential Variable Contract Real Property Partnership	NJ	NIA	Pruco Life Insurance Company of New Jersey	Ownership	4.500	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	22-2967252				The Prudential Variable Contract Real Property Partnership	NJ	NIA	Pruco Life Insurance Company	Ownership	53.800	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	8.720	Prudential Financial, Inc.	N	
		00000	90-1018590		0001455540		Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	0.150	Prudential Financial, Inc.	N	

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		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Term Company	Ownership	0.460	Prudential Financial, Inc.	N	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	0.410	Prudential Financial, Inc.	N	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-4212917				Prudential Customer Solutions LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.200	Prudential Financial, Inc.	N	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	NIA	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Prudential Impact Investments Mortgage Loans LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Prudential Impact Investments Private Debt LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Prudential Impact Investments Private Equity LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Prudential Industrial Properties, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
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.	N	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	29.060	Prudential Financial, Inc.	N	
		00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	41-2049010				Prudential Real Estate Companies Account Partnership II, LP	DE	NIA	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	N	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	63.740	Prudential Financial, Inc.	Y	
		00000	22-2429253				Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0313436				Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	93629	06-1050034		0001444597		Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	0.620	Prudential Financial, Inc.	N	
		00000	06-1050034				PRIAC Property Acquisitions, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1050034				PRIAC Realty Investments, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prince Albert Road Limited	CYM	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		15456	46-4641980				Prudential Term Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	1.740	Prudential Financial, Inc.	N	
		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	52-1822794		0000895035		Securitized Asset Sales, Inc.	DE	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2844334				The Prudential Home Mortgage Securities Company, Inc.	DE	DS	The Prudential Home Mortgage Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Farnborough S.à r.l.	LUX	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock George V S.à. r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					49-51 avenue George V Holdings SAS	FRA	NIA	Rock George V S.à. r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					49-51 avenue George V SCI	FRA	NIA	49-51 avenue George V Holdings SAS	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					49-51 avenue George V SCI	FRA	NIA	Rock George V S.à. r.l.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	90-0804297				Rock Global Real Estate LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock European Real Estate Holdings S.àr.l.	LUX	NIA	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock UK Real Estate Holdings S.àr.l.	LUX	NIA	Rock European Real Estate Holdings S.àr.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Harman House S.a.r.l.	LUX	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Rock Kensington Limited	GGY	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Thurloe Commercial Guernsey Limited	GGY	NIA	Rock Kensington Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Rock Meguro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Oxford S.a r.l.	LUX	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Kyarra S.a r.l.	LUX	NIA	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Rossmarkt S.ar.l.	LUX	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	

SCHEDULE Y

PART 1A - DETAIL 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? (Y/N)	16 *
		00000					Rock UK Real Estate II S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000	22-1211670				Rosado Grande LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1211670				Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4021236				Senior Housing Partners III, L.P.	DE	NIA	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	N	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2967252				The Prudential Variable Contract Real Property Partnership	NJ	NIA	The Prudential Insurance Company of America	Ownership	41.700	Prudential Financial, Inc.	N	
		14296	41-2214052				Universal Prudential Arizona Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Universal Prudential Arizona Reinsurance Company	Ownership	1.250	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Universal Prudential Arizona Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	N	
		00000	22-1211670				Washington Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3703799				Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	26-0004065	COLICO, Inc.	(43,852,220)	0	0	0	0	0	-	0	(43,852,220)	0
	22-2354448	Flor-Ag Corporation	(32,175,100)	0	0	0	0	0	-	0	(32,175,100)	0
		Pramerica of Bermuda Life Assurance Company	0	0	0	0	0	0	-	0	0	779,994
	AA-1360003	Pramerica Life S.p.A.	0	0	0	0	0	2,077,103	-	0	2,077,103	(1,049,475)
	AA-9640003	Pramerica Towarzystow Ubezpieczen Spolka Akctjna	0	0	0	0	0	1,999,931	-	0	1,999,931	(837,592)
79227	22-1944557	Pruco Life Insurance Company	(2,352,468,895)	203,700,000	0	0	638,095,368	0	-	0	(1,510,673,527)	24,948,338,175
97195	22-2426091	Pruco Life Insurance Company of New Jersey	(241,050,122)	1,300,000	0	0	71,072,947	213,159,820	-	0	44,482,645	3,279,449,685
	98-0405513	Pruco Reinsurance Ltd.	0	0	0	0	0	(4,065,967)	-	0	(4,065,967)	0
	06-1212909	Prudential Annuities Distributors, Inc.	0	0	0	0	(825,536,411)	0	-	0	(825,536,411)	0
	06-1198540	Prudential Annuities, Inc.	0	0	0	0	109,003,648	0	-	0	109,003,648	0
86630	06-1241288	Prudential Annuities Life Assurance Corporation	0	7,281,954,705	(13,997,064)	0	(1,852,481)	(47,851,895)	-	0	7,218,253,265	(6,525,843,633)
	33-1095301	Prudential Arizona Reinsurance Captive Company	0	0	0	0	(1,650,262)	0	-	0	(1,650,262)	(4,890,405,434)
	27-1629186	Prudential Arizona Reinsurance Term Company	0	0	0	0	0	0	-	0	0	(2,140,511,173)
	45-2941561	Prudential Arizona Reinsurance Universal Company	0	(224,000,000)	(11,585,295)	0	0	0	-	0	(235,585,295)	(13,035,137,092)
	22-3703799	Prudential Financial, Inc.	2,475,728,518	(6,780,760,810)	0	0	0	0	-	0	(4,305,032,292)	0
	22-2540245	Prudential Global Investment Management, Inc.	0	0	0	0	(3,685,432)	0	-	0	(3,685,432)	0
	AA-5284100	Prudential Life Insurance Company of Taiwan Inc.	0	0	0	0	0	8,793,145	-	0	8,793,145	(3,581,188)
	22-3776860	PMCC Holding Company	0	0	0	0	110,328,600	0	-	0	110,328,600	0
	22-2474608	Prudential Realty Securities, Inc.	(55,393,754)	0	0	0	(715,513)	0	-	0	(56,109,267)	0
93629	06-1050034	Prudential Retirement Insurance and Annuity Company	(147,000,000)	13,329,626	0	0	(12,339,467)	0	-	0	(146,009,841)	0
	90-1009745	Prudential Universal Reinsurance Company	0	(216,000,000)	(42,236,151)	0	(399,306)	0	-	0	(258,635,457)	(4,775,356,468)
		Prudential Seguros Mexico, S.A.	0	0	0	0	0	2,762,827	-	0	2,762,827	(31,720)
	AA-2130036	Prudential Seguros, S.A.	0	0	0	0	0	505,677	-	0	505,677	(76,416)
	23-2189568	Prudential Trust Company	0	0	0	0	3,173,903	0	-	0	3,173,903	0
		The Gibraltar Life Insurance Company, Ltd.	0	0	71,979,579	0	(12,692,807)	0	-	0	59,286,772	1,749,643,416
68241	22-1211670	The Prudential Insurance Company of America	1,049,836,848	(319,476,215)	44,653,770	0	(50,988,753)	2,314,261,279	-	0	3,038,286,929	46,014,680,140
		The Prudential Life Insurance Company of Korea, Ltd.	0	0	0	0	0	(637,784)	-	0	(637,784)	789,008
		The Prudential Life Insurance Company, Ltd.	0	0	0	0	0	399,715,084	-	0	399,715,084	11,161,039,666
	41-2214052	Universal Prudential Arizona Reinsurance Company	0	0	0	0	0	0	-	0	0	(1,670,519,221)

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11821	06-1709211	Vantage Casualty Insurance Company	0	0	0	0	(95,098)	0	-	0	(95,098)	0
	46-4516531	Orchard Street Acres	0	86,721,985	0	0	0	0	-	0	86,721,985	0
	75-2927192	Prudential Asset Resources, Inc.	0	0	0	0	37,627	0	-	0	37,627	0
	37-1610226	Prudential Investment Management Services LLC	0	0	0	0	95,098	0	-	0	95,098	0
	46-4641980	Prudential Term Reinsurance Company	0	0	(10,354,672)	0	0	0	-	0	(10,354,672)	(658,571,523)
13809	27-2457213	Prudential Legacey Insurance Company of New Jersey	(651,561,075)	50,250,524	(262,497,350)	0	(21,175,298)	(2,890,719,220)	-	0	(3,775,702,419)	(53,452,799,149)
		Pramerica Real Estate Investors Limited	0	0	0	0	(676,363)	0	-	0	(676,363)	0
	22-1211670	Washington Street Investments LLC	0	(235,000,000)	0	0	0	0	-	0	(235,000,000)	0
		Rock UK II S.A.R.L	(711,228)	34,352,758	0	0	0	0	-	0	33,641,530	0
	22-3451932	SVIIT Holdings, Inc.	(155,000)	0	0	0	0	0	-	0	(155,000)	0
	22-1211670	Prudential Impact Investments Private Equity LLC	0	0	84,272,590	0	0	0	-	0	84,272,590	0
	22-1211670	Prudential Impact Investments Private Debt LLC	0	0	51,424,004	0	0	0	-	0	51,424,004	0
		Prudential of Japan	0	0	88,340,589	0	0	0	-	0	88,340,589	0
	22-1211670	Rock George V S.A.R.L.	(1,197,972)	0	0	0	0	0	-	0	(1,197,972)	0
	22-1211670	Rock Oxford SARL	0	51,320,646	0	0	0	0	-	0	51,320,646	0
	22-1211670	Rock Kensington Limited	0	(31,206,984)	0	0	0	0	-	0	(31,206,984)	0
		Rock Rossmarkt S.A.R.L	0	36,233,005	0	0	0	0	-	0	36,233,005	0
		Rock Harman House S.A.R.L	0	47,280,760	0	0	0	0	-	0	47,280,760	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	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?	YES

The following supplemental reports are required to be filed as part of your annual 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.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	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 by March 1?	NO
22.	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 by March 1?	NO
23.	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 by March 1?	NO
24.	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 by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5) be filed with the state of domicile by March 15?	YES
	APRIL FILING	
41.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
45.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
48.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
50.	Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
51.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Trusteed Surplus Statement [Document Identifier 490]

15. Participating Opinion for Exhibit 5 [Document Identifier 371]

17. Actuarial Opinion on X-Factors [Document Identifier 442]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

41. Long-Term Care Experience Reporting Forms [Document Identifier 306]

43. Credit Insurance Experience Exhibit [Document Identifier 230]

44. Accident and Health Policy Experience Exhibit [Document Identifier 210]

47. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

48. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

49. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

50. Supplemental XXX/AXXX Reinsurance Exhibit [Document Identifier 345]

51. Management’s Report of Internal Control Over Financial Reporting [Document Identifier 223]

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	5,098,446,981	28.254	5,098,446,981	0	5,098,446,981	28.254
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	24,631,887	0.137	24,631,887	0	24,631,887	0.137
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	60,071,942	0.333	60,071,942	0	60,071,942	0.333
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	9,336,169	0.052	9,336,169	0	9,336,169	0.052
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations	79,368,048	0.440	79,368,048	0	79,368,048	0.440
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	6,275,456	0.035	6,275,456	0	6,275,456	0.035
1.512 Issued or guaranteed by FNMA and FHLMC	116,939,247	0.648	116,939,247	0	116,939,247	0.648
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	143,631,747	0.796	143,631,747	0	143,631,747	0.796
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	343,391,538	1.903	343,391,538	0	343,391,538	1.903
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,465,263,586	13.662	2,465,263,586	0	2,465,263,586	13.662
2.2 Unaffiliated non-U.S. securities (including Canada)	727,489,587	4.032	727,489,587	0	727,489,587	4.032
2.3 Affiliated securities	6,295,812	0.035	6,295,812	0	6,295,812	0.035
3. Equity interests:						
3.1 Investments in mutual funds	3,385,560	0.019	3,385,560	0	3,385,560	0.019
3.2 Preferred stocks:						
3.21 Affiliated	1	0.000	1	0	1	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	2,125,127	0.012	2,125,127	0	2,125,127	0.012
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	494	0.000	494	0	494	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	9,985,680	0.055	9,985,680	0	9,985,680	0.055
4.2 Agricultural	73,068,511	0.405	73,068,511	0	73,068,511	0.405
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	232,084,616	1.286	232,084,616	0	232,084,616	1.286
4.5 Commercial loans	805,933,985	4.466	805,933,985	0	805,933,985	4.466
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	12,718,708	0.070	12,718,708	0	12,718,708	0.070
7. Derivatives	4,848,888,321	26.871	4,848,888,321	0	4,848,888,321	26.871
8. Receivables for securities	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,739,825,582	15.183	2,739,825,582	0	2,739,825,582	15.183
11. Other invested assets	235,866,949	1.307	235,866,949	0	235,866,949	1.307
12. Total invested assets	18,045,025,533	100.000	18,045,025,533	0	18,045,025,533	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		351,160,462
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	777,613,263	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	101,297,763	878,911,026
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		34,915
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		551,910
7.	Deduct amounts received on disposals, Part 3, Column 15		95,320,102
8.	Deduct amortization of premium and mortgage interest points and commitment fees		4,306,971
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(9,958,449)	
	9.2 Totals, Part 3, Column 13	0	(9,958,449)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,121,072,791
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		1,121,072,791
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,121,072,791

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		64,433,002
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	104,612,399	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	62,183,428	166,795,827
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	7,729,001	
	5.2 Totals, Part 3, Column 9	673,255	8,402,256
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		5,176,835
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(759,620)	
	9.2 Totals, Part 3, Column 14	0	(759,620)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	542,249	
	10.2 Totals, Part 3, Column 11	0	542,249
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		233,152,381
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		233,152,381

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,387,582,314
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,563,189,833
3.	Accrual of discount		4,084,175
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(168,846)	
	4.4. Part 4, Column 11	225,165	56,319
5.	Total gain (loss) on disposals, Part 4, Column 19		(937,661)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,815,201,962
7.	Deduct amortization of premium		22,940,213
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(27,756,493)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	413	
	8.4. Part 4, Column 15	7,783,731	(19,972,349)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	7,971,017	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	147,780	
	9.4. Part 4, Column 13	1,088,475	9,207,272
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		9,086,653,184
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		9,086,653,184

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	5,104,722,437	4,559,622,448	5,104,540,354	5,126,619,853
Governments	2.	Canada	24,923,709	28,591,458	26,625,201	21,895,000
(Including all obligations guaranteed by governments)	3.	Other Countries	35,148,235	34,853,695	35,407,142	33,581,735
	4.	Totals	5,164,794,381	4,623,067,601	5,166,572,697	5,182,096,588
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	9,336,169	8,977,437	9,366,589	8,140,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	364,570,924	361,482,668	366,081,601	345,958,790
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	2,808,655,122	2,826,958,450	2,830,949,312	2,711,438,507
	9.	Canada	70,622,616	74,035,806	75,102,242	70,942,108
	10.	Other Countries	656,866,976	671,927,999	690,809,931	646,725,292
	11.	Totals	3,536,144,714	3,572,922,255	3,596,861,485	3,429,105,907
Parent, Subsidiaries and Affiliates	12.	Totals	6,295,812	6,963,959	6,309,739	5,782,696
	13.	Total Bonds	9,081,142,000	8,573,413,920	9,145,192,111	8,971,083,981
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	1	282,618	1	
	17.	Totals	1	282,618	1	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	1	282,618	1	
COMMON STOCKS	20.	United States	5,510,688	5,510,688	4,965,976	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	494	494	351,332	
	23.	Totals	5,511,182	5,511,182	5,317,308	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	5,511,182	5,511,182	5,317,308	
	26.	Total Stocks	5,511,183	5,793,800	5,317,309	
	27.	Total Bonds and Stocks	9,086,653,183	8,579,207,720	9,150,509,420	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,257,134	25,668,023	184,513,726	590,625	4,892,692,929	XXX	5,104,722,437	46.9	14,208,942	0.9	5,104,722,437	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,257,134	25,668,023	184,513,726	590,625	4,892,692,929	XXX	5,104,722,437	46.9	14,208,942	0.9	5,104,722,437	0
2. All Other Governments												
2.1 NAIC 1	0	10,039,410	24,351,616	650,206	15,441,962	XXX	50,483,194	0.5	24,285,551	1.6	50,483,194	0
2.2 NAIC 2	0	2,257,297	1,114,048	958,777	0	XXX	4,330,122	0.0	0	0.0	4,330,121	1
2.3 NAIC 3	8,706	3,264,184	23,216	1,707,260	0	XXX	5,003,366	0.0	0	0.0	5,003,366	0
2.4 NAIC 4	0	0	255,261	0	0	XXX	255,261	0.0	0	0.0	255,261	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	8,706	15,560,891	25,744,141	3,316,243	15,441,962	XXX	60,071,943	0.6	24,285,551	1.6	60,071,942	1
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	2,452,508	6,883,662	XXX	9,336,170	0.1	0	0.0	9,336,169	1
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	2,452,508	6,883,662	XXX	9,336,170	0.1	0	0.0	9,336,169	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	820,675,738	101,575,578	154,423,186	47,284,788	39,983,731	XXX	1,163,943,021	10.7	100,044,550	6.5	1,159,268,021	4,675,000
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	820,675,738	101,575,578	154,423,186	47,284,788	39,983,731	XXX	1,163,943,021	10.7	100,044,550	6.5	1,159,268,021	4,675,000

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,067,302,080	660,738,417	875,956,619	146,788,975	275,038,387	XXX	3,025,824,478	27.8	816,777,586	53.3	2,678,339,344	347,485,134
6.2 NAIC 2	68,223,733	302,835,281	464,100,288	222,051,262	100,704,112	XXX	1,157,914,676	10.6	424,228,002	27.7	398,108,535	759,806,141
6.3 NAIC 3	22,423,714	101,723,128	83,345,122	10,802,392	1,571,943	XXX	219,866,299	2.0	101,683,569	6.6	54,459,602	165,406,697
6.4 NAIC 4	3,343,392	28,596,029	17,807,005	15,379,525	300	XXX	65,126,251	0.6	33,090,516	2.2	16,412,680	48,713,571
6.5 NAIC 5	1,017,789	9,918,741	8,097,718	231,977	7,894,835	XXX	27,161,060	0.2	3,898,167	0.3	969,526	26,191,534
6.6 NAIC 6	0	1,875,783	0	0	2,093,834	XXX	3,969,617	0.0	3,915,228	0.3	0	3,969,617
6.7 Totals	1,162,310,708	1,105,687,379	1,449,306,752	395,254,131	387,303,411	XXX	4,499,862,381	41.4	1,383,593,068	90.3	3,148,289,687	1,351,572,694
7. Hybrid Securities												
7.1 NAIC 1	0	0	26,621,230	0	0	XXX	26,621,230	0.2	0	0.0	26,621,230	0
7.2 NAIC 2	0	0	0	2,959,710	0	XXX	2,959,710	0.0	0	0.0	2,959,710	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	3,422,240	XXX	3,422,240	0.0	0	0.0	3,422,240	0
7.7 Totals	0	0	26,621,230	2,959,710	3,422,240	XXX	33,003,180	0.3	0	0.0	33,003,180	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	5,318,463	228,732	748,618	0	XXX	6,295,813	0.1	9,458,090	0.6	0	6,295,813
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	5,318,463	228,732	748,618	0	XXX	6,295,813	0.1	9,458,090	0.6	0	6,295,813
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 1,889,234,952	798,021,428	1,265,866,377	197,767,102	5,230,040,671	0	9,380,930,530	86.2	XXX	XXX	9,028,770,395	352,160,135
10.2 NAIC 2	(d) 68,223,733	310,411,041	465,443,068	226,718,367	100,704,112	0	1,171,500,321	10.8	XXX	XXX	405,398,366	766,101,955
10.3 NAIC 3	(d) 22,432,420	104,987,312	83,368,338	12,509,652	1,571,943	0	224,869,665	2.1	XXX	XXX	59,462,968	165,406,697
10.4 NAIC 4	(d) 3,343,392	28,596,029	18,062,266	15,379,525	300	0	65,381,512	0.6	XXX	XXX	16,667,941	48,713,571
10.5 NAIC 5	(d) 1,017,789	9,918,741	8,097,718	231,977	7,894,835	0	(c) 27,161,060	0.2	XXX	XXX	969,526	26,191,534
10.6 NAIC 6	(d) 0	1,875,783	0	0	5,516,074	0	(c) 7,391,857	0.1	XXX	XXX	3,422,240	3,969,617
10.7 Totals	1,984,252,286	1,253,810,334	1,840,837,767	452,606,623	5,345,727,935	0	(b) 10,877,234,945	100.0	XXX	XXX	9,514,691,436	1,362,543,509
10.8 Line 10.7 as a % of Col. 7	18.2	11.5	16.9	4.2	49.1	0.0	100.0	XXX	XXX	XXX	87.5	12.5
11. Total Bonds Prior Year												
11.1 NAIC 1	231,931,637	224,627,885	372,398,536	51,874,127	74,484,444	XXX	XXX	XXX	955,316,629	62.4	790,359,851	164,956,778
11.2 NAIC 2	53,710,743	110,463,024	141,981,800	88,029,391	39,501,134	XXX	XXX	XXX	433,686,092	28.3	170,107,784	263,578,308
11.3 NAIC 3	18,852,051	53,768,145	22,537,821	5,038,525	1,487,027	XXX	XXX	XXX	101,683,569	6.6	25,075,474	76,608,095
11.4 NAIC 4	3,449,130	19,274,732	9,547,416	819,238	0	XXX	XXX	XXX	33,090,516	2.2	10,069,788	23,020,728
11.5 NAIC 5	2,966,254	648,762	283,151	0	0	XXX	XXX	XXX	(c) 3,898,167	0.3	0	3,898,167
11.6 NAIC 6	0	3,915,228	0	0	0	XXX	XXX	XXX	(c) 3,915,228	0.3	0	3,915,228
11.7 Totals	310,909,815	412,697,776	546,748,724	145,761,281	115,472,605	XXX	XXX	XXX	(b) 1,531,590,201	100.0	995,612,897	535,977,304
11.8 Line 11.7 as a % of Col. 9	20.3	26.9	35.7	9.5	7.5	XXX	XXX	XXX	100.0	XXX	65.0	35.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	1,875,189,337	706,486,975	1,088,766,624	149,098,610	5,209,228,848	0	9,028,770,394	83.0	790,359,851	51.6	9,028,770,394	XXX
12.2 NAIC 2	17,041,036	126,873,659	123,257,588	43,909,407	94,316,675	0	405,398,365	3.7	170,107,784	11.1	405,398,365	XXX
12.3 NAIC 3	1,896,958	46,534,996	9,323,754	1,707,260	0	0	59,462,968	0.5	25,075,474	1.6	59,462,968	XXX
12.4 NAIC 4	1,292,227	8,132,027	1,537,623	5,705,764	300	0	16,667,941	0.2	10,069,788	0.7	16,667,941	XXX
12.5 NAIC 5	0	444,590	292,958	231,977	0	0	969,525	0.0	0	0.0	969,525	XXX
12.6 NAIC 6	0	0	0	0	3,422,240	0	3,422,240	0.0	0	0.0	3,422,240	XXX
12.7 Totals	1,895,419,558	888,472,247	1,223,178,547	200,653,018	5,306,968,063	0	9,514,691,433	87.5	995,612,897	65.0	9,514,691,433	XXX
12.8 Line 12.7 as a % of Col. 7	19.9	9.3	12.9	2.1	55.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	17.4	8.2	11.2	1.8	48.8	0.0	87.5	XXX	XXX	XXX	87.5	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	14,045,615	91,534,453	177,099,753	48,668,492	20,811,823	0	352,160,136	3.2	164,956,778	10.8	XXX	352,160,136
13.2 NAIC 2	51,182,697	183,537,382	342,185,480	182,808,960	6,387,437	0	766,101,956	7.0	263,578,308	17.2	XXX	766,101,956
13.3 NAIC 3	20,535,462	58,452,316	74,044,584	10,802,392	1,571,943	0	165,406,697	1.5	76,608,095	5.0	XXX	165,406,697
13.4 NAIC 4	2,051,165	20,464,002	16,524,643	9,673,761	0	0	48,713,571	0.4	23,020,728	1.5	XXX	48,713,571
13.5 NAIC 5	1,017,789	9,474,151	7,804,760	0	7,894,835	0	26,191,535	0.2	3,898,167	0.3	XXX	26,191,535
13.6 NAIC 6	0	1,875,783	0	0	2,093,834	0	3,969,617	0.0	3,915,228	0.3	XXX	3,969,617
13.7 Totals	88,832,728	365,338,087	617,659,220	251,953,605	38,759,872	0	1,362,543,512	12.5	535,977,304	35.0	XXX	1,362,543,512
13.8 Line 13.7 as a % of Col. 7	6.5	26.8	45.3	18.5	2.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.8	3.4	5.7	2.3	0.4	0.0	12.5	XXX	XXX	XXX	XXX	12.5

(a) Includes $ 30,749,299 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 141,001,040 current year, $ 10,577,270 prior year of bonds with Z designations and $ 0 , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 5,908,602 current year, $ 2,196,669 prior year of bonds with 5* designations and $ 0 , current year $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,787,994,881 ; NAIC 2 $ 5,964,128 ; NAIC 3 $ 1,683,932 ; NAIC 4 $ 0 ; NAIC 5 $ 450,000 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	0	22,680,276	183,113,126	0	4,892,653,579	XXX	5,098,446,981	46.9	12,232,715	0.8	5,098,446,981	0
1.2 Residential Mortgage-Backed Securities	1,257,134	2,987,747	1,400,600	590,625	39,350	XXX	6,275,456	0.1	1,976,228	0.1	6,275,456	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	1,257,134	25,668,023	184,513,726	590,625	4,892,692,929	XXX	5,104,722,437	46.9	14,208,943	0.9	5,104,722,437	0
2. All Other Governments												
2.1 Issuer Obligations	8,706	15,560,891	25,744,140	3,316,243	15,441,962	XXX	60,071,942	0.6	24,285,551	1.6	60,071,942	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	8,706	15,560,891	25,744,140	3,316,243	15,441,962	XXX	60,071,942	0.6	24,285,551	1.6	60,071,942	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	0	0	2,452,508	0	XXX	2,452,508	0.0	0	0.0	2,452,508	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	6,883,662	XXX	6,883,662	0.1	0	0.0	6,883,662	0
3.5 Totals	0	0	0	2,452,508	6,883,662	XXX	9,336,170	0.1	0	0.0	9,336,170	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	799,372,092	24,631,887	0	0	0	XXX	824,003,979	7.6	0	0.0	824,003,979	0
5.2 Residential Mortgage-Backed Securities	20,573,646	48,787,677	25,959,182	18,136,798	3,481,944	XXX	116,939,247	1.1	38,500,545	2.5	116,939,247	0
5.3 Commercial Mortgage-Backed Securities	0	22,694,749	110,594,098	10,342,900	0	XXX	143,631,747	1.3	41,428,591	2.7	143,631,747	0
5.4 Other Loan-Backed and Structured Securities	730,000	5,461,264	17,869,906	18,805,091	36,501,787	XXX	79,368,048	0.7	20,115,414	1.3	74,693,048	4,675,000
5.5 Totals	820,675,738	101,575,577	154,423,186	47,284,789	39,983,731	XXX	1,163,943,021	10.7	100,044,550	6.5	1,159,268,021	4,675,000
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,148,202,254	895,527,851	1,026,990,669	320,820,576	369,345,377	XXX	3,760,886,727	34.6	1,097,729,257	71.7	2,574,902,874	1,185,983,853
6.2 Residential Mortgage-Backed Securities	349,729	748,931	496,457	526,715	0	XXX	2,121,832	0.0	352,541	0.0	2,121,833	(1)
6.3 Commercial Mortgage-Backed Securities	1,315,353	11,756,488	344,626,010	7,158,717	822,632	XXX	365,679,200	3.4	173,165,113	11.3	341,269,706	24,409,494
6.4 Other Loan-Backed and Structured Securities	12,443,372	197,654,109	77,193,615	66,748,123	17,135,402	XXX	371,174,621	3.4	112,346,156	7.3	229,995,275	141,179,346
6.5 Totals	1,162,310,708	1,105,687,379	1,449,306,751	395,254,131	387,303,411	XXX	4,499,862,380	41.4	1,383,593,067	90.3	3,148,289,688	1,351,572,692
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	2,959,710	0	XXX	2,959,710	0.0	0	0.0	2,959,710	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	26,621,230	0	3,422,240	XXX	30,043,470	0.3	0	0.0	30,043,470	0
7.5 Totals	0	0	26,621,230	2,959,710	3,422,240	XXX	33,003,180	0.3	0	0.0	33,003,180	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	5,318,463	228,732	748,618	0	XXX	6,295,813	0.1	9,458,090	0.6	0	6,295,813
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	5,318,463	228,732	748,618	0	XXX	6,295,813	0.1	9,458,090	0.6	0	6,295,813

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,947,583,052	963,719,368	1,236,076,667	330,297,655	5,277,440,918	XXX	9,755,117,660	89.7	XXX	XXX	8,562,837,994	1,192,279,666
10.2 Residential Mortgage-Backed Securities	22,180,509	52,524,355	27,856,239	19,254,138	3,521,294	XXX	125,336,535	1.2	XXX	XXX	125,336,536	(1)
10.3 Commercial Mortgage-Backed Securities	1,315,353	34,451,237	455,220,108	17,501,617	822,632	XXX	509,310,947	4.7	XXX	XXX	484,901,453	24,409,494
10.4 Other Loan-Backed and Structured Securities	13,173,372	203,115,373	121,684,751	85,553,214	63,943,091	XXX	487,469,801	4.5	XXX	XXX	341,615,455	145,854,346
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	1,984,252,286	1,253,810,333	1,840,837,765	452,606,624	5,345,727,935	0	10,877,234,943	100.0	XXX	XXX	9,514,691,438	1,362,543,505
10.7 Line 10.6 as a % of Col. 7	18.2	11.5	16.9	4.2	49.1	0.0	100.0	XXX	XXX	XXX	87.5	12.5
11. Total Bonds Prior Year												
11.1 Issuer Obligations	280,981,546	333,734,371	323,474,756	108,370,294	97,144,646	XXX	XXX	XXX	1,143,705,613	74.7	677,944,529	465,761,084
11.2 Residential Mortgage-Backed Securities	8,978,192	19,449,900	8,359,438	3,779,564	262,220	XXX	XXX	XXX	40,829,314	2.7	40,829,314	0
11.3 Commercial Mortgage-Backed Securities	13,876,457	5,127,883	190,677,526	3,698,483	1,213,355	XXX	XXX	XXX	214,593,704	14.0	202,913,281	11,680,423
11.4 Other Loan-Backed and Structured Securities	7,073,619	54,385,622	24,237,004	29,912,940	16,852,385	XXX	XXX	XXX	132,461,570	8.6	73,925,772	58,535,798
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	310,909,814	412,697,776	546,748,724	145,761,281	115,472,606	XXX	XXX	XXX	1,531,590,201	100.0	995,612,896	535,977,305
11.7 Line 11.6 as a % of Col. 9	20.3	26.9	35.7	9.5	7.5	XXX	XXX	XXX	100.0	XXX	65.0	35.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	1,868,235,730	664,073,483	655,849,042	134,847,035	5,239,832,704	XXX	8,562,837,994	78.7	677,944,529	44.3	8,562,837,994	XXX
12.2 Residential Mortgage-Backed Securities	22,180,509	52,524,356	27,856,239	19,254,138	3,521,294	XXX	125,336,536	1.2	40,829,314	2.7	125,336,536	XXX
12.3 Commercial Mortgage-Backed Securities	0	26,283,256	448,275,296	10,342,900	0	XXX	484,901,452	4.5	202,913,281	13.2	484,901,452	XXX
12.4 Commercial Mortgage-Backed Securities	5,003,321	145,591,152	91,197,970	36,208,945	63,614,065	XXX	341,615,453	3.1	73,925,772	4.8	341,615,453	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	1,895,419,560	888,472,247	1,223,178,547	200,653,018	5,306,968,063	0	9,514,691,435	87.5	995,612,896	65.0	9,514,691,435	XXX
12.7 Line 12.6 as a % of Col. 7	19.9	9.3	12.9	2.1	55.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	17.4	8.2	11.2	1.8	48.8	0.0	87.5	XXX	XXX	XXX	87.5	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	79,347,322	299,645,885	580,227,625	195,450,620	37,608,214	XXX	1,192,279,666	11.0	465,761,084	30.4	XXX	1,192,279,666
13.2 Residential Mortgage-Backed Securities	0	(1)	0	0	0	XXX	(1)	0.0	0	0.0	XXX	(1)
13.3 Commercial Mortgage-Backed Securities	1,315,353	8,167,981	6,944,812	7,158,717	822,632	XXX	24,409,495	0.2	11,680,423	0.8	XXX	24,409,495
13.4 Commercial Mortgage-Backed Securities	8,170,051	57,524,221	30,486,781	49,344,269	329,026	XXX	145,854,348	1.3	58,535,798	3.8	XXX	145,854,348
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	88,832,726	365,338,086	617,659,218	251,953,606	38,759,872	0	1,362,543,508	12.5	535,977,305	35.0	XXX	1,362,543,508
13.7 Line 13.6 as a % of Col. 7	6.5	26.8	45.3	18.5	2.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.8	3.4	5.7	2.3	0.4	0.0	12.5	XXX	XXX	XXX	XXX	12.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	149,452,751	149,452,751	0	0	0
2. Cost of short-term investments acquired	2,226,672,117	2,226,672,117	0	0	0
3. Accrual of discount	981,924	981,924	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	16,627	16,627	0	0	0
6. Deduct consideration received on disposals	1,951,454,903	1,951,454,903	0	0	0
7. Deduct amortization of premium	726,445	726,445	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	424,942,071	424,942,071	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	424,942,071	424,942,071	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			104,522,547
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	6,004,262,167		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,155,632,985	7,159,895,152	
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(2,750,629,609)		
	3.2 Section 2, Column 19	6,376,661	(2,744,252,948)	
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(1,846,203,361)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(312,045,188)
6.	Amortization:			
	6.1 Section 1, Column 19	(169,698,850)		
	6.2 Section 2, Column 21	371,555,857	201,857,007	
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20	0		
	7.2 Section 2, Column 23	0	0	
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	49,953,788		
	8.2 Section 2, Column 20	(8,277,356)	41,676,431	
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			3,229,540,017
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			3,229,540,017

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			0
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year 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 minus	(49,800,341)		
	3.14 Section 1, Column 18, prior year	0	(49,800,341)	(49,800,341)
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	(49,800,341)		
	3.24 Section 1, Column 19, prior year	0	(49,800,341)	(49,800,341)
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(319,166,408)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	(319,166,408)	(319,166,408)	
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)			0
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			0

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	3,229,540,017	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		3,229,540,017
4.	Part D, Section 1, Column 5	4,848,888,321	
5.	Part D, Section 1, Column 6	(1,619,348,304)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	3,222,478,038	
8.	Part B, Section 1, Column 13	18,916,129	
9.	Total (Line 7 plus Line 8)		3,241,394,167
10.	Part D, Section 1, Column 8	4,866,950,437	
11.	Part D, Section 1, Column 9	(1,625,556,271)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,570,159,778	
14.	Part B, Section 1, Column 20	161,474,000	
15.	Part D, Section 1, Column 11	1,731,633,778	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	225,000	225,000	0
2. Cost of cash equivalents acquired	158,343,130,855	158,343,130,855	0
3. Accrual of discount	17,435,527	17,435,527	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	500,891	500,891	0
6. Deduct consideration received on disposals	156,989,854,234	156,989,854,234	0
7. Deduct amortization of premium	287,169	287,169	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,371,150,870	1,371,150,870	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,371,150,870	1,371,150,870	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610709		SEARCY	AR		07/11/2013	4.700	660,715	0	0	0	0	0	1,650,002	07/01/2013
717610365		WYNNE	AR		06/10/2011	4.750	1,135,139	0	0	0	0	0	3,292,919	09/17/2014
717610369		BAKERSFIELD	CA		09/08/2011	5.050	500,000	0	0	0	0	0	3,095,968	09/17/2014
717610356		EXETER	CA		04/01/2016	5.150	7,247,500	0	(98,485)	0	0	0	48,282,209	12/14/2016
717610253		GONZALES	CA		04/01/2016	4.680	1,979,826	0	(21,462)	0	0	0	8,494,606	09/17/2014
717610367		LAMONT	CA		04/01/2016	5.050	708,236	0	(9,560)	0	0	0	3,031,055	09/17/2014
717610290		MADERA	CA		03/23/2011	5.820	5,345,468	0	(47,243)	0	0	0	10,557,632	04/06/2016
717610422		MCARTHUR	CA		11/28/2011	4.980	2,110,000	0	0	0	0	0	4,697,692	12/12/2016
717611305		MCARTHUR	CA		10/31/2016	3.450	1,300,000	0	0	0	0	0	2,894,317	12/12/2016
717610714		SONOMA	CA		08/01/2013	3.350	11,410,945	0	0	0	0	0	23,881,885	12/30/2016
717609472		ST HELENA	CA		04/01/2016	5.990	3,858,657	0	(78,078)	0	0	0	12,108,492	12/29/2014
717610734		UKIAH	CA		04/01/2016	4.240	3,979,402	0	(6,710)	0	0	0	14,956,641	11/17/2015
717610320		WHEATLAND	CA		11/03/2011	5.750	1,250,000	0	0	0	0	0	3,115,832	12/28/2016
717610542		WHEATLAND	CA		07/12/2012	4.750	250,000	0	0	0	0	0	623,168	12/28/2016
717610482		BYERS	CO		05/22/2012	3.600	623,466	0	0	0	0	0	4,419,444	09/02/2015
717610357		GENOA	CO		04/01/2016	5.750	386,852	0	(1,021)	0	0	0	798,237	09/01/2016
717610503		KEENESBURG	CO		04/27/2012	4.250	791,623	0	0	0	0	0	2,855,529	09/02/2015
717610449		PALM BEACH	FL		03/30/2012	4.750	2,163,352	0	(12,343)	0	0	0	4,569,812	12/29/2016
717610468		PALM BEACH	FL		03/30/2012	4.350	2,117,709	0	(14,830)	0	0	0	4,569,812	12/29/2016
717610378		TRIPOLI	IA		04/01/2016	4.950	952,871	0	(7,145)	0	0	0	2,431,522	05/18/2015
717610998		TRIPOLI	IA		04/01/2016	4.300	324,879	0	(1,524)	0	0	0	856,047	05/18/2015
717610478		WILLIAMSBURG	IA		04/01/2016	4.600	3,898,787	0	(18,013)	0	0	0	8,527,879	09/02/2015
717610502		COURTLAND	KS		04/01/2016	4.700	1,418,307	0	(6,208)	0	0	0	5,244,332	09/02/2015
717610498		DOUGLASS	KS		06/12/2012	4.050	637,379	0	0	0	0	0	4,799,552	09/02/2015
717610728		CLINTON	KY		04/01/2016	3.640	725,223	0	(1,270)	0	0	0	2,329,660	09/22/2016
717610704		HICKMAN	KY		04/01/2016	4.300	539,627	0	(2,245)	0	0	0	1,742,535	09/22/2016
717610838		WINTHROP	MN		04/23/2014	3.550	587,043	0	0	0	0	0	1,230,021	04/08/2014
717610841		WINTHROP	MN		04/23/2014	4.050	589,083	0	0	0	0	0	1,234,294	04/08/2014
717610712		WORTHINGTON	MN		07/02/2013	3.650	857,233	0	0	0	0	0	2,654,500	09/22/2016
717610821		SIKESTON	MO		04/22/2014	4.850	526,088	0	0	0	0	0	1,218,081	04/08/2014
717610597		HAYES CENTER	NE		10/01/2012	3.650	1,745,709	0	0	0	0	0	4,883,949	09/02/2015
717610804		UTICA	NE		02/27/2014	4.450	659,394	0	0	0	0	0	2,767,000	02/20/2014
717610421		CORVALLIS	OR		11/03/2011	5.270	938,000	0	0	0	0	0	2,772,420	09/17/2014
717610225		EUGENE	OR		07/22/2010	4.980	4,250,000	0	0	0	0	0	29,325,147	12/05/2016
717611262		STINNETT	TX		12/22/2016	3.200	6,600,000	0	0	0	0	0	13,851,004	12/20/2016
0199999. Mortgages in good standing - Farm Mortgages							73,068,511	0	(326,136)	0	0	0	243,763,194	XXX
752000086		PARRAMATTA	AUS		04/01/2016	4.670	11,239,354	0	(10,899)	0	0	(976,641)	115,762,409	12/21/2016
752000114		REDFERN	AUS		11/18/2015	4.880	2,055,900	0	0	0	0	(9,795)	3,033,714	12/09/2016
752000144		SYDNEY	AUS		07/08/2016	4.350	22,010,605	0	0	0	0	(604,904)	35,661,388	12/21/2016
706109100		CHANDLER	AZ		05/01/2013	3.550	1,476,861	0	0	0	0	0	2,520,780	10/11/2016
706109549		CHANDLER	AZ		07/31/2014	3.550	105,176	0	0	0	0	0	178,025	10/07/2016
706108689		SCOTTSDALE	AZ		04/01/2016	4.200	750,079	0	(3,571)	0	0	0	1,895,178	12/21/2016
706109550		TEMPE	AZ		07/31/2014	3.550	47,948	0	0	0	0	0	67,016	10/07/2016
706110084		ANAHEIM	CA		05/31/2016	3.660	4,900,776	0	0	0	0	0	6,660,383	05/31/2016
706106310		CARSON	CA		04/01/2016	5.800	6,748,015	0	(170,633)	0	0	0	15,540,775	06/23/2016
706109529		CHINO	CA		04/01/2016	4.010	9,391,019	0	(40,275)	0	0	0	15,119,257	06/23/2016
706109909		CHINO	CA		12/16/2015	3.900	3,036,211	0	0	0	0	0	4,617,490	10/07/2016
706109913		CHINO	CA		01/04/2016	3.920	3,404,516	0	0	0	0	0	4,919,103	01/04/2016
706109901		CITY OF INDUSTRY	CA		12/16/2015	3.900	12,883,152	0	0	0	0	0	17,196,816	12/08/2016
706109903		CITY OF INDUSTRY	CA		12/16/2015	3.900	4,042,607	0	0	0	0	0	5,973,083	12/22/2016
706108330		COMPTON	CA		04/01/2016	5.600	9,858,316	0	(116,094)	0	0	0	46,014,526	12/21/2016
706108643		CORTE MADERA	CA		11/22/2011	4.600	1,746,967	0	0	0	0	0	3,565,789	12/21/2016
706108523		COSTA MESA	CA		05/12/2011	4.680	1,293,865	0	0	0	0	0	12,561,011	12/21/2016
706109467		COSTA MESA	CA		01/07/2015	4.570	2,420,145	0	(8,126)	0	0	0	4,202,101	10/11/2016
706109135		CUPERTINO	CA		04/01/2016	4.140	599,492	0	(3,026)	0	0	0	719,684	11/10/2016
706109136		CUPERTINO	CA		04/01/2016	4.610	319,258	0	(2,347)	0	0	0	305,341	11/10/2016
706109805		CYPRESS	CA		04/01/2016	3.900	4,127,578	0	2,583	0	0	0	6,476,132	11/10/2016
706110037		DANVILLE	CA		03/31/2016	3.500	12,390,948	0	1,978	0	0	0	17,027,614	03/31/2016
706109894		FOLSOM	CA		10/15/2015	4.030	4,916,168	0	0	0	0	0	8,935,782	11/10/2016
706110088		FREMONT	CA		06/22/2016	4.450	7,065,224	0	0	0	0	0	14,444,204	06/22/2016
706108656		FULLERTON	CA		12/14/2011	4.980	665,429	0	0	0	0	0	1,435,573	09/19/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109525		GLENDALE	CA		04/01/2016	4.060	10,141,056	0	(29,631)	0	0	0	36,725,090	12/21/2016
706108529		GOLETA	CA		08/18/2011	4.380	3,027,516	0	0	0	0	0	13,543,006	12/21/2016
706108417		LA MESA	CA		12/16/2010	4.600	11,967,895	0	(85,508)	0	0	0	31,779,095	12/21/2016
706109709		LA PUENTE	CA		12/10/2014	4.110	1,004,692	0	0	0	0	0	1,832,661	12/08/2016
706109710		LA PUENTE	CA		12/10/2014	4.110	281,482	0	0	0	0	0	248,949	12/08/2016
706110050		LAGUNA NIGUEL	CA		05/11/2016	3.490	3,766,269	0	0	0	0	0	7,035,925	05/11/2016
706109500		LONG BEACH	CA		06/18/2014	3.990	12,644,774	0	(9,456)	0	0	0	23,666,604	09/19/2016
706108873		LOS ANGELES	CA		04/01/2016	3.650	3,004,496	0	(23,604)	0	0	0	7,271,115	12/08/2016
706109838		LOS ANGELES	CA		04/01/2016	3.440	10,450,959	0	7,918	0	0	0	19,704,522	10/07/2016
706109112		NORTH HOLLYWOOD	CA		06/24/2013	3.300	1,373,863	0	0	0	0	0	2,059,955	06/09/2016
706108569		NOVATO	CA		08/11/2011	4.910	1,496,058	0	0	0	0	0	2,747,442	09/19/2016
706108331		ONTARIO	CA		04/01/2016	4.990	5,075,627	0	(95,759)	0	0	0	9,817,278	11/10/2016
706108536		ONTARIO	CA		06/03/2011	4.780	4,954,169	0	(32,771)	0	0	0	10,669,687	12/08/2016
706109172		ONTARIO	CA		04/01/2016	4.600	962,515	0	(15,794)	0	0	0	1,865,326	11/10/2016
706109898		ONTARIO	CA		12/16/2015	3.900	1,361,720	0	0	0	0	0	2,028,515	10/07/2016
706108516		PALO ALTO	CA		10/12/2011	4.800	206,692	0	0	0	0	0	559,396	12/21/2016
706110081		PLEASANTON	CA		04/29/2016	3.790	4,313,300	0	0	0	0	0	7,187,800	04/29/2016
706110163		PLEASANTON	CA		08/15/2016	3.500	19,278,000	0	0	0	0	0	57,742,738	08/15/2016
706108629		RANCHO CUCAMONGA	CA		11/17/2011	4.300	1,378,782	0	0	0	0	0	3,056,971	12/21/2016
706108847		RANCHO CUCAMONGA	CA		04/01/2016	4.410	2,812,478	0	(13,342)	0	0	0	3,958,770	10/07/2016
706109240		RANCHO MIRAGE	CA		04/01/2016	4.110	81,148	0	(494)	0	0	0	154,216	01/15/2016
706109797		REDWOOD CITY	CA		04/01/2016	3.680	4,051,964	0	(1,204)	0	0	0	5,695,160	11/10/2016
706109820		SACRAMENTO	CA		04/01/2016	3.540	11,044,329	0	(9,762)	0	0	0	17,920,816	11/10/2016
706109075		SAN FRANCISCO	CA		05/01/2013	2.970	1,382,762	0	0	0	0	0	2,464,678	06/23/2016
706107047		SAN JOSE	CA		04/01/2016	6.100	2,227,649	0	(37,144)	0	0	0	5,043,690	10/07/2016
706108824		SAN JOSE	CA		10/02/2012	3.930	850,976	0	0	0	0	0	3,705,417	09/19/2016
706109837		SAN RAMON	CA		04/01/2016	4.210	6,591,738	0	(638)	0	0	0	11,896,893	12/21/2016
706108533		SANTA FE SPRINGS	CA		05/10/2011	5.070	1,952,422	0	0	0	0	0	4,917,726	09/19/2016
706110028		SANTA FE SPRINGS	CA		04/01/2016	3.190	1,388,170	0	(2,030)	0	0	0	1,824,237	03/15/2016
706108521		SANTA MONICA	CA		05/12/2011	4.930	1,363,457	0	0	0	0	0	3,398,823	06/23/2016
706108551		SANTA MONICA	CA		07/07/2011	4.140	8,385,790	0	(20,292)	0	0	0	16,583,184	10/07/2016
706109348		SEAL BEACH	CA		04/01/2016	4.250	1,541,744	0	(8,949)	0	0	0	3,993,439	06/23/2016
706106398		SIMI VALLEY	CA		04/01/2016	5.520	1,619,194	0	(17,817)	0	0	0	6,911,004	12/21/2016
706106559		TORRANCE	CA		04/01/2016	6.040	3,627,034	0	(67,646)	0	0	0	7,092,886	09/19/2016
706109674		TORRANCE	CA		04/01/2016	3.170	1,527,695	0	37	0	0	0	2,530,107	10/07/2016
706109793		VALENCIA	CA		05/02/2016	3.870	9,700,536	0	0	0	0	0	17,376,774	05/02/2016
706106587		WALNUT	CA		04/01/2016	6.400	3,722,953	0	(64,439)	0	0	0	7,764,508	12/21/2016
706109899		WALNUT	CA		01/04/2016	3.920	1,159,663	0	0	0	0	0	1,697,836	01/04/2016
706109900		WALNUT	CA		12/16/2015	3.900	1,191,505	0	0	0	0	0	1,568,670	10/07/2016
706108568		WALNUT CREEK	CA		06/22/2011	4.610	1,357,354	0	0	0	0	0	4,638,363	12/21/2016
706106313		WATSONVILLE	CA		04/01/2016	5.870	1,924,344	0	(32,438)	0	0	0	3,020,503	06/09/2016
706110100		AURORA	CO		07/15/2016	3.760	4,182,523	0	0	0	0	0	5,622,171	07/15/2016
706108283		BOULDER	CO		04/01/2016	5.830	4,086,565	0	(78,863)	0	0	0	10,736,991	09/19/2016
706109237		CENTENNIAL	CO		04/01/2016	3.600	3,910,191	0	(14,165)	0	0	0	7,518,751	06/23/2016
706108977		DENVER	CO		05/01/2013	4.920	1,564,200	0	0	0	0	0	2,437,586	09/19/2016
706109254		DENVER	CO		04/01/2016	4.070	273,253	0	(2,240)	0	0	0	441,508	11/10/2016
706110059		DENVER	CO		05/06/2016	3.850	10,913,103	0	0	0	0	0	35,386,467	05/06/2016
706109253		PARKER	CO		04/01/2016	4.070	535,172	0	(4,387)	0	0	0	945,105	11/10/2016
706110193		BRANFORD	CT		10/27/2016	3.650	709,323	0	0	0	0	0	1,166,043	10/27/2016
706108279		WASHINGTON	DC		04/01/2016	5.750	5,351,044	0	(102,967)	0	0	0	10,427,852	10/06/2016
706108539		WASHINGTON	DC		04/01/2016	4.530	2,852,542	0	(12,541)	0	0	0	5,983,739	10/07/2016
706108650		WASHINGTON	DC		05/24/2012	5.030	4,321,295	0	(22,985)	0	0	0	7,048,161	09/19/2016
706109107		WASHINGTON	DC		04/25/2013	3.440	4,625,000	0	0	0	0	0	10,207,977	12/08/2016
706109916		WASHINGTON	DC		08/18/2015	3.520	22,500,000	0	0	0	0	0	38,500,686	12/21/2016
706107846		FORT LAUDERDALE	FL		07/01/2009	9.110	417,228	0	0	0	0	0	10,060,322	09/19/2016
706109614		JACKSONVILLE	FL		04/01/2016	4.010	4,095,618	0	(15,999)	0	0	0	5,789,650	06/23/2016
706108642		MIAMI	FL		11/10/2011	4.500	23,733,645	0	0	0	0	0	122,328,650	10/07/2016
706109592		NEPTUNE BEACH	FL		04/01/2016	3.410	1,057,217	0	(2,060)	0	0	0	2,391,084	09/19/2016
706108313		ORLANDO	FL		04/01/2016	5.250	3,999,536	0	(64,598)	0	0	0	22,642,408	12/22/2016
706110062		ORLANDO	FL		04/20/2016	4.040	337,105	0	0	0	0	0	502,414	04/20/2016
706110194		ST PETERSBURG	FL		10/27/2016	3.650	1,681,356	0	0	0	0	0	2,685,002	10/27/2016

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109853		WEST PALM BEACH	FL		04/01/2016	3.640	7,811,370	0	(7,095)	0	0	0	15,871,913	10/07/2016
706108979		ATLANTA	GA		11/19/2012	3.920	10,875,760	0	0	0	0	0	16,347,306	09/19/2016
706109789		ATLANTA	GA		04/01/2016	3.600	9,725,195	0	1,834	0	0	0	11,926,303	12/21/2016
706108729		DECATUR	GA		04/02/2012	4.650	966,037	0	0	0	0	0	2,176,366	09/19/2016
706110125		FAIRBURN	GA		07/18/2016	3.650	8,257,689	0	0	0	0	0	11,330,730	09/01/2016
706110164		KENNESAW	GA		09/01/2016	3.650	5,741,062	0	0	0	0	0	7,877,587	09/01/2016
706110165		KENNESAW	GA		07/18/2016	3.650	1,227,749	0	0	0	0	0	1,684,503	09/01/2016
706108658		LAWRENCEVILLE	GA		12/14/2011	4.980	828,090	0	0	0	0	0	1,301,164	09/19/2016
706108534		MARIETTA	GA		04/01/2016	5.310	8,509,366	0	(85,424)	0	0	0	15,618,923	12/08/2016
706109190		BOLINGBROOK	IL		11/13/2013	3.210	665,291	0	0	0	0	0	1,081,880	06/23/2016
706109055		CHICAGO	IL		02/14/2013	3.650	4,350,646	0	0	0	0	0	6,622,484	10/07/2016
706109188		ELK GROVE VILLAGE	IL		08/26/2013	3.210	566,245	0	0	0	0	0	1,021,095	06/23/2016
706109189		ELK GROVE VILLAGE	IL		08/26/2013	3.210	538,867	0	0	0	0	0	1,190,523	06/23/2016
706108856		OAK BROOK	IL		06/29/2012	3.660	4,770,000	0	0	0	0	0	25,334,543	10/07/2016
706109012		RIVER GROVE	IL		03/01/2013	3.950	1,550,000	0	0	0	0	0	2,548,021	10/27/2016
706108691		SCHAUMBURG	IL		02/17/2012	4.500	10,000,000	0	0	0	0	0	37,801,442	10/07/2016
706109244		INDIANAPOLIS	IN		04/01/2016	4.110	67,624	0	(411)	0	0	0	116,011	01/15/2016
706108517		LENEXA	KS		10/12/2011	4.800	119,758	0	0	0	0	0	225,753	12/21/2016
706109542		MANDEVILLE	LA		07/31/2014	3.550	100,535	0	0	0	0	0	138,118	10/07/2016
706109607		BOSTON	MA		04/01/2016	3.990	7,823,981	0	(17,476)	0	0	0	10,238,779	10/07/2016
706109608		BOSTON	MA		04/01/2016	3.770	4,233,946	0	(7,997)	0	0	0	6,921,019	10/07/2016
706108655		BRAINTREE	MA		12/14/2011	4.980	1,094,262	0	0	0	0	0	2,140,367	09/19/2016
706109962		CANTON	MA		11/24/2015	3.690	2,528,441	0	0	0	0	0	3,613,777	12/21/2016
706109476		EAST SOMERVILLE	MA		04/01/2016	3.730	1,479,640	0	(6,713)	0	0	0	2,438,961	12/21/2016
706109961		MILFORD	MA		11/24/2015	3.690	2,569,679	0	0	0	0	0	3,672,724	12/21/2016
706108481		PEABODY	MA		04/28/2011	5.050	4,290,000	0	0	0	0	0	7,204,102	12/15/2016
706109116		PEABODY	MA		06/18/2013	3.300	2,144,170	0	0	0	0	0	4,096,681	09/19/2016
706110179		PEABODY	MA		12/15/2016	3.510	1,280,000	0	0	0	0	0	2,149,475	12/15/2016
706109566		WALTHAM	MA		04/01/2016	2.820	9,985,680	0	18,716	0	0	0	15,466,600	09/19/2016
706109033		BALTIMORE	MD		12/21/2012	4.250	1,116,901	0	0	0	0	0	1,878,765	12/08/2016
706109034		FREDERICK	MD		12/21/2012	4.250	566,885	0	0	0	0	0	2,244,717	12/08/2016
706108281		OWINGS MILLS	MD		04/01/2016	5.830	5,230,359	0	(100,936)	0	0	0	14,610,107	09/19/2016
706109035		PIKESVILLE	MD		12/21/2012	4.250	672,845	0	0	0	0	0	177,045	12/08/2016
706109963		GUADALAJARA	MEX		04/01/2016	4.670	4,230,850	0	(12,890)	0	0	0	6,670,211	01/27/2016
706109032		CADILLAC	MI		12/21/2012	4.250	545,044	0	0	0	0	0	522,765	12/08/2016
706109965		GRAND BLANC	MI		04/01/2016	3.890	1,005,372	0	(2,976)	0	0	0	1,408,577	01/27/2016
706109031		MARQUETTE	MI		12/21/2012	4.250	557,865	0	0	0	0	0	1,780,505	12/08/2016
706108515		UTICA	MI		10/12/2011	4.800	202,583	0	0	0	0	0	397,351	12/21/2016
706108514		MINNEAPOLIS	MN		10/12/2011	4.800	242,454	0	0	0	0	0	274,534	12/21/2016
706109247		MINNEAPOLIS	MN		04/01/2016	4.200	886,780	0	(4,758)	0	0	0	1,123,197	12/21/2016
706108513		MINNETONKA	MN		10/12/2011	4.800	199,490	0	0	0	0	0	117,950	12/21/2016
706109258		CHARLOTTE	NC		04/01/2016	4.310	872,688	0	(4,821)	0	0	0	1,281,304	12/21/2016
706109449		CHARLOTTE	NC		03/06/2014	3.640	2,265,519	0	(5,129)	0	0	0	4,084,769	06/23/2016
706108652		FAYETTEVILLE	NC		12/22/2011	4.540	2,644,244	0	0	0	0	0	9,498,782	10/07/2016
706106027		BAYVILLE	NJ		04/01/2016	4.770	2,001,116	0	(31,345)	0	0	0	5,233,259	03/22/2016
706107365		BAYVILLE	NJ		04/01/2016	5.880	3,343,994	0	(74,634)	0	0	0	8,652,152	03/22/2016
706108374		CARTERET	NJ		04/01/2016	4.600	5,010,911	0	(61,266)	0	0	0	9,258,406	10/07/2016
706108392		CLIFTON	NJ		10/12/2010	4.000	7,382,861	0	0	0	0	0	25,915,642	12/08/2016
706109167		CLIFTON	NJ		06/14/2013	3.200	11,658,256	0	0	0	0	0	40,923,244	12/08/2016
706106029		EDISON	NJ		04/01/2016	4.890	2,726,125	0	(51,090)	0	0	0	22,194,690	12/21/2016
706108855		JERSEY CITY	NJ		08/20/2012	3.500	13,090,134	0	(1,341)	0	0	0	23,752,695	11/10/2016
706109691		LAKEWOOD	NJ		12/09/2014	3.030	1,646,898	0	0	0	0	0	4,222,729	10/07/2016
706109393		LYNDHURST	NJ		06/04/2014	3.590	1,772,623	0	0	0	0	0	2,464,684	11/10/2016
706108667		MONROE TOWNSHIP	NJ		04/01/2016	4.410	16,432,236	0	(223,853)	0	0	0	27,073,109	12/08/2016
706109345		MONROE TOWNSHIP	NJ		04/01/2016	4.410	2,097,916	0	(25,841)	0	0	0	3,465,065	12/08/2016
706106020		NORTH BRUNSWICK	NJ		04/01/2016	4.960	2,738,546	0	(52,634)	0	0	0	16,237,263	11/10/2016
706109808		PERTH AMBOY	NJ		04/01/2016	3.140	3,816,731	0	(2,385)	0	0	0	5,490,151	10/07/2016
706108282		WAYNE	NJ		04/01/2016	5.830	4,497,441	0	(86,792)	0	0	0	9,300,596	10/07/2016
706108657		HENDERSON	NV		12/14/2011	4.980	295,747	0	0	0	0	0	694,675	09/19/2016
706108483		NEW YORK	NY		04/04/2011	5.380	1,321,278	0	0	0	0	0	4,846,199	12/21/2016
706109706		NEW YORK	NY		04/01/2016	3.800	8,347,306	0	(7,251)	0	0	0	13,734,800	12/21/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109806		NEW YORK	NY		10/23/2015	3.770	22,500,000	0	0	0	0	0	123,668,990	12/21/2016
706110078		NEW YORK	NY		05/24/2016	3.640	3,031,591	0	0	0	0	0	5,146,145	05/24/2016
706110167		NEW YORK	NY		09/14/2016	3.400	16,927,837	0	0	0	0	0	24,155,867	09/14/2016
706110020		PLAINVIEW	NY		06/13/2016	3.900	7,771,352	0	0	0	0	0	11,569,420	06/13/2016
706108406		SPRING VALLEY	NY		12/30/2010	3.670	1,358,920	0	0	0	0	0	11,111,321	09/19/2016
706109596		FAIRFIELD	OH		04/01/2016	3.890	2,237,344	0	(5,617)	0	0	0	3,357,593	09/19/2016
706109600		HAMILTON	OH		04/01/2016	3.890	3,289,952	0	(8,260)	0	0	0	5,219,998	09/19/2016
706108168		TULSA	OK		04/01/2016	7.790	12,250,800	0	(390,971)	0	0	0	48,086,217	11/10/2016
706109495		BEAVERTON	OR		04/01/2016	4.680	6,328,778	0	(26,105)	0	0	0	8,127,609	06/23/2016
706109851		BEAVERTON	OR		04/01/2016	3.680	4,130,916	0	1,026	0	0	0	6,166,309	11/10/2016
706108560		PORTLAND	OR		04/01/2016	5.170	1,250,637	0	(16,298)	0	0	0	2,097,793	11/10/2016
706109005		PORTLAND	OR		04/01/2016	5.950	131,364	0	(2,215)	0	0	0	179,602	11/10/2016
706109266		PORTLAND	OR		04/01/2016	4.890	1,613,938	0	(11,913)	0	0	0	2,617,174	06/23/2016
706110038		PORTLAND	OR		04/01/2016	3.580	8,315,248	0	(1,160)	0	0	0	16,375,251	12/31/2016
706108456		BENSALEM	PA		03/14/2011	4.580	2,897,408	0	0	0	0	0	10,776,339	12/21/2016
706108826		BETHLEHEM	PA		04/01/2016	4.650	4,837,317	0	(38,312)	0	0	0	6,836,425	06/23/2016
706108518		DRESHER	PA		10/12/2011	4.800	88,786	0	0	0	0	0	130,123	12/21/2016
706109856		HORSHAM TOWNSHIP	PA		04/01/2016	3.750	3,362,033	0	(3,024)	0	0	0	4,971,445	09/19/2016
706108570		PHILADELPHIA	PA		03/02/2012	4.750	3,265,323	0	(15,667)	0	0	0	9,344,664	12/21/2016
706109395		PHILADELPHIA	PA		01/31/2014	4.400	13,591,953	0	(31,951)	0	0	0	22,363,224	12/08/2016
706109954		PHILADELPHIA	PA		04/01/2016	2.400	2,956,868	0	567	0	0	0	3,624,889	11/22/2016
706109256		PITTSBURGH	PA		04/01/2016	4.110	110,130	0	(670)	0	0	0	180,138	01/15/2016
706108734		WAYNE	PA		07/13/2012	3.890	916,926	0	0	0	0	0	2,987,803	09/19/2016
706108298		WHITEHALL	PA		04/01/2016	5.880	4,068,709	0	(56,662)	0	0	0	8,000,778	10/07/2016
706109922		WILLOW GROVE	PA		09/21/2015	3.880	1,201,031	0	0	0	0	0	3,651,675	11/10/2016
706110063		NASHVILLE	TN		04/20/2016	4.040	1,011,314	0	0	0	0	0	1,536,077	04/20/2016
706109551		ARLINGTON	TX		07/31/2014	3.550	47,175	0	0	0	0	0	76,607	10/07/2016
706109238		AUSTIN	TX		04/01/2016	4.110	272,427	0	(1,657)	0	0	0	360,789	01/15/2016
706109243		AUSTIN	TX		04/01/2016	4.110	144,908	0	(881)	0	0	0	351,788	01/15/2016
706110046		AUSTIN	TX		04/20/2016	4.040	1,573,154	0	0	0	0	0	2,252,685	04/20/2016
706109543		CARROLLTON	TX		07/31/2014	3.550	78,882	0	0	0	0	0	148,346	10/07/2016
706109546		CARROLLTON	TX		07/31/2014	3.550	82,749	0	0	0	0	0	142,612	10/07/2016
706109548		CARROLLTON	TX		07/31/2014	3.550	123,737	0	0	0	0	0	202,411	10/07/2016
706110065		CARROLLTON	TX		03/15/2016	3.360	7,252,513	0	(6,127)	0	0	0	10,595,386	03/15/2016
706108589		CYPRESS	TX		10/14/2011	4.600	75,178	0	0	0	0	0	131,231	12/08/2016
706108625		CYPRESS	TX		10/14/2011	4.600	272,264	0	0	0	0	0	438,084	12/08/2016
706108621		DALLAS	TX		10/14/2011	4.600	219,837	0	0	0	0	0	435,109	12/08/2016
706109544		DALLAS	TX		07/31/2014	3.550	181,738	0	0	0	0	0	275,316	10/07/2016
706110066		DALLAS	TX		06/01/2016	3.610	5,291,360	0	0	0	0	0	9,452,500	06/01/2016
706110067		DALLAS	TX		06/01/2016	3.610	3,363,419	0	0	0	0	0	6,007,167	06/01/2016
706110068		DALLAS	TX		06/01/2016	3.610	3,220,221	0	0	0	0	0	5,750,021	06/01/2016
706109459		GRAPEVINE	TX		05/01/2014	3.040	1,075,000	0	0	0	0	0	2,121,853	06/23/2016
706108424		HOUSTON	TX		12/28/2010	4.390	3,968,276	0	0	0	0	0	6,919,685	12/21/2016
706108593		HOUSTON	TX		10/14/2011	4.600	45,344	0	0	0	0	0	59,492	12/08/2016
706108595		HOUSTON	TX		10/14/2011	4.600	100,185	0	0	0	0	0	158,813	12/08/2016
706108659		HOUSTON	TX		10/14/2011	4.600	3,008	0	0	0	0	0	4,319	12/08/2016
706108753		HOUSTON	TX		06/07/2012	4.530	939,314	0	0	0	0	0	2,241,694	12/21/2016
706109242		HOUSTON	TX		04/01/2016	4.110	96,605	0	(588)	0	0	0	152,505	01/15/2016
706109538		HOUSTON	TX		04/01/2016	4.410	3,151,864	0	(4,857)	0	0	0	4,587,481	12/21/2016
706109576		HOUSTON	TX		04/01/2016	2.390	242,314	0	105	0	0	0	374,220	10/07/2016
706109577		HOUSTON	TX		04/01/2016	3.210	1,059,244	0	(2,320)	0	0	0	1,620,131	10/07/2016
706110061		HOUSTON	TX		04/20/2016	4.040	2,996,485	0	0	0	0	0	4,365,912	04/20/2016
706110195		HOUSTON	TX		09/20/2016	3.580	40,000,000	0	0	0	0	0	62,185,763	09/20/2016
706110060		HUMBLE	TX		04/20/2016	4.040	824,033	0	0	0	0	0	1,295,187	04/20/2016
706109545		IRVING	TX		07/31/2014	3.550	133,790	0	0	0	0	0	191,150	10/07/2016
706109552		IRVING	TX		07/31/2014	3.550	108,270	0	0	0	0	0	162,603	10/07/2016
706109717		IRVING	TX		04/01/2016	3.480	6,905,239	0	(21,220)	0	0	0	9,160,129	03/15/2016
706108877		LA PORTE	TX		04/01/2016	3.990	3,514,831	0	(11,942)	0	0	0	7,002,461	12/08/2016
706108588		LEAGUE CITY	TX		10/14/2011	4.600	183,910	0	0	0	0	0	274,223	12/08/2016
706108594		LEAGUE CITY	TX		10/14/2011	4.600	254,735	0	0	0	0	0	359,805	12/08/2016
706108624		LEAGUE CITY	TX		10/14/2011	4.600	226,958	0	0	0	0	0	332,897	12/08/2016

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706110207		PFLUGERVILLE	TX		09/09/2016	3.190	22,500,000	0	0	0	0	0	37,627,991	09/09/2016
706108512		PLANO	TX		10/12/2011	4.800	352,688	0	0	0	0	0	902,616	12/21/2016
706108754		PLANO	TX		06/22/2012	4.260	1,020,000	0	0	0	0	0	2,628,179	09/19/2016
706108878		RICHARDSON	TX		04/01/2016	3.920	8,752,659	0	(44,849)	0	0	0	13,697,032	06/23/2016
706109133		RICHARDSON	TX		04/01/2016	4.350	476,547	0	(3,542)	0	0	0	732,120	06/23/2016
706108504		ROUND ROCK	TX		04/29/2011	5.000	943,544	0	0	0	0	0	2,095,126	12/21/2016
706109303		ROUND ROCK	TX		12/20/2013	3.900	222,524	0	0	0	0	0	494,112	12/21/2016
706108622		SAN ANTONIO	TX		10/14/2011	4.600	59,945	0	0	0	0	0	159,233	11/10/2016
706108591		SPRING	TX		10/14/2011	4.600	113,637	0	0	0	0	0	157,147	12/08/2016
706108648		SPRING	TX		12/05/2011	4.880	19,364,864	0	(96,917)	0	0	0	38,476,329	12/21/2016
706109489		THE COLONY	TX		04/01/2016	3.300	4,300,089	0	(18,142)	0	0	0	9,541,096	12/08/2016
749000040		LONDON	GBR		04/01/2016	4.300	2,594,766	0	(28,885)	0	0	(623,791)	4,013,676	12/16/2016
749000088		LONDON	GBR		04/01/2016	3.130	11,441,682	0	(17,032)	0	0	(2,654,541)	18,681,371	12/20/2016
749000099		LONDON	GBR		07/29/2015	3.410	11,435,885	0	0	0	0	(2,204,993)	17,502,966	12/09/2016
749000108		LONDON	GBR		09/29/2015	3.070	4,403,907	0	0	0	0	(849,133)	10,501,885	12/21/2016
749000147		LONDON	GBR		06/22/2016	3.100	10,797,148	0	0	0	0	(2,034,651)	17,995,247	06/23/2016
706108284		ALEXANDRIA	VA		04/01/2016	5.830	2,720,675	0	(52,504)	0	0	0	7,588,190	06/23/2016
706108432		ALEXANDRIA	VA		01/18/2011	4.820	4,499,154	0	0	0	0	0	8,147,211	12/21/2016
706108672		ARLINGTON	VA		12/29/2011	4.660	2,694,186	0	0	0	0	0	5,580,862	09/19/2016
706108833		ARLINGTON	VA		04/01/2016	4.740	7,932,742	0	(49,052)	0	0	0	9,889,377	09/19/2016
706109470		ARLINGTON	VA		04/01/2016	4.650	1,066,872	0	(3,673)	0	0	0	1,142,826	09/19/2016
706108285		FAIRFAX	VA		04/01/2016	5.830	5,896,647	0	(113,795)	0	0	0	14,923,746	09/19/2016
706108334		HERNDON	VA		04/01/2016	5.810	10,952,393	0	(206,170)	0	0	0	25,460,626	06/23/2016
706109616		RESTON	VA		04/01/2016	4.330	4,166,150	0	(9,413)	0	0	0	5,626,805	12/21/2016
706110184		RESTON	VA		08/10/2016	3.050	10,680,000	0	0	0	0	0	17,331,697	08/10/2016
706109450		BELLEVUE	WA		04/01/2016	4.980	6,515,353	0	(27,823)	0	0	0	10,716,361	12/21/2016
706110036		BELLEVUE	WA		05/06/2016	3.840	7,851,077	0	0	0	0	0	12,809,715	05/06/2016
706110079		KENT	WA		08/23/2016	3.720	4,452,700	0	0	0	0	0	6,531,881	08/23/2016
706102910		KIRKLAND	WA		07/01/2009	6.950	109,894	0	151	0	0	0	331,879	10/07/2016
706109720		SEATAC	WA		04/01/2016	4.250	14,504,655	0	(48,323)	0	0	0	20,734,177	10/07/2016
706109319		SEATTLE	WA		04/01/2016	4.880	2,323,689	0	(12,892)	0	0	0	3,629,532	03/22/2016
706109454		SEATTLE	WA		04/01/2016	4.660	1,178,687	0	(7,850)	0	0	0	1,794,617	06/09/2016
706110033		SEATTLE	WA		03/08/2016	4.320	3,346,702	0	0	0	0	0	4,605,874	03/08/2016
706110135		SEATTLE	WA		07/14/2016	3.100	22,500,000	0	0	0	0	0	32,768,138	07/14/2016
0599999. Mortgages in good standing - Commercial mortgages-all other							1,048,004,281	0	(3,483,919)	0	0	(9,958,449)	2,356,335,488	XXX
0899999. Total Mortgages in good standing							1,121,072,792	0	(3,810,055)	0	0	(9,958,449)	2,600,098,681	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							1,121,072,792	0	(3,810,055)	0	0	(9,958,449)	2,600,098,681	XXX

General Interrogatory:

1. Mortgages in good standing $ .....0 unpaid taxes $ .....0 interest due and unpaid.
2. Restructured mortgages $ .....0 unpaid taxes $ .....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .....0 unpaid taxes $ .....0 interest due and unpaid.
4. Mortgages in process of foreclosure $ .....0 unpaid taxes $ .....0 interest due and unpaid.

SCHEDULE B - PART 2

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

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
717610356	EXETER	CA		04/01/2016	5.150	8,078,510	0	48,282,209
717610253	GONZALES	CA		04/01/2016	4.680	2,026,807	0	8,494,606
717610367	LAMONT	CA		04/01/2016	5.050	750,131	0	3,031,055
717610290	MADERA	CA		03/23/2011	5.820	0	4,390,420	10,557,632
717611305	MCARTHUR	CA		10/31/2016	3.450	1,300,000	0	2,894,317
717609472	ST HELENA	CA		04/01/2016	5.990	4,187,332	0	12,108,492
717610734	UKIAH	CA		04/01/2016	4.240	3,986,112	0	14,956,641
717610357	GENOA	CO		04/01/2016	5.750	627,501	0	798,237
717609461	LABELLE	FL		04/01/2016	6.100	231,600	0	557,401
717610449	PALM BEACH	FL		03/30/2012	4.750	0	1,683,511	4,569,812
717610468	PALM BEACH	FL		03/30/2012	4.350	0	1,640,355	4,569,812
717610378	TRIPOLI	IA		04/01/2016	4.950	998,617	0	2,431,523
717610998	TRIPOLI	IA		04/01/2016	4.300	334,134	0	856,045
717610478	WILLIAMSBURG	IA		04/01/2016	4.600	3,916,800	0	8,527,879
717610502	COURTLAND	KS		04/01/2016	4.700	1,453,105	0	5,244,332
717610728	CLINTON	KY		04/01/2016	3.640	726,493	0	2,329,660
717610704	HICKMAN	KY		04/01/2016	4.300	556,581	0	1,742,535
717610410	ORTLEY	SD		04/01/2016	5.300	518,981	0	0
717611262	STINNETT	TX		12/22/2016	3.200	6,600,000	0	13,851,004
0199999. Mortgages in good standing - Farm Mortgages						36,292,703	7,714,286	145,803,193
752000086	PARRAMATTA	AUS		04/01/2016	4.670	12,226,894	0	115,762,409
752000144	SYDNEY	AUS		07/08/2016	4.350	22,615,509	0	35,661,388
706108689	SCOTTSDALE	AZ		04/01/2016	4.200	778,073	0	1,895,178
706110084	ANAHEIM	CA		05/31/2016	3.660	5,008,000	0	6,660,383
706106310	CARSON	CA		04/01/2016	5.800	7,099,069	0	15,540,775
706109529	CHINO	CA		04/01/2016	4.010	9,606,944	0	15,119,257
706109913	CHINO	CA		01/04/2016	3.920	3,481,103	0	4,919,103
706108330	COMPTON	CA		04/01/2016	5.600	10,281,351	0	46,014,526
706109467	COSTA MESA	CA		01/07/2015	4.570	0	1,378,171	4,202,101
706109135	CUPERTINO	CA		04/01/2016	4.140	612,095	0	719,684
706109136	CUPERTINO	CA		04/01/2016	4.610	325,665	0	305,341
706109805	CYPRESS	CA		04/01/2016	3.900	4,205,676	0	6,476,132
706110037	DANVILLE	CA		03/31/2016	3.500	0	12,548,932	17,027,614
706110088	FREMONT	CA		06/22/2016	4.450	7,065,224	0	14,444,204
706109525	GLENDALE	CA		04/01/2016	4.060	10,170,687	0	36,725,090
706110050	LAGUNA NIGUEL	CA		05/11/2016	3.490	3,802,500	0	7,035,925
706109500	LONG BEACH	CA		06/18/2014	3.990	0	12,138,134	23,666,604
706108873	LOS ANGELES	CA		04/01/2016	3.650	3,087,492	0	7,271,115
706109838	LOS ANGELES	CA		04/01/2016	3.440	10,605,169	0	19,704,522
706108331	ONTARIO	CA		04/01/2016	4.990	5,242,173	0	9,817,278
706108536	ONTARIO	CA		06/03/2011	4.780	0	2,887,802	10,669,687
706109172	ONTARIO	CA		04/01/2016	4.600	991,773	0	1,865,326
706110081	PLEASANTON	CA		04/29/2016	3.790	4,313,300	0	7,187,800
706110163	PLEASANTON	CA		08/15/2016	3.500	19,278,000	0	57,742,738
706108847	RANCHO CUCAMONGA	CA		04/01/2016	4.410	2,882,015	0	3,958,770
706109240	RANCHO MIRAGE	CA		04/01/2016	4.110	83,287	0	154,216
706109797	REDWOOD CITY	CA		04/01/2016	3.680	4,097,140	0	5,695,160
706109820	SACRAMENTO	CA		04/01/2016	3.540	11,054,091	0	17,920,816
706106495	SAN FRANCISCO	CA		04/01/2016	6.360	5,601,978	0	11,082,933
706107047	SAN JOSE	CA		04/01/2016	6.100	2,363,344	0	5,043,690
706109837	SAN RAMON	CA		04/01/2016	4.210	6,592,376	0	11,896,893
706110028	SANTA FE SPRINGS	CA		04/01/2016	3.190	1,390,200	0	1,824,237
706108551	SANTA MONICA	CA		07/07/2011	4.140	0	3,696,753	16,583,184
706109348	SEAL BEACH	CA		04/01/2016	4.250	1,550,693	0	3,993,439
706106398	SIMI VALLEY	CA		04/01/2016	5.520	1,684,915	0	6,911,004
706106559	TORRANCE	CA		04/01/2016	6.040	3,714,089	0	7,092,886
706109674	TORRANCE	CA		04/01/2016	3.170	1,896,735	0	2,530,107
706109793	VALENCIA	CA		05/02/2016	3.870	9,700,536	0	17,376,774
706106587	WALNUT	CA		04/01/2016	6.400	3,942,078	0	7,764,508
706109899	WALNUT	CA		01/04/2016	3.920	1,185,751	0	1,697,836
706106313	WATSONVILLE	CA		04/01/2016	5.870	2,059,789	0	3,020,503
706108167	WESTMINSTER	CA		04/01/2016	7.490	6,815,720	0	14,440,674
706110100	AURORA	CO		07/15/2016	3.760	4,225,328	0	5,622,171
706108283	BOULDER	CO		04/01/2016	5.830	4,212,392	0	10,736,991

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

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
706109237	CENTENNIAL	CO		04/01/2016	3.600	3,986,645	0	7,518,751
706109254	DENVER	CO		04/01/2016	4.070	279,498	0	441,508
706110059	DENVER	CO		05/06/2016	3.850	10,913,103	0	35,386,467
706109253	PARKER	CO		04/01/2016	4.070	547,403	0	945,105
706110193	BRANFORD	CT		10/27/2016	3.650	709,323	0	1,166,044
706108279	WASHINGTON	DC		04/01/2016	5.750	5,511,950	0	10,427,852
706108539	WASHINGTON	DC		04/01/2016	4.530	2,865,083	0	5,983,739
706108650	WASHINGTON	DC		05/24/2012	5.030	0	3,199,066	7,048,161
706109614	JACKSONVILLE	FL		04/01/2016	4.010	4,222,821	0	5,789,650
706108176	MIAMI	FL		04/01/2016	8.000	11,741,021	0	38,992,012
706109592	NEPTUNE BEACH	FL		04/01/2016	3.410	1,081,505	0	2,391,084
706108313	ORLANDO	FL		04/01/2016	5.250	4,121,570	0	22,642,408
706110062	ORLANDO	FL		04/20/2016	4.040	340,549	0	502,414
706110194	ST PETERSBURG	FL		10/27/2016	3.650	1,681,356	0	2,685,002
706109853	WEST PALM BEACH	FL		04/01/2016	3.640	7,818,465	0	15,871,913
706109789	ATLANTA	GA		04/01/2016	3.600	9,723,361	0	11,926,303
706110125	FAIRBURN	GA		07/18/2016	3.650	8,257,689	0	11,330,730
706110164	KENNESAW	GA		09/01/2016	3.650	5,741,062	0	7,877,587
706110165	KENNESAW	GA		07/18/2016	3.650	1,227,749	0	1,684,503
706108534	MARIETTA	GA		04/01/2016	5.310	8,847,398	0	15,618,923
749000040	LONDON	GBR		04/01/2016	4.300	3,270,032	0	5,257,526
749000088	LONDON	GBR		04/01/2016	3.130	14,113,254	0	18,353,075
749000147	LONDON	GBR		06/22/2016	3.100	12,831,799	0	17,995,247
706108546	HONOLULU	HI		07/12/2011	5.870	0	1,188,626	0
706109113	HONOLULU	HI		05/29/2013	5.410	0	436,591	0
706109244	INDIANAPOLIS	IN		04/01/2016	4.110	69,406	0	116,011
706109607	BOSTON	MA		04/01/2016	3.990	7,841,457	0	10,238,779
706109608	BOSTON	MA		04/01/2016	3.770	4,241,943	0	6,921,019
706109476	EAST SOMERVILLE	MA		04/01/2016	3.730	1,486,354	0	2,438,961
706110179	PEABODY	MA		12/15/2016	3.510	1,280,000	0	2,149,475
706109566	WALTHAM	MA		09/04/2014	2.820	0	9,966,964	15,466,600
706108281	OWINGS MILLS	MD		04/01/2016	5.830	5,391,404	0	14,610,107
706109963	GUADALAJARA	MEX		04/01/2016	4.670	4,243,740	0	6,670,211
706109965	GRAND BLANC	MI		04/01/2016	3.890	1,046,398	0	1,408,577
706109247	MINNEAPOLIS	MN		04/01/2016	4.200	896,365	0	1,123,197
706109258	CHARLOTTE	NC		04/01/2016	4.310	877,509	0	1,281,304
706109449	CHARLOTTE	NC		03/06/2014	3.640	0	1,270,648	4,084,769
706106027	BAYVILLE	NJ		04/01/2016	4.770	2,066,341	0	5,233,252
706107365	BAYVILLE	NJ		04/01/2016	5.880	3,418,628	0	8,652,158
706108374	CARTERET	NJ		04/01/2016	4.600	5,247,527	0	9,258,406
706106029	EDISON	NJ		04/01/2016	4.890	3,243,321	0	22,194,690
706108196	HOLMDEL	NJ		04/01/2016	8.000	2,649,699	0	9,402,852
706106120	JERSEY CITY	NJ		04/01/2016	6.150	11,198,149	0	0
706108855	JERSEY CITY	NJ		08/20/2012	3.500	0	12,086,206	23,752,695
706108667	MONROE TOWNSHIP	NJ		04/01/2016	4.410	16,883,870	0	27,073,102
706109345	MONROE TOWNSHIP	NJ		04/01/2016	4.410	2,152,910	0	3,465,072
706106020	NORTH BRUNSWICK	NJ		04/01/2016	4.960	3,258,087	0	16,237,263
706108237	PARAMUS	NJ		04/01/2016	6.250	1,538,998	0	0
706108238	PARAMUS	NJ		04/01/2016	6.250	802,243	0	0
706108239	PARAMUS	NJ		04/01/2016	6.250	1,506,253	0	0
706108240	PARAMUS	NJ		04/01/2016	6.250	851,360	0	0
706109808	PERTH AMBOY	NJ		04/01/2016	3.140	3,985,268	0	5,490,151
706108236	ROCHELLE PARK	NJ		04/01/2016	6.250	802,243	0	0
706108235	SADDLE RIVER	NJ		04/01/2016	6.250	2,750,549	0	0
706108282	WAYNE	NJ		04/01/2016	5.830	4,635,919	0	9,300,596
706108241	WOODCLIFF LAKE	NJ		04/01/2016	6.250	1,571,742	0	0
706108172	ALBUQUERQUE	NM		04/01/2016	7.490	789,057	0	2,967,194
706109706	NEW YORK	NY		04/01/2016	3.800	8,354,557	0	13,734,800
706110078	NEW YORK	NY		05/24/2016	3.640	3,060,000	0	5,146,145
706110167	NEW YORK	NY		09/14/2016	3.400	17,000,000	0	24,155,867
706110020	PLAINVIEW	NY		06/13/2016	3.900	7,829,141	0	11,569,420
706109596	FAIRFIELD	OH		04/01/2016	3.890	2,242,961	0	3,357,593
706109600	HAMILTON	OH		04/01/2016	3.890	3,298,212	0	5,219,998
706108168	TULSA	OK		04/01/2016	7.790	12,775,945	0	48,086,217
706109495	BEAVERTON	OR		04/01/2016	4.680	6,427,019	0	8,127,609

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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
706109851	BEAVERTON	OR		04/01/2016	3.680	4,190,302	0	6,166,309
706108560	PORTLAND	OR		04/01/2016	5.170	1,283,783	0	2,097,793
706109005	PORTLAND	OR		04/01/2016	5.950	135,519	0	179,602
706109266	PORTLAND	OR		04/01/2016	4.890	1,645,002	0	2,617,174
706110038	PORTLAND	OR		04/01/2016	3.580	8,316,407	0	16,375,251
706108826	BETHLEHEM	PA		04/01/2016	4.650	4,969,007	0	6,836,425
706109856	HORSHAM TOWNSHIP	PA		04/01/2016	3.750	3,455,223	0	4,971,445
706108570	PHILADELPHIA	PA		03/02/2012	4.750	0	1,888,793	9,344,664
706109395	PHILADELPHIA	PA		01/31/2014	4.400	0	5,144,648	22,363,224
706109954	PHILADELPHIA	PA		04/01/2016	2.400	2,956,301	0	3,624,889
706109256	PITTSBURGH	PA		04/01/2016	4.110	113,033	0	180,138
706108298	WHITEHALL	PA		04/01/2016	5.880	4,180,059	0	8,000,778
706110063	NASHVILLE	TN		04/20/2016	4.040	1,021,648	0	1,536,077
706109238	AUSTIN	TX		04/01/2016	4.110	279,607	0	360,789
706109243	AUSTIN	TX		04/01/2016	4.110	148,727	0	351,788
706110046	AUSTIN	TX		04/20/2016	4.040	1,589,231	0	2,252,685
706108843	CARROLLTON	TX		04/01/2016	3.530	823,860	0	1,223,994
706110065	CARROLLTON	TX		03/15/2016	3.360	0	7,258,640	10,595,386
706110066	DALLAS	TX		06/01/2016	3.610	5,291,360	0	9,452,500
706110067	DALLAS	TX		06/01/2016	3.610	3,363,419	0	6,007,167
706110068	DALLAS	TX		06/01/2016	3.610	3,220,221	0	5,750,021
706109242	HOUSTON	TX		04/01/2016	4.110	99,151	0	152,505
706109538	HOUSTON	TX		04/01/2016	4.410	3,235,015	0	4,587,481
706109576	HOUSTON	TX		04/01/2016	2.390	242,209	0	374,220
706109577	HOUSTON	TX		04/01/2016	3.210	1,061,564	0	1,620,131
706110061	HOUSTON	TX		04/20/2016	4.040	3,027,106	0	4,365,912
706110195	HOUSTON	TX		09/20/2016	3.580	40,000,000	0	62,185,763
706110060	HUMBLE	TX		04/20/2016	4.040	832,454	0	1,295,187
706109717	IRVING	TX		04/01/2016	3.480	6,926,459	0	9,160,129
706108877	LA PORTE	TX		04/01/2016	3.990	3,582,133	0	7,002,461
706110207	PFLUGERVILLE	TX		09/09/2016	3.190	22,500,000	0	37,627,991
706108878	RICHARDSON	TX		04/01/2016	3.920	8,934,692	0	13,697,032
706109133	RICHARDSON	TX		04/01/2016	4.350	486,730	0	732,121
706108648	SPRING	TX		12/05/2011	4.880	0	11,950,327	38,476,329
706109489	THE COLONY	TX		04/01/2016	3.300	4,318,231	0	9,541,096
706108284	ALEXANDRIA	VA		04/01/2016	5.830	2,804,445	0	7,588,190
706108833	ARLINGTON	VA		04/01/2016	4.740	8,072,949	0	9,889,377
706109470	ARLINGTON	VA		04/01/2016	4.650	1,081,634	0	1,142,826
706108285	FAIRFAX	VA		04/01/2016	5.830	6,078,207	0	14,923,746
706108334	HERNDON	VA		04/01/2016	5.810	11,301,269	0	25,460,626
706109616	RESTON	VA		04/01/2016	4.330	4,175,563	0	5,626,805
706110184	RESTON	VA		08/10/2016	3.050	10,680,000	0	17,331,697
706109450	BELLEVUE	WA		06/11/2014	4.980	0	6,543,176	10,716,361
706110036	BELLEVUE	WA		05/06/2016	3.840	7,922,104	0	12,809,715
706110079	KENT	WA		08/23/2016	3.720	4,480,000	0	6,531,881
706109720	SEATAC	WA		04/01/2016	4.250	14,552,979	0	20,734,177
706109319	SEATTLE	WA		04/01/2016	4.880	2,361,301	0	3,629,532
706109454	SEATTLE	WA		04/01/2016	4.660	1,217,192	0	1,794,617
706110033	SEATTLE	WA		03/08/2016	4.320	3,384,000	0	4,605,874
706110135	SEATTLE	WA		07/14/2016	3.100	22,500,000	0	32,768,138
706106830	WALLA WALLA	WA		04/01/2016	6.710	5,084,104	0	8,153,611
0599999. Mortgages in good standing - Commercial mortgages-all other						741,320,560	93,583,477	1,693,364,695
0899999. Total Mortgages in good standing						777,613,263	101,297,763	1,839,167,888
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						777,613,263	101,297,763	1,839,167,888

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

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					
717610307	DUMAS	AR		04/29/2011	09/15/2016	1,378,883	0	0	0	0	0	0	1,344,010	1,344,010	0	0	0
717610374	LEACHVILLE	AR		06/29/2011	07/05/2016	445,476	0	0	0	0	0	0	432,935	432,935	0	0	0
706106495	SAN FRANCISCO	CA		04/01/2016	08/11/2016	0	0	(66,494)	0	0	(66,494)	0	5,491,002	5,474,370	0	(16,632)	(16,632)
706108167	WESTMINSTER	CA		04/01/2016	06/23/2016	0	0	(50,415)	0	0	(50,415)	0	6,723,712	6,321,234	0	(402,477)	(402,477)
717609461	LABELLE	FL		04/01/2016	04/06/2016	0	0	0	0	0	0	0	231,600	231,600	0	0	0
706108803	LAKELAND	FL		05/24/2012	12/21/2016	61,650	0	0	0	0	0	0	60,345	60,345	0	0	0
706108176	MIAMI	FL		04/01/2016	04/06/2016	0	0	0	0	0	0	0	11,717,420	11,707,444	0	(9,976)	(9,976)
706108804	TAMPA	FL		05/24/2012	12/21/2016	39,546	0	0	0	0	0	0	38,231	38,231	0	0	0
706108805	TAMPA	FL		05/24/2012	12/21/2016	19,553	0	0	0	0	0	0	19,139	19,139	0	0	0
706108806	TAMPA	FL		05/24/2012	12/21/2016	13,453	0	0	0	0	0	0	13,169	13,169	0	0	0
706108807	ATLANTA	GA		05/24/2012	12/21/2016	24,979	0	0	0	0	0	0	24,451	24,451	0	0	0
706108810	ATLANTA	GA		05/24/2012	12/21/2016	12,884	0	0	0	0	0	0	12,611	12,611	0	0	0
706108808	ELLENWOOD	GA		05/24/2012	12/21/2016	14,931	0	0	0	0	0	0	14,615	14,615	0	0	0
706108809	KENNESAW	GA		05/24/2012	12/21/2016	18,978	0	0	0	0	0	0	18,577	18,577	0	0	0
706108546	HONOLULU	HI		04/01/2016	12/20/2016	1,404,657	0	(16,997)	0	0	(16,997)	0	2,515,842	2,472,290	0	(43,552)	(43,552)
706109113	HONOLULU	HI		04/01/2016	12/20/2016	517,334	0	(5,951)	0	0	(5,951)	0	925,143	909,980	0	(15,163)	(15,163)
706108195	CAMBRIDGE	MA		10/22/2009	11/01/2016	9,046,159	0	0	0	0	0	0	8,893,006	8,893,006	0	0	0
717610700	HECTOR	MN		07/01/2013	12/21/2016	745,884	0	0	0	0	0	0	699,091	699,091	0	0	0
706108196	HOLMDEL	NJ		04/01/2016	04/06/2016	0	0	0	0	0	0	0	2,644,372	2,642,121	0	(2,251)	(2,251)
706106120	JERSEY CITY	NJ		04/01/2016	09/14/2016	0	0	(107,391)	0	0	(107,391)	0	10,955,969	10,912,855	0	(43,114)	(43,114)
706108455	NUTLEY	NJ		01/26/2011	08/03/2016	4,469,442	0	0	0	0	0	0	4,262,313	4,262,313	0	0	0
706108237	PARAMUS	NJ		04/01/2016	11/16/2016	0	0	(27,984)	0	0	(27,984)	0	1,495,694	1,487,656	0	(8,038)	(8,038)
706108238	PARAMUS	NJ		04/01/2016	11/16/2016	0	0	(14,587)	0	0	(14,587)	0	779,670	775,480	0	(4,190)	(4,190)
706108239	PARAMUS	NJ		04/01/2016	11/16/2016	0	0	(27,389)	0	0	(27,389)	0	1,463,871	1,456,004	0	(7,867)	(7,867)
706108240	PARAMUS	NJ		04/01/2016	11/16/2016	0	0	(15,481)	0	0	(15,481)	0	827,405	822,959	0	(4,447)	(4,447)
706108236	ROCHELLE PARK	NJ		04/01/2016	11/16/2016	0	0	(14,587)	0	0	(14,587)	0	779,670	775,480	0	(4,190)	(4,190)
706108235	SADDLE RIVER	NJ		04/01/2016	11/16/2016	0	0	(50,014)	0	0	(50,014)	0	2,673,156	2,658,790	0	(14,366)	(14,366)
706108241	WOODCLIFF LAKE	NJ		04/01/2016	11/16/2016	0	0	(28,579)	0	0	(28,579)	0	1,527,518	1,519,308	0	(8,209)	(8,209)
706108172	ALBUQUERQUE	NM		04/01/2016	06/23/2016	0	0	(5,837)	0	0	(5,837)	0	778,405	731,810	0	(46,595)	(46,595)
717610410	ORTLEY	SD		04/01/2016	04/19/2016	0	0	0	0	0	0	0	518,981	518,191	0	(790)	(790)
706108777	ARLINGTON	TX		05/24/2012	12/21/2016	20,607	0	0	0	0	0	0	20,171	20,171	0	0	0
706108789	ARLINGTON	TX		05/24/2012	12/21/2016	6,494	0	0	0	0	0	0	6,357	6,357	0	0	0
706108765	AUSTIN	TX		05/24/2012	12/21/2016	20,042	0	0	0	0	0	0	19,618	19,618	0	0	0
706108766	AUSTIN	TX		05/24/2012	12/21/2016	24,402	0	0	0	0	0	0	23,885	23,885	0	0	0
706108767	AUSTIN	TX		05/24/2012	12/21/2016	15,919	0	0	0	0	0	0	15,582	15,582	0	0	0
706108768	AUSTIN	TX		05/24/2012	12/21/2016	9,022	0	0	0	0	0	0	8,831	8,831	0	0	0
706108769	AUSTIN	TX		05/24/2012	12/21/2016	10,275	0	0	0	0	0	0	10,057	10,057	0	0	0
706108770	AUSTIN	TX		05/24/2012	12/21/2016	5,673	0	0	0	0	0	0	5,553	5,553	0	0	0
706108872	AUSTIN	TX		06/28/2012	12/21/2016	15,652	0	0	0	0	0	0	15,321	15,321	0	0	0
706108781	CARROLLTON	TX		05/24/2012	12/21/2016	24,272	0	0	0	0	0	0	23,759	23,759	0	0	0
706108784	CARROLLTON	TX		05/24/2012	12/21/2016	9,993	0	0	0	0	0	0	9,781	9,781	0	0	0
706108843	CARROLLTON	TX		04/01/2016	08/15/2016	0	0	(1,551)	0	0	(1,551)	0	815,669	806,673	0	(8,996)	(8,996)
706108776	DALLAS	TX		05/24/2012	12/21/2016	13,456	0	0	0	0	0	0	13,171	13,171	0	0	0
706108778	DALLAS	TX		05/24/2012	12/21/2016	21,901	0	0	0	0	0	0	21,437	21,437	0	0	0
706108779	DALLAS	TX		05/24/2012	12/21/2016	15,497	0	0	0	0	0	0	15,169	15,169	0	0	0
706108783	DALLAS	TX		05/24/2012	12/21/2016	7,618	0	0	0	0	0	0	7,456	7,456	0	0	0
706108785	DALLAS	TX		05/24/2012	12/21/2016	11,281	0	0	0	0	0	0	11,042	11,042	0	0	0
706108787	DALLAS	TX		05/24/2012	12/21/2016	10,093	0	0	0	0	0	0	9,879	9,879	0	0	0
706108879	DALLAS	TX		06/28/2012	12/21/2016	12,429	0	0	0	0	0	0	12,166	12,166	0	0	0
706108880	DALLAS	TX		06/28/2012	12/21/2016	7,194	0	0	0	0	0	0	7,042	7,042	0	0	0
706108883	DALLAS	TX		06/28/2012	12/21/2016	3,337	0	0	0	0	0	0	3,267	3,267	0	0	0
706108881	GARLAND	TX		06/28/2012	12/21/2016	4,439	0	0	0	0	0	0	4,232	4,232	0	0	0
706108882	GARLAND	TX		06/28/2012	12/21/2016	15,008	0	0	0	0	0	0	14,690	14,690	0	0	0
706108791	HOUSTON	TX		05/24/2012	12/21/2016	38,914	0	0	0	0	0	0	38,090	38,090	0	0	0
706108792	HOUSTON	TX		05/24/2012	12/21/2016	33,260	0	0	0	0	0	0	32,556	32,556	0	0	0
706108794	HOUSTON	TX		05/24/2012	12/21/2016	34,407	0	0	0	0	0	0	33,679	33,679	0	0	0
706108795	HOUSTON	TX		05/24/2012	12/21/2016	15,607	0	0	0	0	0	0	15,276	15,276	0	0	0
706108796	HOUSTON	TX		05/24/2012	12/21/2016	30,934	0	0	0	0	0	0	30,279	30,279	0	0	0
706108797	HOUSTON	TX		05/24/2012	12/21/2016	25,061	0	0	0	0	0	0	24,531	24,531	0	0	0
706108798	HOUSTON	TX		05/24/2012	12/21/2016	30,524	0	0	0	0	0	0	29,878	29,878	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					
706108799	HOUSTON	TX		05/24/2012	12/21/2016	14,482	0	0	0	0	0	0	14,176	14,176	0	0	0
706108801	HOUSTON	TX		05/24/2012	12/21/2016	12,174	0	0	0	0	0	0	11,916	11,916	0	0	0
706108802	HOUSTON	TX		05/24/2012	12/21/2016	4,078	0	0	0	0	0	0	3,992	3,992	0	0	0
706108790	IRVING	TX		05/24/2012	12/21/2016	10,793	0	0	0	0	0	0	10,565	10,565	0	0	0
706109229	PFLUGERVILLE	TX		07/29/2013	12/21/2016	44,071	0	0	0	0	0	0	43,098	43,098	0	0	0
706108780	PLANO	TX		05/24/2012	12/21/2016	28,183	0	0	0	0	0	0	27,587	27,587	0	0	0
706108782	PLANO	TX		05/24/2012	12/21/2016	14,130	0	0	0	0	0	0	13,831	13,831	0	0	0
706108788	PLANO	TX		05/24/2012	12/21/2016	13,585	0	0	0	0	0	0	13,297	13,297	0	0	0
706108786	RICHARDSON	TX		05/24/2012	12/21/2016	9,232	0	0	0	0	0	0	9,037	9,037	0	0	0
706108771	SAN ANTONIO	TX		05/24/2012	12/21/2016	22,893	0	0	0	0	0	0	22,408	22,408	0	0	0
706108772	SAN ANTONIO	TX		05/24/2012	12/21/2016	21,681	0	0	0	0	0	0	21,222	21,222	0	0	0
706108773	SAN ANTONIO	TX		05/24/2012	12/21/2016	16,590	0	0	0	0	0	0	16,239	16,239	0	0	0
706108774	SAN ANTONIO	TX		05/24/2012	12/21/2016	27,152	0	0	0	0	0	0	26,578	26,578	0	0	0
706108793	STAFFORD	TX		05/24/2012	12/21/2016	39,533	0	0	0	0	0	0	38,696	38,696	0	0	0
706106830	WALLA WALLA	WA		04/01/2016	07/29/2016	0	0	(28,745)	0	0	(28,745)	0	5,000,167	4,961,736	0	(38,431)	(38,431)
0199999. Mortgages closed by repayment						18,985,696	0	(462,000)	0	0	(462,000)	0	74,453,157	73,773,872	0	(679,285)	(679,285)
752000086	PARRAMATTA	AUS		04/01/2016		0	0	0	0	0	0	0	0	272,183	272,183	0	272,183
717610307	DUMAS	AR		04/29/2011		0	0	0	0	0	0	0	34,873	34,873	0	0	0
717610374	LEACHVILLE	AR		06/29/2011		0	0	0	0	0	0	0	12,542	12,542	0	0	0
717610709	SEARCY	AR		07/11/2013		0	0	0	0	0	0	0	16,263	16,263	0	0	0
717610365	WYNNE	AR		06/10/2011		0	0	0	0	0	0	0	53,378	53,378	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	65,148	65,148	0	0	0
706108689	SCOTTSDALE	AZ		04/01/2016		0	0	0	0	0	0	0	24,422	24,422	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	107,225	107,225	0	0	0
717610369	BAKERSFIELD	CA		09/08/2011		0	0	0	0	0	0	0	100,000	100,000	0	0	0
706106310	CARSON	CA		04/01/2016		0	0	0	0	0	0	0	180,421	180,421	0	0	0
706109529	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	175,650	175,650	0	0	0
706109909	CHINO	CA		12/16/2015		0	0	0	0	0	0	0	68,498	68,498	0	0	0
706109913	CHINO	CA		01/04/2016		0	0	0	0	0	0	0	76,588	76,588	0	0	0
706109901	CITY OF INDUSTRY	CA		12/16/2015		0	0	0	0	0	0	0	290,648	290,648	0	0	0
706109903	CITY OF INDUSTRY	CA		12/16/2015		0	0	0	0	0	0	0	91,203	91,203	0	0	0
706108330	COMPTON	CA		04/01/2016		0	0	0	0	0	0	0	306,941	306,941	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	32,628	32,628	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	39,984	39,984	0	0	0
706109135	CUPERTINO	CA		04/01/2016		0	0	0	0	0	0	0	9,577	9,577	0	0	0
706109136	CUPERTINO	CA		04/01/2016		0	0	0	0	0	0	0	4,059	4,059	0	0	0
706109805	CYPRESS	CA		04/01/2016		0	0	0	0	0	0	0	80,681	80,681	0	0	0
706110037	DANVILLE	CA		04/01/2016		0	0	0	0	0	0	0	159,962	159,962	0	0	0
717610356	EXETER	CA		04/01/2016		0	0	0	0	0	0	0	732,525	732,525	0	0	0
706109894	FOLSOM	CA		10/15/2015		0	0	0	0	0	0	0	169,973	169,973	0	0	0
706108656	FULLERTON	CA		12/14/2011		0	0	0	0	0	0	0	12,573	12,573	0	0	0
706108529	GOLETA	CA		08/18/2011		0	0	0	0	0	0	0	453,135	453,135	0	0	0
717610253	GONZALES	CA		04/01/2016		0	0	0	0	0	0	0	25,519	25,519	0	0	0
706108417	LA MESA	CA		12/04/2014		0	0	0	0	0	0	0	257,826	257,826	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	30,622	30,622	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	8,579	8,579	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	36,231	36,231	0	0	0
717610367	LAMONT	CA		04/01/2016		0	0	0	0	0	0	0	32,335	32,335	0	0	0
706109500	LONG BEACH	CA		04/01/2016		0	0	0	0	0	0	0	247,036	247,036	0	0	0
706108873	LOS ANGELES	CA		04/01/2016		0	0	0	0	0	0	0	59,392	59,392	0	0	0
706109838	LOS ANGELES	CA		04/01/2016		0	0	0	0	0	0	0	162,128	162,128	0	0	0
717610290	MADERA	CA		04/01/2016		0	0	0	0	0	0	0	196,209	196,209	0	0	0
717610422	MCARTHUR	CA		11/28/2011		0	0	0	0	0	0	0	60,000	60,000	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	42,966	42,966	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	24,710	24,710	0	0	0
706108331	ONTARIO	CA		04/01/2016		0	0	0	0	0	0	0	70,787	70,787	0	0	0
706109172	ONTARIO	CA		04/01/2016		0	0	0	0	0	0	0	13,463	13,463	0	0	0
706109898	ONTARIO	CA		12/16/2015		0	0	0	0	0	0	0	30,721	30,721	0	0	0
706108516	PALO ALTO	CA		10/12/2011		0	0	0	0	0	0	0	3,799	3,799	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011		0	0	0	0	0	0	0	30,267	30,267	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					
706108847	RANCHO CUCAMONGA	CA		04/01/2016		0	0	0	0	0	0	0	56,195	56,195	0	0	0
706109240	RANCHO MIRAGE	CA		04/01/2016		0	0	0	0	0	0	0	1,645	1,645	0	0	0
706109797	REDWOOD CITY	CA		04/01/2016		0	0	0	0	0	0	0	43,972	43,972	0	0	0
706106495	SAN FRANCISCO	CA		04/01/2016		0	0	0	0	0	0	0	44,482	44,482	0	0	0
706109075	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	33,981	33,981	0	0	0
706107047	SAN JOSE	CA		04/01/2016		0	0	0	0	0	0	0	98,551	98,551	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	38,018	38,018	0	0	0
706108533	SANTA FE SPRINGS	CA		05/10/2011		0	0	0	0	0	0	0	57,653	57,653	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	62,886	62,886	0	0	0
706108551	SANTA MONICA	CA		04/01/2016		0	0	0	0	0	0	0	115,671	115,671	0	0	0
706106398	SIMI VALLEY	CA		04/01/2016		0	0	0	0	0	0	0	47,904	47,904	0	0	0
717610714	SONOMA	CA		08/01/2013		0	0	0	0	0	0	0	2,131,456	2,131,456	0	0	0
717609472	ST HELENA	CA		04/01/2016		0	0	0	0	0	0	0	250,597	250,597	0	0	0
706106559	TORRANCE	CA		04/01/2016		0	0	0	0	0	0	0	19,409	19,409	0	0	0
706109674	TORRANCE	CA		04/01/2016		0	0	0	0	0	0	0	369,077	369,119	0	42	42
706106587	WALNUT	CA		04/01/2016		0	0	0	0	0	0	0	154,685	154,685	0	0	0
706109899	WALNUT	CA		01/04/2016		0	0	0	0	0	0	0	26,088	26,088	0	0	0
706109900	WALNUT	CA		12/16/2015		0	0	0	0	0	0	0	26,881	26,881	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	29,078	29,078	0	0	0
706106313	WATSONVILLE	CA		04/01/2016		0	0	0	0	0	0	0	103,006	103,006	0	0	0
706108167	WESTMINSTER	CA		04/01/2016		0	0	0	0	0	0	0	41,593	41,593	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	42,804	42,804	0	0	0
706108283	BOULDER	CO		04/01/2016		0	0	0	0	0	0	0	46,964	46,964	0	0	0
717610482	BYERS	CO		05/22/2012		0	0	0	0	0	0	0	100,790	100,790	0	0	0
706109237	CENTENNIAL	CO		04/01/2016		0	0	0	0	0	0	0	62,289	62,289	0	0	0
706109254	DENVER	CO		04/01/2016		0	0	0	0	0	0	0	4,005	4,005	0	0	0
717610357	GENOA	CO		04/01/2016		0	0	0	0	0	0	0	239,628	238,252	0	(1,376)	(1,376)
717610503	KEENESBURG	CO		04/27/2012		0	0	0	0	0	0	0	55,425	55,425	0	0	0
706109253	PARKER	CO		04/01/2016		0	0	0	0	0	0	0	7,843	7,843	0	0	0
706108279	WASHINGTON	DC		04/01/2016		0	0	0	0	0	0	0	57,938	57,938	0	0	0
706108650	WASHINGTON	DC		04/01/2016		0	0	0	0	0	0	0	50,466	50,466	0	0	0
706107846	FORT LAUDERDALE	FL		07/10/2009		0	0	0	0	0	0	0	580,698	580,698	0	0	0
706109614	JACKSONVILLE	FL		04/01/2016		0	0	0	0	0	0	0	111,204	111,204	0	0	0
706108803	LAKELAND	FL		05/24/2012		0	0	0	0	0	0	0	1,305	1,305	0	0	0
706108176	MIAMI	FL		04/01/2016		0	0	0	0	0	0	0	23,601	23,601	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	441,214	441,214	0	0	0
706109592	NEPTUNE BEACH	FL		04/01/2016		0	0	0	0	0	0	0	22,228	22,228	0	0	0
706108313	ORLANDO	FL		04/01/2016		0	0	0	0	0	0	0	57,436	57,436	0	0	0
706110062	ORLANDO	FL		04/20/2016		0	0	0	0	0	0	0	3,445	3,445	0	0	0
717610449	PALM BEACH	FL		04/01/2016		0	0	0	0	0	0	0	81,566	81,566	0	0	0
717610468	PALM BEACH	FL		04/01/2016		0	0	0	0	0	0	0	81,566	81,566	0	0	0
706108804	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	1,314	1,314	0	0	0
706108805	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	414	414	0	0	0
706108806	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	285	285	0	0	0
706108807	ATLANTA	GA		05/24/2012		0	0	0	0	0	0	0	529	529	0	0	0
706108810	ATLANTA	GA		05/24/2012		0	0	0	0	0	0	0	273	273	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	215,870	215,870	0	0	0
706108729	DECATUR	GA		04/02/2012		0	0	0	0	0	0	0	19,554	19,554	0	0	0
706108808	ELLENWOOD	GA		05/24/2012		0	0	0	0	0	0	0	316	316	0	0	0
706108809	KENNESAW	GA		05/24/2012		0	0	0	0	0	0	0	402	402	0	0	0
706108658	LAWRENCEVILLE	GA		12/14/2011		0	0	0	0	0	0	0	15,647	15,647	0	0	0
706108534	MARIETTA	GA		04/01/2016		0	0	0	0	0	0	0	252,607	252,607	0	0	0
706108546	HONOLULU	HI		04/01/2016		0	0	0	0	0	0	0	60,444	60,444	0	0	0
706109113	HONOLULU	HI		04/01/2016		0	0	0	0	0	0	0	22,831	22,831	0	0	0
717610378	TRIPOLI	IA		04/01/2016		0	0	0	0	0	0	0	38,601	38,601	0	0	0
717610998	TRIPOLI	IA		04/01/2016		0	0	0	0	0	0	0	7,731	7,731	0	0	0
706109190	BOLINGBROOK	IL		11/13/2013		0	0	0	0	0	0	0	15,464	15,464	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	86,510	86,510	0	0	0
706109188	ELK GROVE VILLAGE	IL		08/26/2013		0	0	0	0	0	0	0	13,161	13,161	0	0	0
706109189	ELK GROVE VILLAGE	IL		08/26/2013		0	0	0	0	0	0	0	12,525	12,525	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					
706109244	INDIANAPOLIS	IN		04/01/2016		0	0	0	0	0	0	0	1,371	1,371	0	0	0
717610502	COURTLAND	KS		04/01/2016		0	0	0	0	0	0	0	28,590	28,590	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	139,541	139,541	0	0	0
706108517	LENEXA	KS		10/12/2011		0	0	0	0	0	0	0	2,201	2,201	0	0	0
717610704	HICKMAN	KY		04/01/2016		0	0	0	0	0	0	0	14,709	14,709	0	0	0
706108655	BRAINTREE	MA		12/14/2011		0	0	0	0	0	0	0	20,676	20,676	0	0	0
706108195	CAMBRIDGE	MA		10/22/2009		0	0	0	0	0	0	0	153,153	153,153	0	0	0
706109962	CANTON	MA		11/24/2015		0	0	0	0	0	0	0	52,016	52,016	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	52,864	52,864	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	49,600	49,600	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	44,673	44,673	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	25,617	25,617	0	0	0
706108281	OWINGS MILLS	MD		04/01/2016		0	0	0	0	0	0	0	60,109	60,109	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	28,660	28,660	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	24,440	24,440	0	0	0
706109965	GRAND BLANC	MI		04/01/2016		0	0	0	0	0	0	0	38,050	38,050	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	26,294	26,294	0	0	0
706108515	UTICA	MI		10/12/2011		0	0	0	0	0	0	0	3,724	3,724	0	0	0
717610700	HECTOR	MN		07/01/2013		0	0	0	0	0	0	0	46,794	46,794	0	0	0
706108514	MINNEAPOLIS	MN		10/12/2011		0	0	0	0	0	0	0	4,457	4,457	0	0	0
706109247	MINNEAPOLIS	MN		04/01/2016		0	0	0	0	0	0	0	4,828	4,828	0	0	0
706108513	MINNETONKA	MN		10/12/2011		0	0	0	0	0	0	0	3,667	3,667	0	0	0
717610838	WINTHROP	MN		04/23/2014		0	0	0	0	0	0	0	16,285	16,285	0	0	0
717610841	WINTHROP	MN		04/23/2014		0	0	0	0	0	0	0	15,284	15,284	0	0	0
717610712	WORTHINGTON	MN		07/02/2013		0	0	0	0	0	0	0	29,236	29,236	0	0	0
717610821	SIKESTON	MO		04/22/2014		0	0	0	0	0	0	0	12,242	12,242	0	0	0
706108652	FAYETTEVILLE	NC		12/22/2011		0	0	0	0	0	0	0	78,915	78,915	0	0	0
717610597	HAYES CENTER	NE		10/01/2012		0	0	0	0	0	0	0	75,968	75,968	0	0	0
717610804	UTICA	NE		02/27/2014		0	0	0	0	0	0	0	16,780	16,780	0	0	0
706106027	BAYVILLE	NJ		04/01/2016		0	0	0	0	0	0	0	33,880	33,880	0	0	0
706108374	CARTERET	NJ		04/01/2016		0	0	0	0	0	0	0	175,350	175,350	0	0	0
706108392	CLIFTON	NJ		10/12/2010		0	0	0	0	0	0	0	1,707,103	1,707,103	0	0	0
706106029	EDISON	NJ		04/01/2016		0	0	0	0	0	0	0	466,106	466,106	0	0	0
706108196	HOLMDEL	NJ		04/01/2016		0	0	0	0	0	0	0	5,326	5,326	0	0	0
706106120	JERSEY CITY	NJ		04/01/2016		0	0	0	0	0	0	0	134,789	134,789	0	0	0
706108855	JERSEY CITY	NJ		04/01/2016		0	0	0	0	0	0	0	198,007	198,007	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	179,222	179,222	0	0	0
706109393	LYNDHURST	NJ		06/04/2014		0	0	0	0	0	0	0	50,330	50,330	0	0	0
706108667	MONROE TOWNSHIP	NJ		04/01/2016		0	0	0	0	0	0	0	227,781	227,781	0	0	0
706109345	MONROE TOWNSHIP	NJ		04/01/2016		0	0	0	0	0	0	0	29,154	29,154	0	0	0
706106020	NORTH BRUNSWICK	NJ		04/01/2016		0	0	0	0	0	0	0	466,907	466,907	0	0	0
706108455	NUTLEY	NJ		01/26/2011		0	0	0	0	0	0	0	207,128	207,128	0	0	0
706108237	PARAMUS	NJ		04/01/2016		0	0	0	0	0	0	0	15,319	15,319	0	0	0
706108238	PARAMUS	NJ		04/01/2016		0	0	0	0	0	0	0	7,986	7,986	0	0	0
706108239	PARAMUS	NJ		04/01/2016		0	0	0	0	0	0	0	14,993	14,993	0	0	0
706108240	PARAMUS	NJ		04/01/2016		0	0	0	0	0	0	0	8,474	8,474	0	0	0
706109808	PERTH AMBOY	NJ		04/01/2016		0	0	0	0	0	0	0	166,152	166,152	0	0	0
706108236	ROCHELLE PARK	NJ		04/01/2016		0	0	0	0	0	0	0	7,986	7,986	0	0	0
706108235	SADDLE RIVER	NJ		04/01/2016		0	0	0	0	0	0	0	27,379	27,379	0	0	0
706108282	WAYNE	NJ		04/01/2016		0	0	0	0	0	0	0	51,686	51,686	0	0	0
706108241	WOODCLIFF LAKE	NJ		04/01/2016		0	0	0	0	0	0	0	15,645	15,645	0	0	0
706108172	ALBUQUERQUE	NM		04/01/2016		0	0	0	0	0	0	0	4,815	4,815	0	0	0
706108657	HENDERSON	NV		12/14/2011		0	0	0	0	0	0	0	5,588	5,588	0	0	0
706108483	NEW YORK	NY		04/04/2011		0	0	0	0	0	0	0	25,651	25,651	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	28,409	28,409	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	72,163	72,163	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	57,789	57,789	0	0	0
706108406	SPRING VALLEY	NY		12/30/2010		0	0	0	0	0	0	0	302,935	302,935	0	0	0
706108168	TULSA	OK		04/01/2016		0	0	0	0	0	0	0	134,173	134,173	0	0	0
706109495	BEAVERTON	OR		04/01/2016		0	0	0	0	0	0	0	72,136	72,136	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					
706109851	BEAVERTON	OR		04/01/2016		0	0	0	0	0	0	0	60,412	60,412	0	0	0
717610421	CORVALLIS	OR		11/03/2011		0	0	0	0	0	0	0	53,600	53,600	0	0	0
717610225	EUGENE	OR		07/22/2010		0	0	0	0	0	0	0	150,000	150,000	0	0	0
706108560	PORTLAND	OR		04/01/2016		0	0	0	0	0	0	0	16,848	16,848	0	0	0
706109005	PORTLAND	OR		04/01/2016		0	0	0	0	0	0	0	1,940	1,940	0	0	0
706109266	PORTLAND	OR		04/01/2016		0	0	0	0	0	0	0	19,150	19,150	0	0	0
706108456	BENSALEM	PA		03/14/2011		0	0	0	0	0	0	0	243,304	243,304	0	0	0
706108826	BETHLEHEM	PA		04/01/2016		0	0	0	0	0	0	0	93,379	93,379	0	0	0
706108518	DRESHER	PA		10/12/2011		0	0	0	0	0	0	0	1,632	1,632	0	0	0
706109856	HORSHAM TOWNSHIP	PA		04/01/2016		0	0	0	0	0	0	0	90,166	90,166	0	0	0
706108570	PHILADELPHIA	PA		04/01/2016		0	0	0	0	0	0	0	77,602	77,602	0	0	0
706109395	PHILADELPHIA	PA		04/01/2016		0	0	0	0	0	0	0	275,477	275,477	0	0	0
706109256	PITTSBURGH	PA		04/01/2016		0	0	0	0	0	0	0	2,233	2,233	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	20,430	20,430	0	0	0
706108298	WHITEHALL	PA		04/01/2016		0	0	0	0	0	0	0	54,689	54,689	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	22,202	22,202	0	0	0
706110063	NASHVILLE	TN		04/20/2016		0	0	0	0	0	0	0	10,335	10,335	0	0	0
706108777	ARLINGTON	TX		05/24/2012		0	0	0	0	0	0	0	436	436	0	0	0
706108789	ARLINGTON	TX		05/24/2012		0	0	0	0	0	0	0	137	137	0	0	0
706108765	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	424	424	0	0	0
706108766	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	516	516	0	0	0
706108767	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	337	337	0	0	0
706108768	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	191	191	0	0	0
706108769	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	217	217	0	0	0
706108770	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	120	120	0	0	0
706108872	AUSTIN	TX		06/28/2012		0	0	0	0	0	0	0	331	331	0	0	0
706109238	AUSTIN	TX		04/01/2016		0	0	0	0	0	0	0	5,523	5,523	0	0	0
706109243	AUSTIN	TX		04/01/2016		0	0	0	0	0	0	0	2,938	2,938	0	0	0
706110046	AUSTIN	TX		04/20/2016		0	0	0	0	0	0	0	16,076	16,076	0	0	0
706108781	CARROLLTON	TX		05/24/2012		0	0	0	0	0	0	0	514	514	0	0	0
706108784	CARROLLTON	TX		05/24/2012		0	0	0	0	0	0	0	211	211	0	0	0
706108843	CARROLLTON	TX		04/01/2016		0	0	0	0	0	0	0	6,640	6,640	0	0	0
706108776	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	285	285	0	0	0
706108778	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	463	463	0	0	0
706108779	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	328	328	0	0	0
706108783	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	161	161	0	0	0
706108785	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	239	239	0	0	0
706108787	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	214	214	0	0	0
706108879	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	263	263	0	0	0
706108880	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	152	152	0	0	0
706108883	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	71	71	0	0	0
706108881	GARLAND	TX		06/28/2012		0	0	0	0	0	0	0	207	207	0	0	0
706108882	GARLAND	TX		06/28/2012		0	0	0	0	0	0	0	318	318	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	199,314	199,314	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	27,031	27,031	0	0	0
706108791	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	823	823	0	0	0
706108792	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	704	704	0	0	0
706108794	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	728	728	0	0	0
706108795	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	330	330	0	0	0
706108796	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	655	655	0	0	0
706108797	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	530	530	0	0	0
706108798	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	646	646	0	0	0
706108799	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	306	306	0	0	0
706108801	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	258	258	0	0	0
706108802	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	86	86	0	0	0
706109242	HOUSTON	TX		04/01/2016		0	0	0	0	0	0	0	1,959	1,959	0	0	0
706109538	HOUSTON	TX		04/01/2016		0	0	0	0	0	0	0	78,294	78,294	0	0	0
706110061	HOUSTON	TX		04/20/2016		0	0	0	0	0	0	0	30,621	30,621	0	0	0
706110060	HUMBLE	TX		04/20/2016		0	0	0	0	0	0	0	8,421	8,421	0	0	0
706108790	IRVING	TX		05/24/2012		0	0	0	0	0	0	0	228	228	0	0	0

SCHEDULE B - PART 3

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

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					
706108877	LA PORTE	TX		04/01/2016		0	0	0	0	0	0	0	55,359	55,359	0	0	0
706109229	PFLUGERVILLE	TX		07/29/2013		0	0	0	0	0	0	0	974	974	0	0	0
706108512	PLANO	TX		10/12/2011		0	0	0	0	0	0	0	6,483	6,483	0	0	0
706108780	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	596	596	0	0	0
706108782	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	299	299	0	0	0
706108788	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	287	287	0	0	0
706108786	RICHARDSON	TX		05/24/2012		0	0	0	0	0	0	0	195	195	0	0	0
706108878	RICHARDSON	TX		04/01/2016		0	0	0	0	0	0	0	137,185	137,185	0	0	0
706109133	RICHARDSON	TX		04/01/2016		0	0	0	0	0	0	0	6,640	6,640	0	0	0
706108504	ROUND ROCK	TX		04/29/2011		0	0	0	0	0	0	0	16,783	16,783	0	0	0
706109303	ROUND ROCK	TX		12/20/2013		0	0	0	0	0	0	0	4,543	4,543	0	0	0
706108771	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	484	484	0	0	0
706108772	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	459	459	0	0	0
706108773	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	351	351	0	0	0
706108774	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	575	575	0	0	0
706108648	SPRING	TX		04/01/2016		0	0	0	0	0	0	0	456,539	456,539	0	0	0
706108793	STAFFORD	TX		05/24/2012		0	0	0	0	0	0	0	837	837	0	0	0
749000040	LONDON	GBR		04/01/2016		0	0	0	0	0	0	0	22,589	209,963	187,374	0	187,374
749000088	LONDON	GBR		04/01/2016		0	0	0	0	0	0	0	0	772,972	772,972	0	772,972
706108284	ALEXANDRIA	VA		04/01/2016		0	0	0	0	0	0	0	31,267	31,267	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011		0	0	0	0	0	0	0	96,137	96,137	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	83,452	83,452	0	0	0
706108833	ARLINGTON	VA		04/01/2016		0	0	0	0	0	0	0	91,155	91,155	0	0	0
706109470	ARLINGTON	VA		04/01/2016		0	0	0	0	0	0	0	11,089	11,089	0	0	0
706108285	FAIRFAX	VA		04/01/2016		0	0	0	0	0	0	0	67,766	67,766	0	0	0
706108334	HERNDON	VA		04/01/2016		0	0	0	0	0	0	0	142,706	142,706	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	71,027	71,027	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	27,300	27,300	0	0	0
706102910	KIRKLAND	WA		07/10/2009		0	0	0	0	0	0	0	60,133	60,133	0	0	0
706109319	SEATTLE	WA		04/01/2016		0	0	0	0	0	0	0	24,720	24,720	0	0	0
706109454	SEATTLE	WA		04/01/2016		0	0	0	0	0	0	0	30,656	30,656	0	0	0
706110033	SEATTLE	WA		03/08/2016		0	0	0	0	0	0	0	37,298	37,298	0	0	0
706106830	WALLA WALLA	WA		04/01/2016		0	0	0	0	0	0	0	55,192	55,192	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	20,315,035	21,546,230	1,232,529	(1,334)	1,231,195
0599999 - Totals						18,985,696	0	(462,000)	0	0	(462,000)	0	94,768,192	95,320,102	1,232,529	(680,619)	551,910

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PALAC-GA		Boston	MA	Arclight PEF GP V, LLC		12/01/2011		499,171	423,699	423,699	24,060	0	0	0	0	(2,649)	111,804	0.020
000000-00-0	ASF VII B, LP-PALAC-GA		Edinburgh	GBR	GP - ASF VII GP LIMITED		11/17/2015	3	463,171	497,501	497,501	61,522	0	0	0	0	435	4,538,656	0.210
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PALAC-GA		New York	NY	Blackstone Strategic Alliance Associates II L.L.C.		01/31/2011	13	434,439	393,123	393,123	(43,814)	0	0	0	0	0	46,543	0.070
000000-00-0	Cadence Bancorp LLC - PALAC-GA		Houston	TX	Chief Financial Officer (John McWhorter)		07/19/2010	3	943,042	1,127,569	1,127,569	50,956	0	0	0	0	0	0	0.100
000000-00-0	Catalyst Fund Limited Partnership III - PALAC-GA		Toronto	CAN	Catalyst Fund General Partner III Inc		09/01/2010		906,324	1,198,273	1,198,273	27,209	0	0	0	0	22,309	0	0.100
000000-00-0	Catalyst Fund Limited Partnership IV - PALAC-GA		Toronto	CAN	Catalyst Fund General Partner IV Inc		07/13/2012		980,842	1,220,123	1,220,123	158,519	0	0	0	0	21,753	101,658	0.140
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P. - PALAC-GA		New York	NY	Cerberus Levered Loan Opportunities GP, LLC		11/23/2011	2	103,856	103,856	103,856	5,163	0	0	0	0	3,223	706,798	0.240
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PALAC GA		New York	NY	Cerberus Levered Opportunities II GP, LLC,		05/31/2013	2	242,408	242,408	242,408	0	0	0	0	0	7,228	78,432	0.040
000000-00-0	Darby Asia Opportunities Fund III L.P. - PALAC-GA		Grand Cayman	CYM	Darby Asia Opportunities Fund III, GP, L.P.		09/20/2011	2	467,806	567,476	567,476	567,476	0	0	0	0	0	282,194	0.860
000000-00-0	EIF United States Power Fund IV, LP - PALAC-GA		Needham	MA	EIF US Power IV, LLC		11/28/2011		478,672	625,852	625,852	15,630	0	0	0	0	16,225	226,130	0.040
000000-00-0	General Atlantic Investment Partners 2016, L.P.- PALAC		New York	NY	General Atlantic GP 2016, LLC		05/20/2016	3	471,714	431,389	431,389	(2,512)	0	0	0	0	(44,021)	5,028,286	1.000
000000-00-0	Highstar Capital IV, LP - PALAC GA		New York	NY	Highstar Capital GP IV, LP		02/09/2011		822,209	981,787	981,787	40,959	0	0	0	0	38,964	124,780	0.120
000000-00-0	ICG Europe Fund V No. 1, LP - PALAC GA		St. Helier	GBR	ICG Europe Fund V GP Limited Partnership		04/27/2012	2	760,707	637,846	637,846	(59,467)	0	0	0	(17,744)	110,750	61,185	0.030
000000-00-0	Kainos Capital Partners II LP - PALAC GA		Dallas	TX	KCP II GP LP		12/19/2016	3	6,221	2,681	2,681	0	0	0	0	0	(3,540)	793,779	0.160
000000-00-0	MezzVest III, L.P. - PALAC GA		St. Helier	GBR	MezzVest Partners III, Limited.		02/24/2012	2	893,735	765,723	765,723	(68,566)	0	0	0	(20,399)	74,246	332,912	0.180
000000-00-0	OHA European Strategic Credit Fund, L.P. - PALAC GA		Fort Worth	TX	OHA European Strategic Credit GenPar, LLC		07/20/2012		215,906	253,007	253,007	(1,307)	0	0	0	0	25,678	510,330	0.110
000000-00-0	One Energy Enterprises LLC - PALAC		Findlay	OH	Jereme Kent		12/30/2016		0	0	0	0	0	0	0	0	0	0	3.770
000000-00-0	Prudential Capital Partners II, L.P. PALAC GA		Chicago	IL	Stetson Street Partners, L.P.		04/01/2016	2	1,281,937	1,140,530	1,140,530	(138,743)	0	0	0	0	(2,664)	99,350	2.100
000000-00-0	Prudential Capital Partners IV, L.P. - PALAC		Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	10,917,015	10,663,381	10,663,381	(64,942)	0	0	0	0	675,208	1,283,575	0.340
1599999. Joint Venture Interests - Common Stock - Unaffiliated									20,889,175	21,276,224	21,276,224	572,143	0	0	0	(38,143)	943,145	14,326,412	XXX
000000-00-0	Ironbound Fund LLC - PALAC GA		Newark	NJ	The Prudential Insurance Company of America		05/27/2010	13	83,782,658	97,841,865	97,841,865	5,467,909	0	0	0	0	0	0	7.810
000000-00-0	Vailsburg Fund LLC -PALAC		Newark	NJ	The Prudential Insurance Company of America		10/01/2013		3,658,670	4,032,335	4,032,335	327,522	0	0	0	0	0	0	1.800
1699999. Joint Venture Interests - Common Stock - Affiliated									87,441,328	101,874,200	101,874,200	5,795,431	0	0	0	0	0	0	XXX
000000-00-0	PreCap I, LP: PALAC-GA		Madison	NJ	PGIM, Inc.		10/15/2010		2,372,620	670,610	670,610	20,123	0	0	0	(145,581)	21,602	0	100.000
000000-00-0	PRECAP III PALAC		Madison	NJ	PGIM, Inc.		03/06/2013		622,298	355,331	355,331	7,107	0	0	0	(62,752)	14,840	0	100.000
000000-00-0	PRECap IV - PALAC GA		Madison	NJ	PGIM, Inc.		06/20/2013		421,332	315,385	315,385	(13,208)	0	0	0	(63,206)	32,752	0	100.000
000000-00-0	PreCap VI-PALAC GA		Madison	NJ	PGIM, Inc.		04/01/2016		2,948,775	2,926,500	2,926,500	315,230	0	0	0	(449,938)	0	0	100.000
000000-00-0	PRISA LP - PALAC GA		Madison	NJ	PGIM, Inc.		09/30/2016		100,000,000	102,290,719	102,290,719	2,290,719	0	0	0	0	0	0	100.000
000000-00-0	USDF, LP: PALAC GA		Madison	NJ	PGIM, Inc.		12/16/2011		988,062	988,873	988,873	(10,281)	0	0	0	0	117,380	0	100.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									107,353,087	107,547,418	107,547,418	2,609,690	0	0	0	(721,477)	186,574	0	XXX
000000-00-0	Benson Power, LLC -PALAC GA		Silver Spring	MD	CPV Biomass Holdings, LLC		09/30/2015		199,521	153,134	153,134	(46,388)	0	0	0	0	0	0	2.430
000000-00-0	Choctaw Generation, LP - PALAC GA		Houston	TX	The Prudential Insurance Company of America		04/30/2013		32,550	0	0	(6,847)	0	61,487	0	0	0	(94,037)	1.410
000000-00-0	GulfTex Karnes EFS, LP - PALAC GA		San Antonio	TX	GulfTex Karnes EFS GP, LLC		03/31/2014		1,139,276	1,133,490	1,133,490	(1,544,245)	0	0	0	0	17,403,489	862,187	11.200
000000-00-0	Revelation Gas & Oil Partners, LLC- PALAC GA		Kansas City	MO	Revelation Management		06/27/2014		0	0	0	480,762	0	480,762	0	0	0	0	1.460
000000-00-0	Warwick Partners II LLC - PALAC		Oklahoma City	OK	Warwick-Akita, LLC		03/25/2014		1,075,283	1,167,919	1,167,919	(131,545)	0	0	0	0	0	257,167	0.630
2199999. Joint Venture Interests - Other - Unaffiliated									2,446,630	2,454,543	2,454,543	(1,248,263)	0	542,249	0	0	17,403,489	1,025,317	XXX
4499999. Total - Unaffiliated									130,688,892	131,278,185	131,278,185	1,933,570	0	542,249	0	(759,620)	18,533,208	15,351,729	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
4599999. Total - Affiliated									87,441,328	101,874,200	101,874,200	5,795,431	0	0	0	0	0	0	XXX
4699999 - Totals									218,130,220	233,152,385	233,152,385	7,729,001	0	542,249	0	(759,620)	18,533,208	15,351,729	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PALAC-GA	Boston	MA	Arclight PEF GP V, LLC	12/01/2011		0	68,021	0	0.020
000000-00-0	ASF VII B, LP-PALAC-GA	Edinburgh	GBR	GP - ASF VII GP LIMITED	11/17/2015	3	0	116,729	0	0.210
000000-00-0	Catalyst Fund Limited Partnership III - PALAC-GA	Toronto	CAN	Catalyst Fund General Partner III Inc	09/01/2010		0	19,920	0	0.100
000000-00-0	Catalyst Fund Limited Partnership IV - PALAC-GA	Toronto	CAN	Catalyst Fund General Partner IV Inc	07/13/2012		0	295,201	0	0.140
000000-00-0	EIF United States Power Fund IV, LP - PALAC-GA	Needham	MA	EIF US Power IV, LLC	11/28/2011		0	(109,533)	0	0.040
000000-00-0	General Atlantic Investment Partners 2016, L.P.- PALAC	New York	NY	General Atlantic GP 2016, LLC	05/20/2016	3	81,496	352,405	0	1.000
000000-00-0	Highstar Capital IV, LP - PALAC GA	New York	NY	Highstar Capital GP IV, LP	02/09/2011		0	209,142	0	0.120
000000-00-0	ICG Europe Fund V No. 1, LP - PALAC GA	St. Helier	GBR	ICG Europe Fund V GP Limited Partnership	04/27/2012	2	0	(17,399)	0	0.030
000000-00-0	Kainos Capital Partners II LP - PALAC GA	Dallas	TX	KCP II GP LP	12/19/2016	3	6,221	(3,540)	0	0.160
000000-00-0	MezzVest III, L.P. - PALAC GA	St Helier	GBR	MezzVest Partners III, Limited.	02/24/2012	2	0	334,838	0	0.180
000000-00-0	OHA European Strategic Credit Fund, L.P. - PALAC GA	Fort Worth	TX	OHA European Strategic Credit GenPar, LLC	07/20/2012		0	(205,607)	0	0.110
000000-00-0	One Energy Enterprises LLC - PALAC	Findlay	OH	Jereme Kent	12/30/2016		0	0	0	3.770
000000-00-0	Prudential Capital Partners II, L.P. PALAC GA	Chicago	IL	Stetson Street Partners, L.P. (Transfer from PLAZ)	04/01/2016	2	1,463,474	(102,015)	0	2.100
000000-00-0	Prudential Capital Partners IV, L.P. - PALAC	Chicago	IL	Lake Street Partners IV, L.P. (Transfer from PLAZ)	12/20/2012	2	0	9,073,207	0	0.340
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,551,191	10,031,369	0	XXX
000000-00-0	Ironbound Fund LLC - PALAC GA	Newark	NJ	The Prudential Insurance Company of America (Transfer from PLAZ)	05/27/2010	13	0	51,252,417	0	7.810
000000-00-0	Vailsburg Fund LLC -PALAC	Newark	NJ	The Prudential Insurance Company of America	10/01/2013		0	16,139	0	1.800
1699999. Joint Venture Interests - Common Stock - Affiliated							0	51,268,556	0	XXX
000000-00-0	PreCap I, LP: PALAC - GA	Madison	NJ	PGIM, Inc. (Transfer from PLAZ)	10/15/2010		0	532,982	0	100.000
000000-00-0	PRECAP III PALAC	Madison	NJ	PGIM, Inc. (Transfer from PLAZ)	03/06/2013		0	243,081	0	100.000
000000-00-0	PRECap IV - PALAC GA	Madison	NJ	PGIM, Inc.	06/20/2013		0	77,971	0	100.000
000000-00-0	PreCap VI-PALAC GA	Madison	NJ	PGIM, Inc. (Transfer from PALAC SA)	04/01/2016		3,061,208	0	0	100.000
000000-00-0	PRISA LP - PALAC GA	Madison	NJ	PGIM, Inc.	09/30/2016		100,000,000	0	0	100.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated							103,061,208	854,034	0	XXX
000000-00-0	Warwick Partners II LLC - PALAC	Oklahoma City	OK	Warwick-Akita, LLC	03/25/2014		0	29,469	0	0.630
2199999. Joint Venture Interests - Other - Unaffiliated							0	29,469	0	XXX
4499999. Total - Unaffiliated							104,612,399	10,914,872	0	XXX
4599999. Total - Affiliated							0	51,268,556	0	XXX
4699999 - Totals							104,612,399	62,183,428	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

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
449298-AD-6	ICRE REIT HLDGS Senior Note	Wilmington	DE	Transfer to Schedule D	03/08/2013	05/01/2016	2,740,000	0	0	0	0	0	0	2,740,000	2,740,000	0	0	0	0
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							2,740,000	0	0	0	0	0	0	2,740,000	2,740,000	0	0	0	0
000000-00-0	ASF VII B, LP-PALAC-GA	Edinburgh	GBR	Partial Disposition	11/17/2015	03/18/2016	0	0	0	0	0	0	0	2,138	2,138	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PALAC-GA	New York	NY	Partial Disposition	01/31/2011	11/15/2016	0	0	0	0	0	0	0	116,694	116,694	0	0	0	0
000000-00-0	Catalyst Fund Limited Partnership III - PALAC-GA	Toronto	CAN	Partial Disposition	09/01/2010	12/30/2016	0	0	0	0	0	0	0	1,288	1,288	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P. - PALAC-GA	New York	NY	Partial Disposition	11/23/2011	12/30/2016	0	0	0	0	0	0	0	157,134	157,134	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PALAC GA	New York	NY	Partial Disposition	05/31/2013	12/30/2016	0	0	0	0	0	0	0	24,342	24,342	0	0	0	0
000000-00-0	MezzVest III, L.P. - PALAC GA	St Helier	GBR	Partial Disposition	02/24/2012	12/31/2016	0	0	0	0	0	0	0	(9,084)	(9,084)	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PALAC GA	Fort Worth	TX	Partial Disposition	07/20/2012	12/30/2016	0	0	0	0	0	0	0	(18,197)	(18,197)	0	0	0	0
000000-00-0	Prudential Capital Partners II, L.P. PALAC GA	Chicago	IL	Partial Disposition	04/01/2016	12/15/2016	0	0	0	0	0	0	0	82,186	82,186	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PALAC	Chicago	IL	Partial Disposition	12/20/2012	12/30/2016	0	0	0	0	0	0	0	635,774	635,774	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							0	0	0	0	0	0	0	992,275	992,275	0	0	0	0
000000-00-0	PreCap I, LP: PALAC - GA	Madison	NJ	Partial Disposition	10/15/2010	07/27/2016	0	0	0	0	0	0	0	314,731	314,731	0	0	0	0
000000-00-0	PRECAP III PALAC	Madison	NJ	Partial Disposition	03/06/2013	12/21/2016	0	0	0	0	0	0	0	29,729	29,729	0	0	0	0
000000-00-0	PRECap IV - PALAC GA	Madison	NJ	Partial Disposition	06/20/2013	08/22/2016	0	0	0	0	0	0	0	85,558	85,558	0	0	0	0
000000-00-0	USDF, LP: PALAC GA	Madison	NJ	Partial Disposition	12/16/2011	12/29/2016	0	0	0	0	0	0	0	360,869	360,869	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	790,887	790,887	0	0	0	0
000000-00-0	GulfTex Karnes EFS, LP - PALAC GA	San Antonio	TX	Partial Disposition	03/31/2014	12/30/2016	0	0	0	0	0	0	0	653,673	653,673	0	0	0	0
2199999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	653,673	653,673	0	0	0	0
000000-00-0	Deeded in Prior Year						0	673,255	0	0	0	673,255	0	0	0	0	0	0	0
4299999. Any Other Class of Assets - Unaffiliated							0	673,255	0	0	0	673,255	0	0	0	0	0	0	0
4499999. Total - Unaffiliated							2,740,000	673,255	0	0	0	673,255	0	5,176,835	5,176,835	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							2,740,000	673,255	0	0	0	673,255	0	5,176,835	5,176,835	0	0	0	0

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-EW-4	UNITED STATES TREASURY BOND				1	9,482,565	129.3000	8,837,996	6,835,000	9,306,859	0	(175,706)	0	0	6.000	1.702	FA	154,902	205,050	06/29/2016	02/15/2026
912810-QQ-4	UNITED STATES TREASURY TREASURY				1	2,876,329	123.7500	2,611,209	2,110,000	2,860,659	0	(15,670)	0	0	4.375	2.430	MN	11,985	85,354	06/29/2016	05/15/2041
912810-QS-0	UNITED STATES TREASURY TREASURY	SD			1	5,747,639	112.6700	4,940,755	4,385,000	5,726,863	0	(20,776)	0	0	3.750	2.144	FA	62,111	82,219	06/29/2016	08/15/2041
912810-RK-6	UNITED STATES TREASURY TREASURY	C			1	227,988,059	89.0700	206,073,162	231,350,000	228,046,784	0	58,725	0	0	2.500	2.572	FA	2,184,623	2,891,875	04/06/2016	02/15/2045
912810-RN-0	UNITED STATES TREASURY TREASURY				1	126,715,624	96.2300	116,183,894	120,735,000	126,615,204	0	(100,420)	0	0	2.875	2.632	FA	1,311,107	1,735,566	04/28/2016	08/15/2045
912810-RQ-3	UNITED STATES TREASURY TREASURY	C			1	2,895,894,320	88.8600	2,618,331,080	2,946,600,000	2,896,682,316	0	787,996	0	0	2.500	2.583	FA	27,824,552	36,832,500	05/11/2016	02/15/2046
912810-RS-9	UNITED STATES TREASURY TREASURY				1	1,173,832,500	88.8700	1,012,641,744	1,139,500,000	1,173,512,048	0	(320,452)	0	0	2.500	2.357	MN	3,698,653	14,243,750	08/11/2016	05/15/2046
912810-RT-7	UNITED STATES TREASURY TREASURY				1	459,220,703	84.0800	385,515,970	458,500,000	459,209,704	0	(10,999)	0	0	2.250	2.243	FA	3,896,627	0	09/30/2016	08/15/2046
912828-N8-9	UNITED STATES TREASURY TREASURY				1	11,605,428	98.4100	11,218,740	11,400,000	11,583,306	0	(22,123)	0	0	1.375	0.972	JJ	65,596	78,375	06/29/2016	01/31/2021
912828-P4-6	UNITED STATES TREASURY TREASURY				1	173,790,938	93.4500	175,880,432	188,200,000	173,806,267	0	15,330	0	0	1.625	2.571	FA	1,155,154	0	12/27/2016	02/15/2026
912828-RH-5	UNITED STATES TREASURY TREASURY	SD			1	113,486	100.3800	115,432	115,000	114,483	0	290	0	0	1.375	1.637	MS	404	1,581	06/24/2013	09/30/2018
912828-VQ-0	UNITED STATES TREASURY TREASURY	SD			1	2,088,469	100.4500	2,087,434	2,078,000	2,081,584	0	(2,237)	0	0	1.375	1.264	JJ	11,957	28,573	10/30/2013	07/31/2018
912828-WL-0	UNITED STATES TREASURY TREASURY	SD			1	2,970,117	100.4500	3,013,590	3,000,000	2,985,170	0	5,969	0	0	1.500	1.710	MN	3,956	45,000	06/10/2014	05/31/2019
912828-XM-7	UNITED STATES TREASURY TREASURY				1	5,935,278	99.9300	5,851,077	5,855,000	5,915,734	0	(16,456)	0	0	1.625	1.327	JJ	39,816	95,144	10/22/2015	07/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,098,261,455	XXX	4,553,302,515	5,120,663,000	5,098,446,981	0	183,471	0	0	XXX	XXX	XXX	40,421,443	56,324,987	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36178G-FN-9	GNMA POOL NO AA8273			4	1	1,528,096	104.5200	1,615,801	1,545,971	1,528,622	0	116	0	0	3.500	3.755	MON	4,509	54,109	09/05/2013	07/15/2042
36202F-3N-4	GNMA POOL NO 005305			4	1	1,614,555	106.7300	1,598,558	1,497,809	1,611,706	0	(2,849)	0	0	4.000	1.843	MON	4,993	39,942	04/01/2016	02/20/2042
36202F-X8-4	GNMA POOL NO 005203			4	1	3,136,248	106.6100	3,105,574	2,913,073	3,135,128	0	(1,120)	0	0	4.000	1.995	MON	9,710	58,262	06/29/2016	10/20/2041
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						6,278,899	XXX	6,319,933	5,956,853	6,275,456	0	(3,853)	0	0	XXX	XXX	XXX	19,212	152,313	XXX	XXX
0599999. Total - U.S. Government Bonds						5,104,540,354	XXX	4,559,622,448	5,126,619,853	5,104,722,437	0	179,618	0	0	XXX	XXX	XXX	40,440,655	56,477,300	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	924,133	137.2100	884,991	645,000	906,491	0	(17,643)	0	0	8.875	3.634	MS	19,081	28,622	04/01/2016	03/01/2026
651333-DP-8	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	3,996,120	122.1600	3,664,710	3,000,000	3,464,627	0	(83,276)	0	0	9.000	5.293	AO	57,000	270,000	06/22/2009	10/15/2021
748148-KA-0	PROVINCE OF QUEBEC GOVT FOREIGN		A		1FE	12,535,700	137.1800	13,718,020	10,000,000	11,758,523	0	(125,082)	0	0	8.625	6.221	JD	71,875	862,500	06/22/2009	12/01/2026
748148-PD-9	PROVINCE OF QUEBEC GOVT FOREIGN		A		1FE	9,169,248	125.1400	10,323,737	8,250,000	8,794,068	0	(59,976)	0	0	7.125	5.971	FA	231,859	587,813	06/22/2009	02/09/2024
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	LS	D		1FE	9,888,710	93.0400	9,761,757	10,492,000	9,898,197	0	9,487	0	0	3.625	3.977	AO	64,446	380,335	04/01/2016	10/30/2042
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	234,500	120.2500	240,500	200,000	232,800	0	(1,700)	0	0	8.375	6.171	FA	6,328	8,375	04/01/2016	02/15/2027
195325-AU-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	35,465	127.2000	34,344	27,000	33,928	0	(1,536)	0	0	11.750	3.129	FA	1,110	1,586	04/01/2016	02/25/2020
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	85,350	145.2500	87,150	60,000	84,704	0	(646)	0	0	10.375	6.271	JJ	2,646	3,113	04/01/2016	01/28/2033
195325-BL-8	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	341,389	110.9700	332,901	300,000	331,275	0	(10,115)	0	0	7.375	2.503	MS	6,330	11,063	04/01/2016	03/18/2019
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN		D		4FE	254,800	103.7100	269,636	260,000	255,261	0	461	0	0	7.750	8.135	JJ	8,788	10,075	04/01/2016	01/24/2023
465138-7N-9	STATE OF ISRAEL GOVT FOREIGN		D		1FE	3,605,236	99.9800	3,396,321	3,397,000	3,602,086	0	(3,150)	0	0	4.500	4.120	JJ	64,118	76,433	04/01/2016	01/30/2043
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	145,632	160.5400	144,483	90,000	142,265	0	(3,366)	0	0	11.500	4.006	MN	1,323	10,350	04/01/2016	05/15/2026
698299-AD-6	Republic of Panama GOVT FOREIGN		D		2FE	128,925	137.2500	123,525	90,000	126,915	0	(2,010)	0	0	8.875	4.113	MS	2,019	3,994	04/01/2016	09/30/2027
698299-AK-0	Republic of Panama GOVT FOREIGN		D		2FE	402,300	141.0000	380,700	270,000	396,554	0	(5,746)	0	0	9.375	4.387	AO	6,328	12,656	04/01/2016	04/01/2029
698299-AS-3	Republic of Panama GOVT FOREIGN		D		2FE	726,293	128.0000	692,480	541,000	708,198	0	(18,095)	0	0	9.375	3.631	JJ	23,246	25,359	04/01/2016	01/16/2023
698299-AX-2	Republic of Panama GOVT FOREIGN		D		2FE	1,872,045	107.4000	1,823,652	1,698,000	1,839,505	0	(32,540)	0	0	5.200	2.378	JJ	37,035	44,148	04/01/2016	01/30/2020
718286-AK-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	55,294	116.5300	52,440	45,000	52,589	0	(2,705)	0	0	9.875	1.450	JJ	2,049	2,222	04/01/2016	01/15/2019
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	270,738	145.1600	259,844	179,000	263,585	0	(7,153)	0	0	9.500	2.735	AO	3,307	17,005	04/01/2016	10/21/2024
731011-AR-3	REPUBLIC OF POLAND CORP FOREIGN		D		1FE	3,861,981	111.1000	3,774,067	3,397,000	3,759,615	0	(102,366)	0	0	6.375	2.039	JJ	99,858	108,279	04/01/2016	07/15/2019
78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN		D		3FE	107,822	169.8100	110,378	65,000	105,945	0	(1,877)	0	0	12.750	5.340	JD	161	8,288	04/01/2016	06/24/2028
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN		D	4	3FE	79,014	120.4000	77,941	64,735	77,628	0	(1,386)	0	0	7.500	2.556	MS	1,227	2,428	04/01/2016	03/31/2030
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		3FE	102,099	149.2500	89,550	60,000	100,476	0	(1,623)	0	0	11.875	4.838	JJ	3,285	3,563	04/01/2016	01/15/2030
910860-AG-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	119,200	147.7500	118,200	80,000	117,805	0	(1,395)	0	0	8.300	4.000	FA	2,508	3,320	04/01/2016	08/15/2031
Y20721-AQ-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		3FE	2,361,181	109.2900	2,320,205	2,123,000	2,318,299	0	(42,883)	0	0	5.875	2.845	MS	37,418	62,363	04/01/2016	03/13/2020
Y20721-AU-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		3FE	914,122	105.8600	898,761	849,000	905,258	0	(8,864)	0	0	4.875	3.227	MN	6,438	41,389	04/01/2016	05/05/2021
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT FOREI		D	4	1FE	651,000	105.5000	654,100	620,000	650,206	0	(794)	0	0	4.950	4.547	JJ	12,958	15,345	04/01/2016	07/29/2035
857004-AB-1	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	2,832,105	101.3000	2,795,971	2,760,000	2,815,168	0	(16,937)	0	0	2.750	1.876	MN	11,385	75,900	04/01/2016	05/07/2019
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	1,945,324	110.3300	1,873,422	1,698,000	1,941,679	0	(3,645)	0	0	4.850	3.984	MN	12,353	82,353	04/01/2016	05/07/2044
85771P-AG-7	STATOIL ASA GOVT FOREIGN		D		1FE	2,755,242	97.6100	2,774,161	2,842,000	2,763,943	0	8,700	0	0	2.450	2.949	JJ	31,720	34,815	04/01/2016	01/17/2023
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN		D		3FE	1,500,734	128.9000	1,642,186	1,274,000	1,495,760	0	(4,974)	0	0	8.625	6.887	AO	19,229	109,883	04/01/2016	04/28/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES		D		1FE	130,641	125.0200	125,020	100,000	128,591	0	(2,049)	0	0	7.875	3.919	FA	3,281	3,938	04/01/2016	08/01/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						62,032,343	XXX	63,445,153	55,476,735	60,071,944	0	(544,884)	0	0	XXX	XXX	XXX	850,709	2,907,513	XXX	XXX
1099999. Total - All Other Government Bonds						62,032,343	XXX	63,445,153	55,476,735	60,071,944	0	(544,884)	0	0	XXX	XXX	XXX	850,709	2,907,513	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
13063A-5E-0	CALIFORNIA ST CORP MUNI				1FE	2,475,013	140.6700	2,391,322	1,700,000	2,452,508	0	(22,505)	0	0	7.500	3.939	AO	31,875	63,750	04/01/2016	04/01/2034
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,475,013	XXX	2,391,322	1,700,000	2,452,508	0	(22,505)	0	0	XXX	XXX	XXX	31,875	63,750	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities																					
13077C-X4-1	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1FE	4,461,142	102.3900	4,259,466	4,160,000	4,455,634	0	(5,508)	0	0	4.000	3.566	MN	27,733	166,400	04/01/2016	11/01/2043
594712-TR-2	MICHIGAN ST UNIV REV CORPORATE MUNI			2	1FE	2,430,434	102.0500	2,326,649	2,280,000	2,428,027	0	(2,407)	0	0	4.000	3.619	FA	34,453	45,600	04/01/2016	08/15/2045
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						6,891,576	XXX	6,586,115	6,440,000	6,883,661	0	(7,915)	0	0	XXX	XXX	XXX	62,186	212,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						9,366,589	XXX	8,977,437	8,140,000	9,336,169	0	(30,420)	0	0	XXX	XXX	XXX	94,061	275,750	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
3135G0-WJ-8	FANNIE MAE CORPORATE				1FE	8,029,857	99.7200	7,997,560	8,020,000	8,026,441	0	(3,415)	0	0	0.875	0.817	MN	7,797	70,175	04/01/2016	05/21/2018
3135G0-YM-9	FANNIE MAE CORPORATE				1FE	16,725,617	101.1500	16,512,575	16,325,000	16,605,446	0	(120,171)	0	0	1.875	0.863	MS	87,577	153,047	04/01/2016	09/18/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						24,755,474	XXX	24,510,135	24,345,000	24,631,887	0	(123,586)	0	0	XXX	XXX	XXX	95,374	223,222	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31287P-5L-3	FHLMC GOLD POOL NO C64451			4	1	16,997	112.4100	16,572	14,742	16,905	0	(91)	0	0	6.500	(0.029)	MON	80	639	04/01/2016	03/01/2032
3128H7-GN-6	FHLMC POOL NO E99205 - 15YR 4.5			4	1	45,348	101.3900	45,083	44,465	45,058	0	(290)	0	0	4.500	2.635	MON	167	1,334	04/01/2016	09/01/2018
3128KC-PX-9	FHLMC POOL NO A50438			4	1	2,096,681	113.2800	2,088,377	1,843,633	2,088,327	0	(8,354)	0	0	6.000	0.856	MON	9,218	73,745	04/01/2016	07/01/2036
3128M4-S5-3	FHLMC POOL NO G02940			4	1	7	111.3400	8	8	7	0	0	0	0	5.500	5.998	MON	0	1	07/15/2008	05/01/2037
3128M7-UJ-3	FHLMC POOL NO G05685			4	1	4,540,985	105.5400	4,577,492	4,337,010	4,528,795	0	(2,139)	0	0	4.000	2.924	MON	14,457	173,480	09/30/2011	11/01/2039
3128M9-DE-9	FHLMC POOL NO G07001			4	1	3,265,414	102.7400	3,197,395	3,112,139	3,262,203	0	(3,211)	0	0	3.500	2.586	MON	9,077	72,617	04/01/2016	04/01/2042
3128MJ-DW-7	FHLMC POOL NO G08116			4	1	1,246,284	111.2300	1,241,416	1,116,081	1,242,297	0	(3,987)	0	0	5.500	1.656	MON	5,115	40,923	04/01/2016	03/01/2036
3128MJ-MJ-6	FHLMC POOL NO G08360			4	1	4,392,472	105.5400	4,453,706	4,219,727	4,381,364	0	(1,965)	0	0	4.000	3.102	MON	14,066	168,789	08/16/2011	08/01/2039
3128MJ-Q9-4	FHLMC POOL NO G08479			4	1	2,321,282	102.7400	2,272,930	2,212,324	2,318,942	0	(2,340)	0	0	3.500	2.475	MON	6,453	51,621	04/01/2016	03/01/2042
3128PP-SA-2	FHLMC POOL NO J10513			4	1	211,516	104.1000	212,477	204,118	210,966	0	(550)	0	0	4.500	2.943	MON	765	6,124	04/01/2016	08/01/2024
31292R-7M-8	FHLMC POOL NO C09000			4	1	3,549,505	102.7400	3,447,369	3,355,448	3,548,258	0	(1,247)	0	0	3.500	2.328	MON	9,787	58,720	06/29/2016	06/01/2042
312940-4X-4	FHLMC POOL NO A92638			4	1	7,781,887	108.1300	7,658,931	7,083,051	7,766,232	0	(15,655)	0	0	4.500	2.512	MON	26,561	212,492	04/01/2016	06/01/2040
312943-CW-1	FHLMC POOL NO A94585			4	1	8,357,056	105.5800	8,463,894	8,016,962	8,337,783	0	(3,293)	0	0	4.000	3.040	MON	26,723	320,679	09/07/2011	10/01/2040
312946-AR-7	FHLMC POOL NO A97216			4	1	2,029,316	105.6600	2,059,018	1,948,631	2,025,736	0	(541)	0	0	4.000	2.742	MON	6,495	77,945	08/12/2011	03/01/2041
3132GL-F3-3	FHLMC POOL NO Q04986			4	1	1,501,662	102.9800	1,468,111	1,425,684	1,499,782	0	(1,879)	0	0	3.500	2.946	MON	4,158	33,266	04/01/2016	12/01/2041
31371L-ZL-6	FNMA POOL NO 255547			4	1	1,206,993	102.6800	1,192,870	1,161,745	1,197,958	0	(9,035)	0	0	4.500	1.948	MON	4,357	34,852	04/01/2016	01/01/2020
31371M-5M-5	FNMA POOL NO 256552			4	1	713,449	111.6200	813,938	729,232	714,154	0	93	0	0	5.500	6.285	MON	3,342	40,108	06/23/2008	01/01/2037
31371N-DQ-5	FNMA POOL NO 256711			4	1	554,404	111.5600	633,946	568,255	555,011	0	72	0	0	5.500	6.419	MON	2,605	31,254	06/12/2008	05/01/2037
31389V-RH-2	FNMA POOL NO 636888			4	1	83,863	114.0800	82,384	72,216	83,414	0	(449)	0	0	6.500	0.238	MON	391	3,129	04/01/2016	04/01/2032
3138E0-7D-5	FNMA POOL NO AJ8091			4	1	5,333,759	105.6800	5,246,797	4,964,560	5,325,948	0	(7,811)	0	0	4.000	2.745	MON	16,549	132,388	04/01/2016	12/01/2041
3138E1-LK-1	FNMA POOL NO AJ8429			4	1	2,310,277	103.0700	2,260,677	2,193,377	2,307,433	0	(2,843)	0	0	3.500	2.895	MON	6,397	51,179	04/01/2016	11/01/2041
3138EJ-C9-7	FNMA POOL NO AL1895			4	1	10,145,828	102.8100	9,918,403	9,647,319	10,135,275	0	(10,552)	0	0	3.500	2.680	MON	28,138	225,104	04/01/2016	06/01/2042
3138LT-JV-1	FNMA POOL NO AO2975			4	1	6,471,924	102.8100	6,326,852	6,153,931	6,465,148	0	(6,777)	0	0	3.500	2.693	MON	17,949	143,592	04/01/2016	05/01/2042
3138MO-VK-3	FNMA POOL NO AO8717			4	1	9,325,374	102.8100	9,116,341	8,867,178	9,315,732	0	(9,642)	0	0	3.500	2.663	MON	25,863	206,901	04/01/2016	07/01/2042
3138NY-DG-7	FNMA POOL NO AR1902			4	1	1,058,003	102.8100	1,034,287	1,006,018	1,056,866	0	(1,137)	0	0	3.500	2.860	MON	2,934	23,474	04/01/2016	01/01/2043
3138NY-DR-3	FNMA POOL NO AR1911			4	1	1,111,585	102.8900	1,085,443	1,054,984	1,110,294	0	(1,291)	0	0	3.500	2.897	MON	3,077	24,616	04/01/2016	01/01/2043
3138WV-RB-9	FNMA POOL NO AT7681			4	1	5,973,427	99.7200	5,794,001	5,810,190	5,969,895	0	(3,532)	0	0	3.000	2.622	MON	14,525	116,204	04/01/2016	06/01/2043
31390C-WJ-1	FNMA POOL NO 642449			4	1	39,406	114.0800	38,711	33,933	39,207	0	(199)	0	0	6.500	1.081	MON	184	1,470	04/01/2016	04/01/2032
31400W-MC-1	FNMA POOL NO 699755			4	1	25,053	111.5700	28,495	25,540	25,089	0	5	0	0	5.500	6.113	MON	117	1,405	03/29/2006	04/01/2033
31402Q-Y3-9	FNMA POOL NO 735230			4	1	2,426,793	111.5900	2,757,451	2,471,019	2,429,809	0	400	0	0	5.500	6.004	MON	11,326	135,906	03/29/2006	02/01/2035
31402R-JV-2	FNMA POOL NO 735676			4	1	1,961,167	109.3000	1,928,866	1,764,758	1,955,298	0	(5,869)	0	0	5.000	1.817	MON	7,353	58,825	04/01/2016	07/01/2035
31402W-W9-5	FNMA POOL NO 740572 - 15YR 4.5			4	1	73,007	101.7200	72,102	70,883	72,306	0	(701)	0	0	4.500	1.799	MON	266	2,127	04/01/2016	09/01/2018
31403D-C5-6	FNMA POOL NO 745392			4	1	468,440	102.6800	462,958	450,879	465,723	0	(2,717)	0	0	4.500	2.270	MON	1,691	13,526	04/01/2016	12/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31403D-DX-4	FNMA POOL NO 745418			4	1	4,034,124	111.6700	4,001,363	3,583,109	4,020,548	0	(13,575)	0	0	5.500	1.526	MON	16,423	131,381	04/01/2016	04/01/2036
31406K-L5-7	FNMA POOL NO 812248			4	1	95,783	113.6100	95,082	83,695	95,424	0	(359)	0	0	6.000	2.049	MON	418	3,348	04/01/2016	03/01/2035
31407F-C5-7	FNMA POOL NO 829092			4	1	612,752	102.8500	608,175	591,321	609,320	0	(3,432)	0	0	4.500	2.314	MON	2,217	17,740	04/01/2016	10/01/2020
31407H-ZH-2	FNMA POOL NO 831544			4	1	1,341,763	113.7200	1,356,170	1,192,519	1,336,948	0	(4,841)	0	0	6.000	1.441	MON	5,963	50,725	04/01/2016	06/01/2036
31407S-NH-1	FNMA POOL NO 839292			4	1	658,555	102.8500	653,635	635,521	654,781	0	(3,774)	0	0	4.500	2.293	MON	2,383	19,066	04/01/2016	09/01/2020
31409A-6W-4	FNMA POOL NO 865885			4	1	523,348	113.7200	520,077	457,319	521,405	0	(1,944)	0	0	6.000	1.649	MON	2,287	18,293	04/01/2016	03/01/2036
31410B-C5-1	FNMA POOL NO 883992			4	1	256,272	113.7200	254,670	223,939	255,299	0	(973)	0	0	6.000	1.428	MON	1,120	8,958	04/01/2016	04/01/2036
31410B-C6-9	FNMA POOL NO 883993			4	1	195,108	113.0300	191,312	169,257	194,265	0	(843)	0	0	6.500	0.918	MON	917	7,334	04/01/2016	04/01/2036
31410C-SC-7	FNMA POOL NO 885315			4	1	802,356	113.7200	797,341	701,125	799,493	0	(2,864)	0	0	6.000	1.960	MON	3,506	28,045	04/01/2016	06/01/2036
31410F-ST-3	FNMA POOL NO 888030			4	1	425,368	111.6200	489,462	438,524	425,987	0	76	0	0	5.500	6.637	MON	2,010	24,119	06/13/2008	12/01/2036
31410F-VW-2	FNMA POOL NO 888129			4	1	210,153	111.6200	240,040	215,059	210,377	0	29	0	0	5.500	6.309	MON	986	11,828	06/24/2008	02/01/2037
31410K-JG-0	FNMA POOL NO 889563			4	1	1,220,539	111.5600	1,211,330	1,085,809	1,216,024	0	(4,515)	0	0	5.500	0.604	MON	4,977	39,813	04/01/2016	12/01/2037
31410K-JR-6	FNMA POOL NO 889572			4	1	6,088,801	111.5600	6,932,198	6,213,868	6,093,520	0	522	0	0	5.500	6.300	MON	28,480	341,762	07/08/2008	06/01/2038
31410K-QX-5	FNMA POOL NO 889770			4	1	1,961,453	111.5600	1,946,652	1,744,936	1,954,197	0	(7,256)	0	0	5.500	0.560	MON	7,998	63,981	04/01/2016	06/01/2038
31410R-CT-4	FNMA POOL NO 894782			4	1	203,405	113.7200	202,133	177,742	202,637	0	(768)	0	0	6.000	1.310	MON	889	7,110	04/01/2016	12/01/2036
31411C-EA-5	FNMA POOL NO 903829			4	1	155,008	113.7200	154,040	135,451	154,322	0	(687)	0	0	6.000	0.115	MON	677	5,418	04/01/2016	12/01/2036
31414P-ZP-7	FNMA POOL NO 972450			4	1	33,416	111.5600	33,396	29,936	33,290	0	(126)	0	0	7.000	1.706	MON	175	1,397	04/01/2016	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455			4	1	10,397	111.5600	10,390	9,314	10,348	0	(49)	0	0	7.000	0.358	MON	54	435	04/01/2016	02/01/2038
31414R-A7-0	FNMA POOL NO 973530			4	1	26,298	111.5600	26,283	23,559	26,194	0	(104)	0	0	7.000	1.432	MON	137	1,099	04/01/2016	03/01/2038
31415L-VV-6	FNMA POOL NO 983628			4	1	915,301	103.7500	911,817	878,832	912,068	0	(3,233)	0	0	5.000	2.809	MON	3,662	29,294	04/01/2016	05/01/2023
31416K-MN-5	FNMA POOL NO AA2164			4	1	147,962	104.2500	147,193	141,193	147,415	0	(547)	0	0	4.500	2.377	MON	529	4,236	04/01/2016	02/01/2024
31417B-H7-5	FNMA POOL NO AB4753			4	1	4,390,562	102.8100	4,292,145	4,174,834	4,385,859	0	(4,703)	0	0	3.500	2.408	MON	12,177	97,413	04/01/2016	03/01/2042
31417G-T5-5	FNMA POOL NO AB9571			4	1	2,184,571	102.8900	2,133,195	2,073,336	2,182,308	0	(2,264)	0	0	3.500	2.704	MON	6,047	48,378	04/01/2016	06/01/2043
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						117,132,459	XXX	117,205,400	110,960,238	116,939,244	0	(163,757)	0	0	XXX	XXX	XXX	384,218	3,499,608	XXX	XXX
Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities																					
3137B4-GY-6	FREDDIE MAC CMBS			4	1FE	9,736,400	104.7200	10,472,082	10,000,000	9,809,139	0	23,197	0	0	3.310	3.634	MON	27,583	331,000	09/12/2013	05/25/2023
3137B4-WB-8	FREDDIE MAC CMBS			4	1FE	16,233,015	103.2100	16,767,325	16,246,100	16,284,201	0	(2,067)	0	0	3.060	2.994	MON	41,428	453,820	04/01/2016	07/25/2023
31398J-ZT-3	FHLMC MULTIFAMILY STRUCTURED P CMBS SERI			4	1FE	23,111,098	105.6000	22,420,470	21,230,500	22,694,749	0	(416,349)	0	0	4.241	1.480	MON	75,032	600,257	04/01/2016	08/25/2019
3136AN-6U-6	FANNIE MAE Agency CMBS			4	1FE	8,977,663	100.2200	8,511,024	8,492,200	8,947,011	0	(30,652)	0	0	3.092	2.476	MON	21,882	175,053	04/01/2016	04/25/2027
3136AQ-HL-7	FANNIE MAE CMBS			4	1FE	37,329,372	98.7700	36,529,166	36,984,400	37,301,888	0	(28,746)	0	0	2.711	2.585	MON	83,552	863,155	04/01/2016	06/25/2025
3137BK-GK-0	FREDDIE MAC CMBS AGENCY			4	1FE	6,337,163	102.6600	6,169,966	6,009,930	6,322,133	0	(15,030)	0	0	3.511	3.026	MON	17,584	140,672	04/01/2016	04/25/2030
3137BM-TX-4	FREDDIE MAC CMBS Agency			4	1FE	42,420,142	101.9700	41,312,362	40,515,422	42,272,627	0	(147,515)	0	0	3.151	2.581	MON	106,387	951,926	04/01/2016	11/25/2025
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						144,144,853	XXX	142,182,395	139,478,552	143,631,748	0	(617,162)	0	0	XXX	XXX	XXX	373,448	3,515,883	XXX	XXX
Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities																					
13033L-4M-6	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	1,370,995	102.3800	1,305,396	1,275,000	1,369,485	0	(1,510)	0	0	4.250	3.810	AO	13,547	27,094	04/01/2016	10/01/2044
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE			4	1FE	1,549,534	124.2000	1,496,670	1,205,000	1,541,603	0	(7,931)	0	0	5.491	3.585	MN	11,028	66,167	04/01/2016	11/01/2039
15504R-GH-6	CENTRAL PUGET SOUND WASH REGL CORPORATE			2	1FE	8,910,510	100.9600	8,571,589	8,490,000	8,905,372	0	(5,138)	0	0	4.000	3.736	MN	56,600	339,600	04/01/2016	11/01/2050
19633S-AB-9	COLORADO BRIDGE ENTERPRISE CORPORATE MUN			4	1FE	6,054,951	125.1500	5,819,289	4,650,000	6,016,883	0	(38,068)	0	0	6.078	3.821	JD	23,552	282,627	04/01/2016	12/01/2040
19648A-T3-9	COLORADO ST HLTH FACS AUTH REV CORPORATE			2	1FE	2,247,251	101.0200	2,146,590	2,125,000	2,237,324	0	(9,927)	0	0	4.000	3.189	MN	10,861	85,000	04/01/2016	11/15/2039
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE			2	1FE	8,813,384	100.2100	8,507,829	8,490,000	8,808,630	0	(4,754)	0	0	4.000	3.779	JD	28,300	339,600	04/01/2016	12/01/2045
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI			4	1FE	6,060,850	124.7200	6,236,100	5,000,000	5,928,815	0	(27,661)	0	0	5.888	4.482	JJ	147,200	294,400	09/28/2011	07/01/2043
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI			4	1FE	7,462,100	139.7000	6,985,100	5,000,000	7,200,984	0	(63,423)	0	0	7.102	4.023	JJ	177,550	355,100	08/01/2012	01/01/2041
64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1FE	13,904,260	103.9200	13,504,664	12,995,000	13,831,170	0	(73,090)	0	0	4.000	3.029	JD	23,102	519,800	04/01/2016	06/15/2045
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1FE	6,577,934	103.6800	6,241,777	6,020,000	6,560,021	0	(17,913)	0	0	4.000	3.293	FA	100,333	120,400	04/01/2016	02/01/2034
745220-LH-4	PUERTO RICO COMWLTH INFRASTRUC CORP MUNI	SD			1FE	1,614,767	109.1900	1,599,677	1,465,000	1,516,264	0	(13,266)	0	0	5.500	4.410	JJ	40,288	80,575	03/27/2008	07/01/2020
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI			4	1FE	4,285,076	107.1500	4,109,126	3,835,000	4,274,048	0	(11,027)	0	0	4.427	3.614	FA	70,740	84,888	04/01/2016	02/01/2042
812643-MG-6	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1FE	1,809,191	102.2800	1,738,675	1,700,000	1,801,411	0	(7,780)	0	0	4.000	3.179	MN	11,333	89,156	04/01/2016	05/01/2045
889251-FP-4	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	4,675,000	103.5600	4,841,549	4,675,000	4,675,000	0	0	0	0	4.900	4.898	MN	29,271	229,075	04/28/2011	05/15/2021
93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	1,982,472	110.8200	1,883,889	1,700,000	1,974,438	0	(8,034)	0	0	5.000	3.749	AO	21,250	42,500	04/01/2016	10/01/2038
958697-JW-5	WESTERN MINN MUN PWR AGY MINN CORPORATE			2	1FE	2,730,540	101.8400	2,596,818	2,550,000	2,726,597	0	(3,943)	0	0	4.000	3.536	JJ	51,000	51,000	04/01/2016	01/01/2040
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						80,048,815	XXX	77,584,738	71,175,000	79,368,045	0	(293,465)	0	0	XXX	XXX	XXX	815,955	3,006,982	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3199999. Total - U.S. Special Revenues Bonds						366,081,601	XXX	361,482,668	345,958,790	364,570,924	0	(1,197,970)	0	0	XXX	XXX	XXX	1,668,995	10,245,695	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00023*-BE-2	AAA Cooper Transportation Senior Unsecur			4	3	8,000,000	99.9200	7,993,981	8,000,000	8,000,000	0	0	0	0	4.400	4.423	JAJD	74,311	297,244	12/11/2015	01/15/2026
00103Y-AE-1	AES RED OAK LLC SECURED			4	4FE	221,198	100.0000	221,198	221,198	221,198	0	0	0	0	8.540	8.622	FMAN	1,627	14,168	04/01/2016	11/30/2019
00111@-AA-2	Aes Hawaii, Inc. Senior Note			4	5	899,041	99.3600	971,015	977,219	909,416	0	10,245	0	0	6.870	9.712	MJSD	186	67,135	11/17/2015	06/30/2022
00120@-AA-1	AES US Wind Generation Holding Debt in a			4	2Z	8,000,000	99.3900	7,950,961	8,000,000	8,000,000	0	0	0	0	4.250	4.276	MJSD	20,778	0	12/09/2016	06/30/2032
00138C-AC-2	AIG GLOBAL FUNDING CORPORATE				1FE	119,855	99.8800	119,860	120,000	119,855	0	0	0	0	2.700	2.726	JD	144	0	12/08/2016	12/15/2021
00164V-AC-7	AMC NETWORKS INC CORPORATE			2	3FE	1,870,000	100.6200	2,012,500	2,000,000	1,908,852	0	12,540	0	0	4.750	5.662	JD	4,222	95,000	09/12/2013	12/15/2022
001814-C*-1	ANR Pipeline Company Senior Unsecured No				1	1,495,000	98.4700	1,472,144	1,495,000	1,495,000	0	0	0	0	4.140	4.140	JD	3,610	30,947	06/10/2016	06/10/2026
00206R-AR-3	AT&T INC CORPORATE				2FE	14,163,186	107.3500	13,674,369	12,738,000	13,800,935	0	(362,252)	0	0	5.800	1.775	FA	279,104	369,402	04/01/2016	02/15/2019
00206R-DB-5	AT&T INC CORPORATE				2FE	984,235	102.5100	957,480	934,000	978,396	0	(5,839)	0	0	3.800	2.811	MS	10,450	17,746	04/01/2016	03/15/2022
00206R-DK-5	AT&T INC CORPORATE			2	2FE	17,387,223	90.3300	17,797,953	19,704,000	17,388,137	0	913	0	0	4.550	5.316	MS	283,902	0	12/20/2016	03/09/2049
00287Y-AL-3	ABBVIE INC CORPORATE				2FE	4,070,668	98.7800	3,950,996	4,000,000	4,063,253	0	(7,415)	0	0	2.900	2.606	MN	17,722	116,000	04/01/2016	11/06/2022
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE				1FE	5,971,765	98.9500	6,228,928	6,295,000	6,085,247	0	34,272	0	0	2.700	3.289	MS	50,990	135,000	09/30/2016	03/13/2023
008016-B*-7	The Aerospace Corporation Senior Secured			4	2	2,556,349	104.0000	2,486,700	2,391,011	2,550,364	0	(5,985)	0	0	3.900	2.901	MON	7,512	69,937	04/01/2016	04/04/2033
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur			4	3FE	2,874,726	101.9400	3,063,554	3,005,395	2,878,211	0	3,485	0	0	6.750	7.311	MS	55,788	101,432	04/01/2016	03/22/2035
008117-AP-8	AETNA INC CORPORATE			2	2FE	1,349,910	98.2400	1,473,594	1,500,000	1,397,539	0	15,153	0	0	2.750	4.069	MN	5,271	41,250	09/12/2013	11/15/2022
010392-EB-0	ALABAMA POWER SENIOR NOTES				1FE	15,587,292	115.1300	16,924,110	14,700,000	15,166,596	0	(65,797)	0	0	5.875	5.243	JD	71,969	863,625	06/22/2009	12/01/2022
010392-FB-9	ALABAMA POWER CORPORATE				1FE	6,307,343	123.9300	6,196,700	5,000,000	6,281,491	0	(25,851)	0	0	6.000	4.210	MS	100,000	150,000	04/01/2016	03/01/2039
010392-FC-7	ALABAMA POWER CORPORATE				1FE	500,493	103.3000	481,378	466,000	496,649	0	(3,845)	0	0	3.375	1.562	AO	3,932	7,864	06/30/2016	10/01/2020
010392-FG-8	ALABAMA POWER CORPORATE				1FE	5,090,130	99.5000	4,974,875	5,000,000	5,088,784	0	(1,346)	0	0	4.100	3.987	JJ	94,528	102,500	04/01/2016	01/15/2042
012725-AA-5	ALBEMARLE CORP CORPORATE			2	2FE	3,725,053	106.1800	3,822,545	3,600,000	3,705,651	0	(19,402)	0	0	4.500	3.647	JD	7,200	162,000	04/01/2016	12/15/2020
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio			4	2	7,317,425	105.7600	7,727,142	7,306,000	7,307,741	0	(1,397)	0	0	6.900	6.869	MS	156,835	504,114	06/01/2009	03/09/2020
018490-AP-7	ALLERGAN INC CORPORATE				2FE	3,224,448	99.2800	3,216,672	3,240,000	3,228,974	0	4,526	0	0	1.350	1.636	MS	12,879	21,870	06/29/2016	03/15/2018
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not				1	1,183,300	100.4500	1,188,660	1,183,300	1,183,300	0	0	0	0	3.450	3.450	MS	11,567	40,824	09/19/2012	09/19/2022
020002-AZ-4	ALLSTATE CORP CORPORATE				1FE	325,330	101.2700	308,867	305,000	323,959	0	(1,372)	0	0	3.150	2.115	JD	427	4,804	06/29/2016	06/15/2023
02361D-AC-4	AMEREN ILLINOIS CO CORPORATE				1FE	1,715,727	131.5800	1,710,540	1,300,000	1,706,006	0	(9,721)	0	0	6.700	4.312	JD	3,871	87,100	04/01/2016	06/15/2036
02547@-AB-0	American Driveline Systems Inc Senior Se			4	4Z	3,037,000	99.4400	3,019,862	3,037,000	3,037,000	0	0	0	0	6.000	6.044	MJSD	2,025	0	12/27/2016	12/27/2021
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE				2FE	3,771,660	119.5800	3,587,448	3,000,000	3,692,837	0	(22,228)	0	0	6.250	4.455	MN	31,250	187,500	03/22/2013	05/01/2036
029163-AD-4	DUKE ENERGY FLORIDA LLC SENIOR NOTES				1FE	10,370,483	123.7200	9,897,360	8,000,000	10,277,369	0	(93,114)	0	0	7.450	3.962	JD	26,489	298,000	06/29/2016	12/15/2026
03073E-AJ-4	AMERISOURCEBERGEN CORP CORPORATE			2	1FE	290,690	102.7200	282,475	275,000	289,230	0	(1,460)	0	0	3.500	2.312	MN	1,230	4,813	06/29/2016	11/15/2021
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE				1FE	15,198,177	104.6400	15,936,976	15,230,000	15,214,606	0	2,815	0	0	4.000	4.015	AO	128,609	609,200	04/01/2016	10/15/2023
03078@-AB-5	Ameripride Services Sr. Unsecured Note			4	2	8,918,752	99.5700	8,718,239	8,756,265	8,911,112	0	(7,639)	0	0	3.850	3.589	FMAN	55,250	252,837	04/01/2016	11/04/2030
03083#-AF-7	AmeriMark Direct, LLC Senior Subordinate				5	1,037,122	106.4500	1,148,707	1,079,105	1,038,155	0	1,033	41,983	0	10.000	10.126	MJSD	5,096	32,367	12/14/2016	03/08/2022
031100-D#-4	Ametek Inc Senior Note				2	9,352,032	111.6400	8,758,255	7,844,960	8,685,952	0	(133,667)	0	(532,413)	2.440	0.267	JD	5,849	195,899	04/01/2016	12/20/2021
031162-AV-2	AMGEN INC CORPORATE				2FE	2,210,628	101.8300	2,138,506	2,100,000	2,139,919	0	(70,709)	0	0	5.850	1.258	JD	10,238	122,850	04/01/2016	06/01/2017
031162-AZ-3	AMGEN INC CORPORATE				2FE	6,036,351	107.4700	6,018,153	5,600,000	5,877,430	0	(99,056)	0	0	5.700	3.197	FA	133,000	233,700	04/01/2016	02/01/2019
035242-AN-6	ANHEUSER-BUSCH INBEV NV CORPORATE			2	1FE	11,672,935	108.0900	11,289,687	10,445,000	11,657,141	0	(15,794)	0	0	4.900	4.199	FA	213,252	264,433	04/01/2016	02/01/2046
037833-AJ-9	APPLE COMPUTER INC CORPORATE				1FE	7,014,217	99.6200	6,973,750	7,000,000	7,010,354	0	(3,863)	0	0	1.000	0.888	MN	11,278	35,000	06/29/2016	05/03/2018
037833-AK-6	APPLE COMPUTER INC CORPORATE				1FE	932,406	97.3700	890,952	915,000	931,209	0	(1,197)	0	0	2.400	2.100	MN	3,538	10,980	06/29/2016	05/03/2023
038336-D*-1	AptarGroup Inc Senior Note				2	4,795,013	98.9400	4,690,074	4,740,445	4,790,659	0	(4,354)	0	0	3.400	3.243	MS	51,934	80,588	04/01/2016	09/05/2024
038336-D@-9	AptarGroup Inc Senior Note				2	15,000,000	99.9600	14,994,523	15,000,000	15,000,000	0	0	0	0	3.490	3.490	JD	21,813	523,500	12/16/2014	12/18/2023
038521-AM-2	ARAMARK CORPORATION CORPORATE			2	4FE	196,969	102.1200	195,059	191,000	194,435	0	(2,533)	0	0	5.750	3.861	MS	3,234	9,747	04/01/2016	03/15/2020
039483-BE-1	ARCHER DANIELS MIDLAND C CORP				1FE	6,755,351	105.5400	6,596,125	6,250,000	6,746,698	0	(8,653)	0	0	4.535	4.030	MS	74,796	141,719	04/01/2016	03/26/2042
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se			4	2	12,001,193	117.7500	13,598,260	11,548,839	11,987,779	0	(13,414)	0	0	6.400	6.058	MJSD	2,053	683,121	04/01/2016	09/30/2038
04317@-AP-3	Arthur J. Gallagher & Co Senior Note				2	6,453,756	102.5200	6,242,090	6,088,644	6,431,572	0	(22,184)	0	0	4.360	3.652	JD	5,162	265,465	04/01/2016	06/24/2026
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure				2Z	1,910,000	94.7200	1,809,107	1,910,000	1,910,000	0	0	0	0	3.460	3.460	JD	5,507	0	12/01/2016	12/01/2027
044209-AK-0	ASHLAND INC CORPORATE			2	3FE	2,808,699	102.6200	2,788,321	2,717,000	2,774,168	0	(34,531)	0	0	3.875	2.097	AO	22,227	105,284	04/01/2016	04/15/2018
04472*-AL-5	Ashley Furniture Industries, I Senior Un				2	9,511,716	102.7200	9,383,224	9,134,706	9,491,348	0	(20,368)	0	0	3.990	3.565	MJSD	28,348	273,356	04/01/2016	09/03/2027
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE			2	1FE	980,822	102.2200	919,953	900,000	970,742	0	(10,081)	0	0	3.375	1.053	MS	8,944	15,188	06/29/2016	09/15/2025
05531F-AV-5	BB&T CORP CORPORATE			2	1FE	405,804	98.1700	392,688	400,000	405,233	0	(571)	0	0	2.050	1.731	MN	1,162	4,100	06/30/2016	05/10/2021
057224-BC-0	Baker Hughes Inc CORPORATE			2	2FE	5,443,288	102.0600	5,307,224	5,200,000	5,419,309	0	(23,979)	0	0	3.200	2.181	FA	62,862	83,200	06/29/2016	08/15/2021
058498-AS-5	BALL CORP CORPORATE				3FE	1,564,180	98.0000	1,556,240	1,588,000	1,566,171	0	1,991	0	0	4.000	4.232	MN	8,116	63,520	04/01/2016	11/15/2023
059438-AK-7	BANK ONE CORP SUB DEBENTURES				2FE	7,669,026	129.9200	7,519,885	5,788,000	7,568,252	0	(100,774)	0	0	8.000	4.282	AO	79,746	463,040	04/01/2016	04/29/2027
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1FE	393,627	100.1100	380,423	380,000	392,271	0	(1,356)	0	0	2.500	1.701	AO	2,006	6,228	06/30/2016	04/15/2021
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE				1FE	4,582,159	105.7800	4,442,718	4,200,000	4,525,900	0	(56,259)	0	0	4.150	2.154	FA	72,625	87,150	04/01/2016	02/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE			2	1FE	4,791,076	104.4500	4,700,250	4,500,000	4,754,460	0	(36,617)	0	0	3.550	2.260	MS	43,488	79,875	06/29/2016	09/23/2021
06406H-CJ-6	BANK OF NEW YORK MELLON CORPORATE			2	1FE	100,293	99.7400	99,741	100,000	100,201	0	(91)	0	0	1.350	1.165	MS	431	675	06/29/2016	03/06/2018
06406H-DA-4	BANK OF NEW YORK MELLON CORPORATE			2	1FE	619,039	98.3400	580,187	590,000	617,491	0	(1,548)	0	0	3.000	2.362	FA	6,244	8,850	06/29/2016	02/24/2025
067383-AD-1	CR BARD INC CORPORATE			2	1FE	7,986,605	99.6300	7,970,240	8,000,000	7,990,936	0	4,331	0	0	1.375	1.485	JJ	50,722	55,000	06/29/2016	01/15/2018
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE			2	1FE	880,167	101.8000	834,744	820,000	877,216	0	(2,951)	0	0	3.625	2.710	MS	8,670	14,863	06/29/2016	09/16/2025
07330N-AJ-4	BB&T CORP CORPORATE			2	1FE	1,137,626	101.5300	1,096,535	1,080,000	1,131,632	0	(5,993)	0	0	2.850	1.658	AO	7,695	15,390	06/29/2016	04/01/2021
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se			4	2FE	4,674,897	100.9400	4,617,972	4,575,181	4,668,055	0	(6,841)	0	0	4.890	4.619	MJSD	621	167,795	04/01/2016	10/08/2025
075887-AW-9	BECTON DICKINSON & CO CORPORATE				2FE	3,164,632	102.7400	3,109,849	3,027,000	3,149,427	0	(15,206)	0	0	3.250	2.153	MN	13,390	49,189	06/29/2016	11/12/2020
082618-AA-3	Benson Power, LLC Senior Secured Note			4	4Z	962,123	109.0000	1,069,592	981,235	963,454	0	931	0	0	7.700	8.059	MJSD	210	84,160	08/20/2015	07/15/2027
08516*-AB-6	Berlin Station LLC Senior Note			4	4FE	3,074,093	102.9800	3,103,815	3,013,879	3,071,129	0	(2,964)	0	0	7.500	7.270	JAJO	38,301	169,531	04/01/2016	09/30/2031
09126#-AA-4	Birmingham U.S. Treasury Credit-Tenant L			4	1	1,146,239	102.2900	1,160,861	1,134,891	1,144,959	0	(630)	0	0	4.217	4.120	MON	2,526	47,858	12/19/2014	12/12/2029
09247X-AH-4	BLACKROCK INC CORPORATE				1FE	1,183,777	107.3800	1,138,270	1,060,000	1,171,557	0	(12,221)	0	0	4.250	1.752	MN	4,630	22,525	06/29/2016	05/24/2021
09247X-AJ-0	BLACKROCK INC CORPORATE				1FE	1,276,788	103.5000	1,221,288	1,180,000	1,268,981	0	(7,807)	0	0	3.375	1.903	JD	3,319	19,913	06/29/2016	06/01/2022
09534#-AE-2	Blue Cross Blue Shield of FL Senior Unse				1	1,330,000	98.5300	1,310,505	1,330,000	1,330,000	0	0	0	0	3.310	3.310	MJSD	122	33,017	03/31/2016	03/31/2026
097023-AD-7	BOEING CO DEBENTURES				1FE	5,731,589	126.1200	5,423,332	4,300,000	5,597,193	0	(134,396)	0	0	8.750	1.901	FA	142,139	188,125	06/29/2016	08/15/2021
097023-AW-5	BOEING CO CORPORATE				1FE	8,233,180	108.9600	7,954,006	7,300,000	8,062,172	0	(171,008)	0	0	6.000	1.189	MS	128,967	219,000	06/29/2016	03/15/2019
097023-BP-9	BOEING CO CORPORATE			2	1FE	78,200	97.1500	72,866	75,000	78,038	0	(162)	0	0	2.600	2.082	AO	330	975	06/29/2016	10/30/2025
10920@-AD-6	Bright House Networks, LLC Ser 2009-A 2			4	1	0	0.0000	0	0	0	0	0	0	0	7.500	0.000	JJ	0	1,197,078	07/28/2009	07/28/2019
110122-AS-7	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	8,008,654	99.8400	7,987,440	8,000,000	8,004,653	0	(4,001)	0	0	0.875	0.775	FA	29,167	35,000	06/29/2016	08/01/2017
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	14,344,732	96.9000	13,828,343	14,270,000	14,338,164	0	(6,568)	0	0	2.000	1.909	FA	118,917	142,700	06/29/2016	08/01/2022
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	856,402	103.0300	824,208	800,000	851,274	0	(5,128)	0	0	3.250	2.233	MN	4,333	26,000	04/01/2016	11/01/2023
115637-AM-2	BROWN FORMAN CORP CORPORATE			2	1FE	5,941,271	96.4400	5,814,549	6,029,000	5,950,230	0	8,959	0	0	2.250	2.484	JJ	62,551	67,826	04/01/2016	01/15/2023
115637-AN-0	BROWN FORMAN CORP CORPORATE				1FE	139,776	99.4800	139,275	140,000	139,848	0	73	0	0	1.000	1.105	JJ	646	700	06/29/2016	01/15/2018
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES				2FE	205,747	128.4600	205,533	160,000	204,686	0	(1,062)	0	0	7.400	5.070	MS	3,486	5,920	04/01/2016	09/15/2035
117043-AP-4	BRUNSWICK CORP CORPORATE			2	2FE	344,013	101.1200	369,106	365,000	351,995	0	2,557	0	0	4.625	5.552	MN	2,157	16,881	09/03/2013	05/15/2021
120462-AA-4	BUMBLE BEE ACQUISITION CORP CORPORATE				4FE	859,893	99.1200	809,851	817,000	817,000	0	(1,214)	0	0	9.000	7.678	JD	3,268	73,530	04/01/2011	12/15/2017
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES				1FE	3,207,892	127.2400	3,086,866	2,426,000	3,156,123	0	(51,769)	0	0	7.000	3.122	JD	7,548	169,820	04/01/2016	12/15/2025
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES				1FE	380,680	142.2300	369,795	260,000	375,897	0	(4,783)	0	0	7.950	3.743	FA	7,809	10,335	04/01/2016	08/15/2030
1248EP-AY-9	CCO HLDGS LLC CAP CORP CORPORATE			2	3FE	1,764,000	103.5000	1,863,000	1,800,000	1,779,102	0	2,114	0	0	5.250	5.369	MS	23,887	73,500	04/01/2016	09/30/2022
125152-AC-2	CE GENERATION LLC SECURED			4	4FE	372,710	93.5000	376,740	402,930	377,321	0	4,611	0	0	7.416	13.150	JD	1,328	29,881	04/01/2016	12/15/2018
12519*-AA-7	CED Alamo 5, LLC Debt in a Project			4	2	1,246,208	101.4800	1,264,673	1,246,208	1,246,208	0	0	0	0	4.530	4.529	JD	157	58,492	12/17/2015	12/31/2040
12527G-AA-1	CF INDUSTRIES INC CORPORATE				3FE	1,098,750	105.2600	1,052,640	1,000,000	1,022,728	0	(16,143)	0	0	6.875	5.083	MN	11,458	68,750	10/07/2011	05/01/2018
12542R-H@-2	CHS Inc. Senior Note				2	3,000,000	97.5600	2,926,929	3,000,000	3,000,000	0	0	0	0	3.800	3.818	JAJO	25,017	114,000	07/12/2013	07/14/2025
12543D-AL-4	CHS COMMUNITY HEALTH SYS CORPORATE	LS		2	5FE	389,500	83.0000	332,000	400,000	391,380	0	1,880	0	0	8.000	8.860	MN	4,089	32,000	04/01/2016	11/15/2019
126117-AS-9	CNA FINANCIAL CORP CORPORATE			2	2FE	1,002,190	101.0700	1,025,901	1,015,000	1,003,189	0	999	0	0	3.950	4.134	MN	5,123	40,093	04/01/2016	05/15/2024
126408-GZ-0	CSX CORP CORPORATE			2	2FE	2,438,706	103.7000	2,499,266	2,410,000	2,436,258	0	(2,662)	0	0	3.700	3.509	MN	14,862	89,170	04/01/2016	11/01/2023
12646R-AB-1	CST BRANDS INC CORPORATE			2	3FE	2,674,225	103.2500	2,785,685	2,698,000	2,683,469	0	1,356	0	0	5.000	5.045	MN	22,483	134,900	04/01/2016	05/01/2023
126650-BX-7	CVS HEALTH CORP CORPORATE			2	2FE	11,154,400	116.7400	11,674,300	10,000,000	11,048,305	0	(22,478)	0	0	5.750	4.993	MN	73,472	575,000	10/07/2011	05/15/2041
130572-AA-8	California Ridge Wind Energy Senior Secu			4	2FE	9,726,826	115.8200	10,641,142	9,187,340	9,701,271	0	(25,555)	0	0	6.250	5.598	MJSD	1,595	509,294	04/01/2016	06/30/2032
134429-AZ-2	CAMPBELL SOUP CO CORPORATE				1FE	714,132	90.6800	652,867	720,000	714,617	0	122	0	0	3.800	3.846	FA	11,324	27,360	07/30/2012	08/02/2042
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE				2FE	18,697,363	99.0600	19,204,995	19,387,000	18,923,657	0	66,732	0	0	3.375	3.810	FA	247,184	519,311	04/01/2016	02/15/2023
14149#-AF-6	Cardinal Glass Industries Senior Note Se			4	2	6,358,437	104.4700	6,230,860	5,964,386	6,229,127	0	(129,311)	0	0	5.700	2.662	JAJO	82,159	254,978	04/01/2016	01/04/2020
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	615,380	100.9000	605,422	600,000	613,862	0	(1,517)	0	0	3.200	2.791	MS	5,653	9,600	04/01/2016	03/15/2023
14162@-AA-1	Care Capital Properties, Inc Senior Unse				2	1,000,000	98.0700	980,738	1,000,000	1,000,000	0	0	0	0	5.380	5.380	MN	6,576	26,900	05/17/2016	05/17/2027
141781-AZ-7	Cargill Inc CORPORATE				1FE	9,519,146	102.2700	9,204,391	9,000,000	9,494,789	0	(24,357)	0	0	3.250	2.058	MN	37,375	146,250	09/30/2016	11/15/2021
141781-BB-9	Cargill Inc CORPORATE			2	1FE	7,906,140	102.1100	7,581,371	7,425,000	7,883,681	0	(22,459)	0	0	3.300	1.975	MS	81,675	0	09/30/2016	03/01/2022
15189X-AP-3	CENTERPOINT ENERGY CORPORATE			2	1FE	46,270	97.6200	44,905	46,000	46,262	0	(9)	0	0	1.850	1.711	JD	71	456	11/03/2016	06/01/2021
15645*-AA-7	Century Bankcard Services Term			4	5*	1,793,602	99.1100	1,777,626	1,793,602	1,793,602	0	0	0	0	9.500	9.595	JAJO	473	171,735	10/03/2016	04/30/2018
15645*-AB-5	Century Bankcard Services Revolver			4	5*	1,000,000	97.9900	154,926	175,000	175,000	0	0	0	0	9.100	9.332	MON	765	88,779	05/10/2016	04/30/2018
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not			4	1	10,186,655	99.7400	9,885,193	9,911,275	10,180,865	0	(5,790)	0	0	4.470	4.276	MON	25,844	332,276	04/01/2016	03/10/2045
166764-AH-3	CHEVRON CORP CORPORATE			2	1FE	17,290,823	102.4300	17,161,728	16,755,000	17,239,821	0	(51,002)	0	0	3.191	2.683	JD	10,396	525,558	06/29/2016	06/24/2023
169905-AD-8	CHOICE HOTELS CORPORATE				2FE	2,106,250	107.7500	2,155,000	2,000,000	2,059,551	0	(14,596)	0	0	5.700	4.801	FA	38,950	114,000	08/13/2013	08/28/2020
169905-AE-6	CHOICE HOTELS CORP				2FE	3,070,860	106.7500	3,089,345	2,894,000	3,040,359	0	(18,311)	0	0	5.750	4.695	JJ	83,203	111,953	04/01/2016	07/01/2022
171232-AR-2	CHUBB CORPORATION CORPORATE				1FE	10,714,410	105.4700	10,547,100	10,000,000	10,604,230	0	(110,180)	0	0	5.750	1.292	MN	73,472	287,500	09/30/2016	05/15/2018
171232-AS-0	CHUBB CORPORATION CORPORATE				1FE	3,990,150	131.7300	3,951,900	3,000,000	3,964,855	0	(25,295)	0	0	6.500	4.204	MN	24,917	195,000	01/26/2016	05/15/2038
17275R-AE-2	CISCO SYSTEMS INC CORPORATE				1FE	30,209,566	106.9000	31,834,492	29,780,000	30,096,400	0	(109,535)	0	0	4.950	4.405	FA	556,886	1,375,110	04/01/2016	02/15/2019
184496-AL-1	CLEAN HARBORS INC CORP			2	3FE	1,985,000	102.2700	2,045,400	2,000,000	1,990,764	0	1,796	0	0	5.125	5.242	JD	8,542	102,500	08/14/2013	06/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE				2FE	3,598,315	111.0300	3,886,127	3,500,000	3,587,793	0	(2,311)	0	0	5.950	5.737	JD	9,256	208,250	10/11/2011	12/15/2036
191216-AY-6	COCA COLA CO CORPORATE				1FE	12,179,873	100.3700	12,044,640	12,000,000	12,127,078	0	(52,795)	0	0	1.650	0.764	MS	58,850	99,000	06/29/2016	03/14/2018
191216-AZ-3	COCA COLA CO CORPORATE				1FE	933,365	98.6800	888,102	900,000	931,025	0	(2,340)	0	0	2.500	1.912	AO	5,625	11,250	06/29/2016	04/01/2023
191219-BB-9	Coca Cola Enterprises Inc DEBENTURES				1FE	16,138,653	103.3900	15,508,500	15,000,000	15,517,478	0	(621,175)	0	0	7.125	1.171	FA	445,313	534,375	06/29/2016	08/01/2017
191219-BE-3	Coca Cola Enterprises Inc DEBENTURES				1FE	5,716,257	128.3500	6,802,391	5,300,000	5,606,389	0	(17,603)	0	0	6.750	6.052	MS	105,338	357,750	06/22/2009	09/15/2028
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE				1FE	13,212,529	99.4200	12,670,569	12,745,000	13,167,206	0	(45,324)	0	0	2.300	1.648	MN	47,227	226,263	06/29/2016	05/03/2022
19416Q-EA-4	COLGATE PALMOLIVE CO CORPORATE				1FE	1,487,246	96.0000	1,439,940	1,500,000	1,488,553	0	1,307	0	0	1.950	2.084	FA	12,188	14,625	04/01/2016	02/01/2023
19416Q-EC-0	COLGATE PALMOLIVE CO CORPORATE				1FE	1,022,966	96.4200	964,250	1,000,000	1,021,367	0	(1,599)	0	0	2.100	1.742	MN	3,500	10,500	06/29/2016	05/01/2023
195869-AN-2	Colonial Pipeline Co. CORPORATE			2	1FE	1,588,611	94.7700	1,554,274	1,640,000	1,589,270	0	659	0	0	4.200	4.397	AO	14,541	45,885	06/29/2016	04/15/2043
195869-AP-7	Colonial Pipeline Co. CORPORATE			2	1FE	1,040,966	98.2400	982,420	1,000,000	1,038,978	0	(1,988)	0	0	3.750	3.222	AO	9,375	18,750	06/29/2016	10/01/2025
20030N-AK-7	COMCAST CORP CORPORATE				1FE	1,980,600	128.0600	2,561,156	2,000,000	1,983,923	0	416	0	0	6.500	6.574	MN	16,611	130,000	12/05/2005	11/15/2035
20030N-AV-3	COMCAST CORP CORPORATE				1FE	3,370,229	136.3900	3,273,389	2,400,000	3,348,696	0	(21,533)	0	0	6.950	4.093	FA	63,013	83,400	04/01/2016	08/15/2037
205887-AF-9	CONAGRA FOODS INC SENIOR NOTES				2FE	9,778,026	120.6200	12,061,600	10,000,000	9,842,099	0	10,655	0	0	7.125	7.352	AO	178,125	712,500	06/22/2009	10/01/2026
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	1,349,298	126.9900	1,714,311	1,350,000	1,349,307	0	15	0	0	6.350	6.354	JD	7,144	85,725	06/01/2006	06/01/2036
207597-ED-3	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	648,006	105.1900	631,116	600,000	634,965	0	(13,041)	0	0	5.650	1.229	MN	5,650	16,950	06/29/2016	05/01/2018
209111-EL-3	CONS EDISON CO OF NY CORPORATE				1FE	3,009,130	121.2800	3,638,340	3,000,000	3,007,154	0	(207)	0	0	5.850	5.828	MS	51,675	175,500	03/06/2006	03/15/2036
209111-FB-4	CONS EDISON CO OF NY CORPORATE				1FE	2,708,577	100.2700	2,617,003	2,610,000	2,706,847	0	(1,730)	0	0	4.200	3.966	MS	32,277	54,810	04/01/2016	03/15/2042
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr				2Z	5,540,000	107.6400	5,963,005	5,540,000	5,540,000	0	0	0	0	4.820	4.820	JD	14,093	267,028	12/12/2013	12/12/2023
21036P-AF-5	CONSTELLATION BRANDS INC CORPORATE				2FE	897,818	102.0000	865,980	849,000	865,405	0	(32,412)	0	0	7.250	2.001	MN	7,865	61,553	04/01/2016	05/15/2017
210518-AT-3	Consumers Energy SENIOR NOTES				1FE	10,694,100	105.4700	10,546,700	10,000,000	10,113,679	0	(92,428)	0	0	6.875	5.843	MS	229,167	687,500	06/22/2009	03/01/2018
210518-CT-1	Consumers Energy CORPORATE			2	1FE	2,909,168	101.3700	2,818,058	2,780,000	2,898,194	0	(10,974)	0	0	2.850	1.973	MN	10,124	39,615	06/29/2016	05/15/2022
21246#-AR-7	Convenience Store Investments Senior Sec			4	2	2,620,569	100.4500	2,632,365	2,620,569	2,620,569	0	0	0	0	3.690	3.706	FMAN	9,939	96,699	04/22/2013	05/24/2033
22160K-AE-5	COSTCO WHOLESALE CORP CORPORATE				1FE	12,067,894	99.9000	11,988,000	12,000,000	12,044,565	0	(23,329)	0	0	1.125	0.734	JD	6,000	67,500	06/29/2016	12/15/2017
224044-CC-9	COX COMMUNICATIONS INC CORPORATE			2	2FE	2,437,324	84.5800	2,537,490	3,000,000	2,443,982	0	6,658	0	0	4.500	5.890	JD	375	135,000	04/01/2016	06/30/2043
22651#-AA-0	Cretex Companies, Inc Senior Secured Not			4	2	5,000,000	102.0000	5,100,007	5,000,000	5,000,000	0	0	0	0	4.520	4.545	MJSD	6,906	226,000	06/20/2014	06/20/2029
229669-C#-1	Cubic Corporation Senior Note Series B			4	2	2,775,297	97.4000	2,727,196	2,800,000	2,781,344	0	2,639	0	0	3.350	3.469	MS	28,401	93,800	08/19/2014	03/12/2025
229669-D#-2	Cubic Corporation Senior Unsecured			4	2	2,350,000	100.3300	2,357,823	2,350,000	2,350,000	0	0	0	0	3.930	3.930	MS	27,963	56,439	02/02/2016	03/12/2026
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant			4	2	1,156,245	97.8800	1,131,762	1,156,245	1,156,245	0	0	0	0	4.010	4.043	MON	2,061	19,707	07/14/2016	10/15/2036
23314#-AL-3	DCT Indl Oper Partnership LP Senior Note				2	1,896,130	104.6800	1,820,968	1,739,613	1,882,198	0	(13,932)	0	0	5.570	4.134	FA	37,951	48,448	04/01/2016	08/01/2023
23338V-AA-4	DTE ELECTRIC CO CORPORATE			2	1FE	280,580	100.6000	281,675	280,000	280,525	0	(12)	0	0	4.000	3.988	AO	2,800	11,200	03/25/2013	04/01/2043
23404B-AA-0	Daisy Brand, LLC Senior Note				2	7,425,000	100.6900	7,476,169	7,425,000	7,425,000	0	0	0	0	3.790	3.790	MN	31,268	281,408	11/21/2012	11/21/2022
235851-AQ-5	DANAHER CORP CORPORATE			2	1FE	1,796,728	102.6600	1,668,241	1,625,000	1,787,894	0	(8,834)	0	0	3.350	2.052	MS	16,029	27,219	06/29/2016	09/15/2025
244199-BC-8	DEERE & CO CORPORATE				1FE	4,378,876	106.3900	4,282,318	4,025,000	4,350,017	0	(28,860)	0	0	4.375	1.414	AO	36,686	88,047	09/30/2016	10/16/2019
24422E-RM-3	JOHN DEERE CAPITAL CORP CORPORATE				1FE	1,029,852	100.3200	1,003,220	1,000,000	1,026,321	0	(3,531)	0	0	2.750	2.212	MS	8,097	13,750	04/01/2016	03/15/2022
247150-AK-0	Deloitte LLP Senior Note				1	30,597,159	102.7800	30,926,461	30,089,754	30,553,128	0	(44,031)	0	0	4.350	4.087	MN	159,977	1,308,904	04/01/2016	11/17/2023
24823U-AH-1	DENBURY RES INC. CORPORATE			2	5FE	346,169	80.1200	698,690	872,000	346,169	0	(15,540)	91,546	0	4.625	4.780	JJ	18,597	23,634	04/01/2016	07/15/2023
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured				2	16,000,000	94.8000	15,022,571	15,846,009	15,846,009	0	0	0	(153,991)	2.250	2.250	FA	134,691	0	08/15/2016	08/15/2026
250847-EH-9	DTE Electric Company CORPORATE			2	1FE	3,519,653	103.7800	3,424,773	3,300,000	3,516,295	0	(3,970)	0	0	4.500	4.067	MS	49,500	92,250	04/01/2016	09/01/2041
250847-EK-2	DTE Electric Company CORPORATE			2	1FE	884,153	99.3500	884,216	890,000	884,609	0	120	0	0	3.950	3.988	JD	1,562	35,155	03/25/2013	06/15/2042
25179M-AK-9	DEVON ENERGY CORP CORPORATE			2	2FE	1,760,000	103.3400	2,066,792	2,000,000	1,788,996	0	28,996	0	0	4.000	6.736	JJ	36,889	40,000	04/01/2016	07/15/2021
25239*-AA-8	DeZurik, Inc. Senior Note			4	4	1,591,540	106.2100	1,662,854	1,565,651	1,588,114	0	(3,426)	0	0	6.500	6.157	MJSD	283	76,326	04/01/2016	01/03/2023
25271C-AM-4	DIAMOND OFFSHORE DRILLIN CORPORATE	LS		2	3FE	464,340	86.8800	568,163	654,000	477,927	0	13,587	0	0	3.450	8.769	MN	3,761	22,563	04/01/2016	11/01/2023
25468P-CG-9	WALT DISNEY CO CORPORATE				1FE	3,876,900	102.5900	3,811,107	3,715,000	3,727,788	0	(22,764)	0	0	6.000	5.344	JJ	101,543	222,900	03/11/2009	07/17/2017
25468P-CK-0	WALT DISNEY CO CORPORATE				1FE	13,475,430	108.0900	14,591,610	13,500,000	13,492,143	0	2,754	0	0	5.500	5.524	MS	218,625	742,500	03/11/2009	03/15/2019
25468P-CL-8	WALT DISNEY CO CORPORATE				1FE	790,951	106.0500	759,304	716,000	783,546	0	(7,405)	0	0	3.750	1.533	JD	2,238	13,425	06/29/2016	06/01/2021
25468P-CV-6	WALT DISNEY CO CORPORATE				1FE	6,185,447	99.9100	6,154,678	6,160,000	6,176,463	0	(8,984)	0	0	1.100	0.807	JD	5,647	33,880	06/29/2016	12/01/2017
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	2,418,011	99.4400	2,485,925	2,500,000	2,426,955	0	8,944	0	0	3.300	3.908	MN	10,542	82,500	04/01/2016	05/15/2022
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	4,060,120	93.0300	3,721,280	4,000,000	4,056,216	0	(1,062)	0	0	4.875	4.780	AO	48,750	195,000	03/22/2013	04/01/2043
25746U-BM-0	DOMINION RESOURCES INC CORPORATE			2	2FE	3,373,070	104.9800	3,469,582	3,305,000	3,372,056	0	(1,014)	0	0	4.900	4.757	FA	67,477	80,973	04/01/2016	08/01/2041
260003-AG-3	DOVER CORP CORPORATE				1FE	2,892,703	131.4000	2,822,425	2,148,000	2,876,866	0	(15,837)	0	0	6.600	4.173	MS	41,743	70,884	04/01/2016	03/15/2038
260003-AM-0	DOVER CORP CORPORATE			2	1FE	1,060,127	100.0800	1,000,780	1,000,000	1,057,145	0	(2,982)	0	0	3.150	2.412	MN	4,025	15,750	06/29/2016	11/15/2025
260543-CE-1	DOW CHEMICAL CO/THE CORPORATE			2	2FE	1,063,360	108.0400	1,080,422	1,000,000	1,062,365	0	(995)	0	0	5.250	4.812	MN	6,708	52,500	04/01/2016	11/15/2041
263534-BZ-1	E.I. DU PONT DE NEMOURS CORPORATE				1FE	7,767,379	106.8200	7,514,428	7,035,000	7,665,891	0	(101,488)	0	0	4.625	1.590	JJ	150,031	162,684	06/29/2016	01/15/2020
263534-CE-7	E.I. DU PONT DE NEMOURS CORPORATE				1FE	12,473,625	105.9700	13,246,500	12,500,000	12,486,777	0	2,633	0	0	4.250	4.276	AO	132,813	531,250	03/22/2011	04/01/2021
263534-CJ-6	E.I. DU PONT DE NEMOURS CORPORATE				1FE	3,417,924	94.5100	3,421,190	3,620,000	3,420,873	0	2,949	0	0	4.150	4.510	FA	56,754	75,115	04/01/2016	02/15/2043
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2FE	998,980	121.2800	1,212,767	1,000,000	999,113	0	24	0	0	6.700	6.708	JD	5,583	67,000	05/25/2004	06/01/2034
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE			2	2FE	2,565,762	102.5400	2,527,609	2,465,000	2,554,416	0	(11,346)	0	0	3.600	2.865	FA	33,524	44,370	04/01/2016	08/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278058-AW-2	Eaton Corporation DEBENTURES				2FE	4,088,610	130.4400	3,913,050	3,000,000	4,043,531	0	(45,079)	0	0	7.650	4.137	MN	29,325	229,500	04/01/2016	11/15/2029
278058-F*-8	Eaton Corporation Senior Note				2	3,315,898	101.6100	3,270,028	3,218,283	3,306,866	0	(9,032)	0	0	3.680	3.207	JD	5,264	118,433	04/01/2016	06/28/2023
278642-AG-8	EBAY INC CORPORATE				2FE	8,009,952	100.0400	8,003,328	8,000,000	8,005,159	0	(4,793)	0	0	1.350	1.229	JJ	49,800	54,000	06/29/2016	07/15/2017
27965#-AQ-5	Edens Limited Partnership Sr. Unsecured				2	1,050,000	98.6300	1,035,580	1,050,000	1,050,000	0	0	0	0	3.590	3.590	JJ	18,115	0	07/08/2016	07/08/2026
27965#-AR-3	Edens Limited Partnership Senior Unsecur				2	1,100,000	98.7600	1,086,400	1,100,000	1,100,000	0	0	0	0	3.770	3.770	JJ	19,929	0	07/08/2016	07/08/2028
28103*-AX-5	Edison Properties Senior Unsecured Note		4		2Z	1,044,694	99.0100	1,034,367	1,044,694	1,044,694	0	0	0	0	4.050	4.083	MON	823	7,052	10/24/2016	10/24/2031
285512-AC-3	ELECTRONIC ARTS INC CORPORATE		2		2FE	6,190,461	103.3900	6,156,726	5,955,000	6,156,229	0	(34,232)	0	0	3.700	2.818	MS	73,445	114,452	04/01/2016	03/01/2021
291011-AW-4	EMERSON ELEC CO CORPORATE				1FE	5,273,430	103.2900	5,164,480	5,000,000	5,167,423	0	(106,007)	0	0	5.375	1.098	AO	56,736	134,375	06/29/2016	10/15/2017
291011-AY-0	EMERSON ELEC CO CORPORATE				1FE	4,964,904	107.8600	4,853,565	4,500,000	4,869,494	0	(95,410)	0	0	4.875	1.840	AO	46,313	219,375	04/01/2016	10/15/2019
29206#-AB-3	Empire Southwest LLC Senior Note				2	2,646,741	100.1000	2,611,919	2,609,419	2,642,785	0	(3,956)	0	0	3.910	3.654	JJ	44,212	51,014	04/01/2016	07/25/2022
292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur				2	5,980,459	96.3200	5,864,407	6,088,644	5,986,326	0	5,867	0	0	4.090	4.316	MJSD	2,767	186,769	04/01/2016	03/29/2027
292554-A*-3	Encore Capital Group Inc. Senior Secured		4		4	493,948	101.9900	503,757	493,948	493,948	0	0	0	0	7.750	7.823	MJSD	1,489	43,125	09/20/2010	09/18/2017
29364D-AU-4	ENTERGY ARKANSAS INC CORPORATE		2		1FE	2,829,294	101.9000	2,624,046	2,575,000	2,817,195	0	(12,099)	0	0	3.500	2.334	AO	22,531	45,063	06/29/2016	04/01/2026
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE		2		1FE	1,624,931	104.8100	1,708,339	1,630,000	1,626,341	0	459	0	0	4.050	4.088	MS	22,005	66,015	08/19/2013	09/01/2023
29379V-AY-9	ENTERPRISE PROD OPER L.P. CORPORATE		2		2FE	2,945,102	94.7800	3,127,799	3,300,000	2,949,755	0	4,654	0	0	4.450	5.197	FA	55,477	73,425	04/01/2016	02/15/2043
29379V-AZ-6	ENTERPRISE PROD OPER L.P. CORPORATE		2		2FE	2,802,390	101.2400	3,037,068	3,000,000	2,862,789	0	18,971	0	0	3.350	4.194	MS	29,592	100,500	08/22/2013	03/15/2023
29717P-A@-6	Essex Portfolio LP Senior Note				2FE	1,101,429	101.7200	1,120,408	1,101,429	1,101,429	0	0	0	0	4.500	4.500	MS	12,529	49,564	06/30/2011	09/30/2017
29717P-B*-7	Essex Portfolio LP Senior Note				2	3,388,887	104.1200	3,332,686	3,200,887	3,362,844	0	(26,042)	0	0	4.270	3.014	AO	23,159	136,678	04/01/2016	04/30/2021
302788-AP-5	FMT Heavy Oil Transportation Senior Note		4		3	4,531,250	99.8600	4,524,794	4,531,250	4,531,250	0	0	0	0	4.750	4.796	MON	17,936	215,235	03/24/2014	03/01/2024
303250-C*-3	Fair Isaac Corporation Series F Senior N				2Z	8,086,308	101.6600	7,958,026	7,828,257	7,936,838	0	(149,470)	0	0	5.040	2.418	JJ	183,025	197,272	04/01/2016	07/14/2017
31620M-AP-1	Fidelity National Information CORPORATE		2		2FE	2,506,298	103.5300	2,510,525	2,425,000	2,493,363	0	(12,935)	0	0	3.625	2.818	AO	18,558	86,685	04/01/2016	10/15/2020
316773-CL-2	FIFTH THIRD BANCORP CORPORATE	LS	2		2FE	4,817,713	102.5200	4,736,378	4,620,000	4,794,277	0	(23,436)	0	0	3.500	2.706	MS	47,612	80,850	04/01/2016	03/15/2022
31677Q-BG-3	FIFTH THIRD BK CINCINNATI CORPORATE		2		1FE	233,949	98.6400	226,867	230,000	233,602	0	(347)	0	0	2.250	1.875	JD	244	2,588	07/19/2016	06/14/2021
33613Q-AA-7	FIRST QUALITY FINANCE CO INC CORPORATE		2		4FE	737,260	99.0000	756,360	764,000	740,691	0	3,431	0	0	4.625	5.417	MN	4,515	35,335	04/01/2016	05/15/2021
341099-CP-2	FLORIDA POWER CORP CORPORATE		2		1FE	532,788	102.1900	510,950	500,000	529,525	0	(3,263)	0	0	3.100	1.691	FA	5,856	7,750	06/29/2016	08/15/2021
345397-XA-6	FORD MOTOR CREDIT CO LLC CORPORATE				2FE	305,579	98.8800	296,639	300,000	304,917	0	(662)	0	0	3.219	2.866	JJ	4,614	4,829	04/01/2016	01/09/2022
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		4		1	11,299,752	93.2400	11,096,172	11,900,504	11,312,697	0	12,945	0	0	4.140	4.557	MON	21,897	369,511	04/01/2016	03/15/2046
35671D-BR-5	FREEPORT-MCMORAN INC CORPORATE		2		3FE	1,952,030	101.7500	1,984,125	1,950,000	1,951,901	0	(129)	0	0	6.625	6.581	MN	6,459	0	12/13/2016	05/01/2021
35802X-AA-1	FRESENIUS MEDICAL CARE US FINA CORPORATE				3FE	2,780,505	105.7500	2,694,510	2,548,000	2,711,506	0	(68,999)	0	0	6.500	2.625	MS	48,766	82,810	04/01/2016	09/15/2018
359694-D#-0	Fuller Company H B Series C Senior Note				2	3,606,839	105.2600	3,589,059	3,409,641	3,569,323	0	(37,516)	0	0	5.610	3.917	JD	7,970	191,281	04/01/2016	12/16/2019
361268-B#-1	G & K Services, Inc. Senior Note				2	1,000,000	98.2400	982,425	1,000,000	1,000,000	0	0	0	0	3.880	3.880	AO	8,191	38,800	04/15/2013	04/15/2025
361841-AB-5	GLP CAPITAL LP CORPORATE		2		3FE	2,562,500	103.4700	2,586,725	2,500,000	2,525,846	0	(15,554)	0	0	4.375	3.697	MN	18,229	109,375	07/30/2014	11/01/2018
361841-AD-1	GLP CAPITAL LP CORPORATE		2		3FE	644,800	105.0000	651,000	620,000	640,802	0	(3,998)	0	0	4.875	3.858	MN	5,038	30,225	04/01/2016	11/01/2020
36714#-AA-5	The Gas Company, LLC Senior Secured Note				2	1,000,000	101.0300	1,010,306	1,000,000	1,000,000	0	0	0	0	4.220	4.220	FA	16,763	42,200	08/08/2012	08/08/2022
369550-AU-2	GENERAL DYNAMICS CORP CORPORATE		2		1FE	5,055,580	98.7900	4,939,605	5,000,000	5,049,461	0	(6,119)	0	0	2.250	2.063	MN	14,375	112,500	04/01/2016	11/15/2022
369550-AV-0	GENERAL DYNAMICS CORP CORPORATE				1FE	3,000,611	99.7700	2,993,040	3,000,000	3,000,386	0	(225)	0	0	1.000	0.985	MN	3,833	15,000	06/29/2016	11/15/2017
369604-BC-6	GENERAL ELECTRIC CO CORPORATE				1FE	169,768	103.5900	165,750	160,000	166,356	0	(3,412)	0	0	5.250	0.951	JD	583	4,200	06/29/2016	12/06/2017
36962G-6W-9	GENERAL ELEC CAP CORP CORPORATE				1FE	10,114,761	100.2600	10,026,400	10,000,000	10,082,078	0	(32,683)	0	0	1.625	0.964	AO	40,174	81,250	06/29/2016	04/02/2018
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE		2		2FE	392,748	98.8900	395,574	400,000	393,544	0	796	0	0	3.450	3.790	AO	3,105	13,800	04/01/2016	04/10/2022
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE		2		2FE	4,782,916	103.0300	4,997,115	4,850,000	4,809,897	0	6,050	0	0	3.734	3.870	JJ	83,507	165,230	04/01/2016	07/15/2023
374297-A*-0	Getty Realty Corp New Senior Unsecured				3	3,027,104	105.9800	3,226,466	3,044,322	3,028,595	0	1,490	0	0	5.350	5.482	FMAN	16,287	122,153	04/01/2016	06/02/2023
375558-AW-3	GILEAD SCIENCES INC CORPORATE		2		1FE	6,786,320	102.6400	6,492,138	6,325,000	6,745,825	0	(40,495)	0	0	3.700	2.651	AO	58,506	117,013	04/01/2016	04/01/2024
375558-BF-9	GILEAD SCIENCES INC CORPORATE		2		1FE	3,256,197	101.3900	3,041,811	3,000,000	3,244,050	0	(12,147)	0	0	3.650	2.621	MS	36,500	54,750	06/29/2016	03/01/2026
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE				1FE	5,152,347	109.6000	5,014,154	4,575,000	5,098,437	0	(53,910)	0	0	5.250	2.581	JJ	102,747	120,094	06/29/2016	07/27/2021
382388-AU-0	GOODRICH CORP				1FE	2,708,550	127.7600	2,681,766	2,099,000	2,694,856	0	(13,693)	0	0	6.800	4.583	JJ	71,366	71,366	04/01/2016	07/01/2036
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORP SINKING		2		1FE	557,578	99.6400	565,127	567,163	557,913	0	336	0	0	3.290	3.485	AO	4,198	18,556	04/01/2016	10/10/2034
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE		2		3FE	968,750	105.3800	1,053,750	1,000,000	980,987	0	3,843	0	0	4.750	5.249	AO	10,028	47,500	08/09/2013	04/15/2021
39301#-AC-4	Green Diamond Resource Company Senior No				2	4,897,539	101.5800	4,947,728	4,870,916	4,896,154	0	(1,385)	0	0	4.270	4.216	MS	53,153	103,994	04/01/2016	10/01/2029
39526@-AC-5	Greenheck Fan Corporation Senior Secured		4		2	2,868,345	106.7100	2,895,229	2,713,174	2,875,860	0	7,515	0	0	5.100	3.448	MJSD	5,766	103,779	04/01/2016	09/16/2021
39839#-AE-1	Griffith Laboratories Int'l Series B Sen		4		2	3,000,000	111.6300	3,348,833	3,000,000	3,000,000	0	0	0	0	9.950	10.071	MJSD	22,388	298,500	09/04/2009	09/04/2019
39839#-AF-8	Griffith Laboratories Int'l Senior Note		4		2	5,000,000	109.5900	5,479,520	5,000,000	5,000,000	0	0	0	0	5.470	5.506	JAJO	57,739	273,500	01/15/2014	01/15/2029
402568-AC-9	Gulf States Toyota Inc/Friedki Senior No		4		2	4,670,717	99.7600	4,624,768	4,636,068	4,666,848	0	(3,869)	0	0	3.620	3.498	MJSD	12,587	125,869	04/01/2016	06/04/2024
402568-AG-0	Gulf States Toyota Inc/Friedki Senior Un				2	1,000,000	99.6100	996,069	1,000,000	1,000,000	0	0	0	0	4.060	4.060	JAJO	9,812	30,450	01/04/2016	01/04/2026
40428H-PV-8	HSBC USA INC CORPORATE				1FE	3,005,208	100.0600	3,001,950	3,000,000	3,004,366	0	(843)	0	0	2.750	2.707	FA	33,000	41,250	04/01/2016	08/07/2020
406216-AZ-4	HALLIBURTON COMPANY CORPORATE		2		2FE	5,195,665	101.8500	5,092,450	5,000,000	5,177,492	0	(18,172)	0	0	3.250	2.432	MN	20,764	81,250	06/29/2016	11/15/2021
406216-BA-8	HALLIBURTON COMPANY CORPORATE		2		2FE	1,690,943	98.2000	1,865,760	1,900,000	1,693,879	0	2,936	0	0	4.500	5.289	MN	10,925	85,500	04/01/2016	11/15/2041
406216-BD-2	HALLIBURTON COMPANY CORPORATE		2		2FE	5,048,810	101.5400	5,077,055	5,000,000	5,044,268	0	(4,542)	0	0	3.500	3.344	FA	72,917	87,500	04/01/2016	08/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
406216-BK-6	HALLIBURTON COMPANY CORPORATE			2	2FE	1,128,827	107.0300	1,236,173	1,155,000	1,129,110	0	284	0	0	5.000	5.150	MN	7,379	58,071	04/01/2016	11/15/2045
41283D-AB-9	HARLEY-DAVIDSON FUNDING CORPOR CORPORATE				1FE	11,031,857	106.8700	10,686,699	10,000,000	10,700,893	0	(330,963)	0	0	6.800	1.894	JD	30,222	628,728	06/29/2016	06/15/2018
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt			4	6	1,875,783	50.2900	2,202,772	4,379,982	1,875,783	0	0	2,504,199	0	9.850	10.165	MJSD	72,653	340,523	11/22/2016	03/30/2018
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	1,168,196	92.6300	1,139,366	1,230,000	1,169,014	0	818	0	0	4.300	4.628	AO	11,166	52,890	04/01/2016	04/15/2043
422418-AB-5	Hearst Communications, Inc. Guaranteed S				1	11,270,414	107.1800	10,717,890	10,000,000	10,723,752	0	(235,136)	0	0	5.290	2.694	JD	44,083	529,000	08/19/2014	12/02/2019
422418-AC-3	Hearst Communications, Inc. GTD Series A				1	5,262,482	104.6300	5,169,151	4,940,500	5,228,378	0	(34,104)	0	0	4.220	3.106	AO	52,122	208,489	04/01/2016	10/03/2022
42251#-AM-6	HEB Grocery Company, LP Senior Note				1	4,114,248	102.9300	3,983,208	3,869,806	4,100,883	0	(13,365)	0	0	4.050	3.392	JD	6,966	156,727	04/01/2016	12/15/2027
42251#-AN-4	HEB Grocery Company, LP Senior Note				1	1,000,000	103.9500	1,039,475	1,000,000	1,000,000	0	0	0	0	4.250	4.250	JD	1,889	42,500	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Company, LP Senior Note				1	1,953,138	104.4700	1,953,426	1,869,806	1,949,865	0	(3,273)	0	0	4.350	3.941	JD	3,615	81,337	04/01/2016	12/16/2030
427866-AL-2	HERSHEY CO DEBENTURES				1FE	16,325,579	131.9400	15,238,955	11,550,000	16,230,017	0	(95,561)	0	0	7.200	2.770	FA	314,160	0	09/30/2016	08/15/2027
427866-AR-9	HERSHEY CO CORPORATE				1FE	2,762,317	107.1300	2,678,150	2,500,000	2,746,895	0	(15,423)	0	0	4.125	1.518	JD	8,594	51,563	09/30/2016	12/01/2020
43507@-AH-9	Holiday Companies, Inc. Senior Unsecured				2	1,000,000	98.7600	987,588	1,000,000	1,000,000	0	0	0	0	3.710	3.710	MJSD	103	27,825	03/31/2016	03/31/2026
435596-C#-6	Hollingsworth & Vose Company Senior Note			4	2	6,067,842	102.6800	6,072,944	5,914,683	6,054,658	0	(13,184)	0	0	4.720	3.684	FMAN	32,570	209,380	04/01/2016	11/19/2020
437076-AV-4	Home Depot Inc CORPORATE			2	1FE	4,603,170	127.1300	5,879,619	4,625,000	4,604,485	0	360	0	0	5.950	5.984	AO	68,797	275,188	03/28/2011	04/01/2041
437076-AW-2	Home Depot Inc CORPORATE			2	1FE	3,249,289	108.1900	3,126,662	2,890,000	3,210,346	0	(38,943)	0	0	4.400	1.529	AO	31,790	63,580	06/29/2016	04/01/2021
437076-AZ-5	Home Depot Inc CORPORATE			2	1FE	4,266,250	99.6000	4,048,862	4,065,000	4,251,524	0	(14,726)	0	0	2.700	1.886	AO	27,439	54,878	06/29/2016	04/01/2023
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un				2	8,000,000	95.8200	7,665,313	8,000,000	8,000,000	0	0	0	0	3.980	3.980	JJ	154,778	0	07/06/2016	07/06/2026
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note			4	3	3,360,205	107.5600	3,614,371	3,360,205	3,360,205	0	0	0	0	6.250	6.298	MJSD	583	210,013	08/30/2012	03/31/2042
44667#-AA-6	Huntington Foam, LLC Senior Secured Term			4	4Z	3,730,000	99.4400	3,708,951	3,730,000	3,730,000	0	0	0	0	6.000	6.051	MJSD	5,595	56,572	09/22/2016	09/22/2021
44855#-AW-0	Hy Vee, Inc. Senior Note			4	1	13,341,182	104.1200	13,014,128	12,499,117	13,232,312	0	(108,870)	0	0	3.940	2.619	MJSD	21,887	369,349	04/01/2016	12/15/2021
44855#-BB-5	Hy Vee, Inc. Senior Unsecured Note				1	1,780,000	100.2800	1,785,005	1,780,000	1,780,000	0	0	0	0	3.430	3.445	MJSD	339	61,054	12/29/2015	12/15/2023
44929@-AD-6	ICRE REIT HLDGS Senior Note				1	2,740,000	99.7200	2,732,442	2,740,000	2,740,000	0	0	0	0	3.820	3.820	MON	6,687	104,668	03/08/2013	03/08/2023
45138L-AZ-6	IDAHO PWR CO CORPORATE			2	1FE	5,167,100	100.4400	5,021,950	5,000,000	5,152,641	0	(14,459)	0	0	2.950	2.298	AO	36,875	73,750	06/29/2016	04/01/2022
45138L-BD-4	IDAHO PWR CO CORPORATE			2	1FE	5,823,212	93.3000	5,720,401	6,131,000	5,827,453	0	4,242	0	0	3.650	3.942	MS	74,594	111,891	04/01/2016	03/01/2045
45168D-C@-1	Idexx Laboratories Inc. Senior Unsecured				2	6,343,891	106.3300	6,067,861	5,706,413	5,859,181	0	(13,642)	0	(471,068)	1.785	1.448	JD	3,678	104,578	04/01/2016	06/18/2025
452308-AJ-8	Illinois Tool Wks Inc CORPORATE				1FE	6,490,523	109.3600	6,288,200	5,750,000	6,357,444	0	(133,079)	0	0	6.250	1.459	AO	89,844	179,688	06/29/2016	04/01/2019
452308-AP-4	Illinois Tool Wks Inc CORPORATE			2	1FE	1,340,965	104.0300	1,300,388	1,250,000	1,332,111	0	(8,854)	0	0	3.375	1.833	MS	12,422	21,094	06/29/2016	09/15/2021
452308-AQ-2	Illinois Tool Wks Inc CORPORATE			2	1FE	6,900,000	111.0200	6,661,321	6,000,000	6,817,017	0	(19,758)	0	0	4.875	3.992	MS	86,125	292,500	07/03/2012	09/15/2041
452308-AR-0	Illinois Tool Wks Inc CORPORATE			2	1FE	11,063,746	100.4000	10,811,610	10,768,000	11,059,563	0	(4,182)	0	0	3.900	3.731	MS	139,984	209,976	06/29/2016	09/01/2042
45686X-CF-8	INGERSOLL RAND NOTES				2FE	5,048,650	115.4900	5,774,650	5,000,000	5,034,952	0	(2,193)	0	0	6.015	5.927	FA	113,617	300,750	06/22/2009	02/15/2028
457030-AJ-3	INGLES MKTS INC CORPORATE			2	4FE	1,834,235	102.7500	1,899,848	1,849,000	1,839,790	0	933	0	0	5.750	5.798	JD	4,725	106,318	04/01/2016	06/15/2023
458140-AL-4	INTEL CORP CORPORATE				1FE	10,752,370	100.1600	10,682,490	10,665,000	10,722,356	0	(30,014)	0	0	1.350	0.784	JD	6,399	71,989	06/29/2016	12/15/2017
459200-AM-3	IBM CORP DEBENTURES				1FE	10,871,931	128.4700	12,461,882	9,700,000	10,465,418	0	(64,715)	0	0	7.000	5.842	AO	115,053	679,000	06/22/2009	10/30/2025
459200-GL-9	IBM CORP CORPORATE				1FE	2,896,240	140.6400	2,812,780	2,000,000	2,879,128	0	(17,112)	0	0	8.000	4.742	AO	33,778	160,000	04/01/2016	10/15/2038
459200-HP-9	IBM CORP CORPORATE				1FE	8,818,946	102.7200	8,526,671	8,301,000	8,773,293	0	(45,653)	0	0	3.375	2.434	FA	116,733	140,079	06/29/2016	08/01/2023
459200-HU-8	IBM CORP CORPORATE				1FE	2,148,258	104.1400	2,082,698	2,000,000	2,135,483	0	(12,775)	0	0	3.625	2.576	FA	27,993	36,250	04/01/2016	02/12/2024
46123*-AA-3	Invenergy III. Wind HIdgs LLC Senior Sec			4	2	5,136,657	111.3700	5,553,051	4,986,172	5,129,319	0	(7,338)	0	0	5.500	5.067	JAN	261,289	0	04/01/2016	01/24/2031
46123*-AB-1	Invenergy III. Wind HIdgs LLC PIK Note			4	2	833,139	104.5800	915,176	875,060	834,499	0	1,360	0	0	5.500	5.880	JAN	45,856	0	04/01/2016	01/24/2031
463556-AD-2	Iroquois Gas Transmission Syst Senior No			4	2FE	1,343,685	112.6100	1,440,609	1,279,244	1,338,548	0	(3,711)	0	0	6.100	5.008	AO	13,222	78,034	06/01/2009	10/31/2027
46361*-AT-3	Irvine/Land Co LLC Senior Note				1FE	1,598,577	102.6100	1,579,778	1,539,557	1,585,470	0	(13,106)	0	0	3.820	2.586	JJ	28,752	29,406	04/01/2016	07/05/2019
46457*-AB-7	Island Ventures II, LLC Senior Note			4	1	0	0.0000	0	0	0	0	0	0	0	4.500	0.000	MON	0	20,792	06/20/2014	06/01/2019
46648@-AD-1	Huber, J.M. Corporation SRNT				3	2,972,294	113.1000	3,033,067	2,681,761	2,958,819	0	(13,475)	0	0	7.400	6.082	AO	33,626	198,450	04/01/2016	10/30/2027
478160-AT-1	JOHNSON & JOHNSON CORPORATE				1FE	108,826	130.5200	97,889	75,000	108,278	0	(548)	0	0	5.850	3.030	JJ	2,023	2,194	06/29/2016	07/15/2038
478160-AW-4	JOHNSON & JOHNSON CORPORATE				1FE	523,680	103.0300	504,867	490,000	519,711	0	(3,970)	0	0	2.950	1.253	MS	4,818	7,228	06/29/2016	09/01/2020
478160-AZ-7	JOHNSON & JOHNSON CORPORATE				1FE	5,504,180	105.6300	5,281,500	5,000,000	5,453,749	0	(50,430)	0	0	3.550	1.403	MN	22,681	88,750	06/29/2016	05/15/2021
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE			2	2FE	5,305,210	106.8300	5,341,585	5,000,000	5,297,477	0	(5,296)	0	0	5.300	4.871	AO	66,250	212,000	04/01/2016	10/01/2041
48837@-AC-0	Kemin Industries Inc. Senior Secured			4	2	982,143	99.0400	972,741	982,143	982,143	0	0	0	0	4.530	4.555	JAJO	7,910	22,246	04/27/2016	04/27/2028
49071*-AA-9	Kent Precision Food Group Inc Senior Uns			4	2Z	1,250,000	100.1000	1,251,304	1,250,000	1,250,000	0	0	0	0	3.910	3.929	MJSD	2,172	14,934	08/25/2016	12/15/2029
49326E-ED-1	KEYCORP CORPORATE				2FE	1,405,410	109.3500	1,388,788	1,270,000	1,386,303	0	(19,107)	0	0	5.100	2.789	MS	17,452	32,385	04/01/2016	03/24/2021
494368-BE-2	KIMBERLY CLARK CORP CORPORATE				1FE	16,184,889	104.7400	15,710,550	15,000,000	16,108,950	0	(75,939)	0	0	3.625	1.498	FA	226,563	0	09/30/2016	08/01/2020
494550-BK-1	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	4,369,583	101.0800	5,054,050	5,000,000	4,376,745	0	7,162	0	0	5.625	6.660	MS	93,750	140,625	04/01/2016	09/01/2041
50076Q-AN-6	KRAFT FOODS INC CORP				2FE	5,828,044	121.8400	5,691,338	4,671,000	5,808,255	0	(19,789)	0	0	6.500	4.752	FA	119,759	151,808	04/01/2016	02/09/2040
501044-CS-8	KROGER COMPANY CORPORATE			2	2FE	386,914	103.7800	373,615	360,000	384,321	0	(2,593)	0	0	3.850	2.683	FA	5,775	6,930	04/01/2016	08/01/2023
501797-AJ-3	L Brands Inc CORPORATE	LS			3FE	2,207,595	107.7500	2,227,193	2,067,000	2,195,500	0	(12,095)	0	0	5.625	4.539	AO	24,546	116,269	04/01/2016	10/15/2023
505588-BJ-1	LACLEDE GAS CO CORPORATE			2	1FE	854,521	100.6200	804,992	800,000	850,821	0	(3,701)	0	0	3.400	2.322	FA	10,276	13,600	06/29/2016	08/15/2023
53079E-BE-3	Liberty Mutual Group Inc. CORPORATE				2FE	4,122,588	104.7000	4,187,900	4,000,000	4,111,511	0	(11,077)	0	0	4.250	3.759	JD	7,556	170,000	04/01/2016	06/15/2023
532457-BH-0	Eli Lilly & Co CORPORATE			2	1FE	730,093	97.4800	672,611	690,000	727,949	0	(2,144)	0	0	2.750	2.015	JD	1,581	9,488	06/29/2016	06/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
532457-BJ-6	Eli Lilly & Co CORPORATE			2	1FE	2,386,342	94.8600	2,224,514	2,345,000	2,385,680	0	(662)	0	0	3.700	3.600	MS	28,922	43,383	04/01/2016	03/01/2045
532716-AT-4	L Brands Inc CORPORATE				3FE	1,091,250	112.2500	1,122,500	1,000,000	1,055,022	0	(11,326)	0	0	6.625	5.164	AO	16,563	66,250	08/06/2013	04/01/2021
53575#-AJ-9	Link Snacks Inc. Senior Secured Note			4	3	2,512,999	102.5300	2,532,730	2,470,250	2,508,729	0	(4,270)	0	0	5.550	5.266	MJSD	381	102,824	04/01/2016	03/31/2024
53575#-AL-4	Link Snacks Inc. Senior Secured Note			4	3	2,442,857	101.2100	2,472,429	2,442,857	2,442,857	0	0	0	0	4.680	4.251	MJSD	318	114,326	06/30/2011	06/30/2019
53756#-AA-9	Little Woodrows, LLC Senior Term Loan A			4	5*	1,940,000	101.4300	1,967,812	1,940,000	1,940,000	0	0	0	0	7.000	7.060	MJSD	3,395	138,063	12/22/2015	12/22/2020
539830-AY-5	LOCKHEED MARTIN CORP CORPORATE				2FE	2,134,614	103.1900	2,063,740	2,000,000	2,122,211	0	(12,403)	0	0	3.350	1.983	MS	19,728	33,500	06/29/2016	09/15/2021
55068#-AG-4	Luxottica U.S. Holdings Corp Series D Sr				1	3,300,000	100.3100	3,310,199	3,300,000	3,300,000	0	0	0	0	5.190	5.190	JJ	72,314	171,270	01/29/2010	01/29/2017
55068#-AK-5	Luxottica U.S. Holdings Corp Senior Note				1	1,006,000	108.0600	1,087,072	1,006,000	1,006,000	0	0	0	0	4.350	4.350	JD	1,945	43,761	12/15/2011	12/15/2021
55279H-AA-8	MANUFACTURERS AND TRADERS TRUS CORPORATE			2	1FE	1,118,826	99.9300	1,134,228	1,135,000	1,129,977	0	4,154	0	0	1.450	1.829	MS	5,212	16,458	04/04/2014	03/07/2018
55279H-AE-0	MANUFACTURERS AND TRADERS TRUS CORPORATE			2	1FE	305,910	100.7400	302,213	300,000	304,727	0	(1,183)	0	0	2.300	1.494	JJ	2,894	3,450	06/29/2016	01/30/2019
55279H-AK-6	MANUFACTURERS AND TRADERS TRUS CORPORATE			2	1FE	256,817	97.4300	243,573	250,000	256,455	0	(363)	0	0	2.900	2.542	FA	2,920	3,625	06/29/2016	02/06/2025
552953-BW-0	MGM RESORTS INTL CORPORATE				3FE	2,733,863	112.3800	2,639,689	2,349,000	2,542,002	0	(76,640)	0	0	8.625	4.445	FA	84,417	165,988	04/01/2016	02/01/2019
55335@-AB-4	MEPT Edgemoor Operating, LP Senior Unsec				2	1,000,000	98.5400	985,417	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JD	203	18,300	06/29/2016	06/29/2026
55349@-A#-3	MSA Safety Incorporated Senior Unsecured			4	2	12,875,294	108.0800	11,671,168	10,799,163	11,016,368	0	(16,110)	0	(1,842,815)	3.400	3.175	JAJO	70,375	294,860	04/01/2016	01/22/2031
55384@-AC-2	MTD Products, Inc Senior Unsecured Note				2	8,000,000	100.8000	7,620,142	7,559,577	7,559,577	0	0	0	(440,423)	1.840	1.840	JJ	59,116	0	07/28/2016	07/28/2026
55391@-AC-3	MVT Leasing LLC, MVT Services Senior Sec			4	4	3,405,000	96.6600	3,291,273	3,405,000	3,405,000	0	0	0	0	4.617	4.508	MON	13,537	56,793	07/21/2016	07/01/2022
55478#-AA-1	Macmillan Holdings, LLC Senior Note			4	3	2,247,552	104.1500	2,206,872	2,118,848	2,230,474	0	(17,078)	0	0	5.562	4.233	MN	11,458	195,363	04/01/2016	05/26/2022
55616X-AK-3	Macys Retail Holdings Inc CORPORATE			2	2FE	3,967,594	102.5000	4,094,915	3,995,000	3,975,169	0	2,476	0	0	4.375	4.461	MS	58,260	174,781	09/03/2013	09/01/2023
570535-AM-6	MARKEL CORP CORPORATE				2FE	3,838,233	100.2600	4,010,572	4,000,000	3,888,781	0	15,358	0	0	3.625	4.130	MS	36,653	126,875	04/01/2016	03/30/2023
570535-AP-9	MARKEL CORP CORPORATE				2FE	2,417,309	101.4200	2,434,207	2,400,000	2,416,906	0	(403)	0	0	5.000	4.951	MS	30,333	60,000	04/01/2016	03/30/2043
57169*-AR-8	Mars Inc. Senior Note				1	1,960,000	102.0000	1,999,110	1,960,000	1,960,000	0	0	0	0	3.340	3.340	AO	14,548	65,464	10/11/2012	10/11/2022
57636Q-AB-0	Mastercard Inc CORPORATE				1FE	223,236	102.8600	210,862	205,000	222,141	0	(1,094)	0	0	3.375	2.124	AO	1,730	3,459	06/29/2016	04/01/2024
57636Q-AF-1	Mastercard Inc CORPORATE			2	1FE	497,145	98.7400	493,720	500,000	497,201	0	56	0	0	2.000	2.121	MN	1,111	0	11/16/2016	11/21/2021
57686G-A#-2	Matson Inc Senior Note			4	2	3,016,357	104.4800	2,990,007	2,861,663	3,004,424	0	(11,932)	0	0	4.310	3.558	JD	685	123,338	04/01/2016	06/29/2032
57686G-A@-4	Matson Inc Senior Note			4	2	10,407,042	104.0500	10,473,501	10,065,744	10,368,766	0	(38,276)	0	0	4.160	3.533	JD	2,326	418,735	04/01/2016	06/29/2027
579780-AK-3	MCCORMICK & CO INC CORPORATE			2	1FE	26,919	99.3300	24,833	25,000	26,824	0	(96)	0	0	3.250	2.312	MN	104	406	06/29/2016	11/15/2025
58013M-EG-5	MCDONALDS CORP CORPORATE				2FE	14,017,777	106.1200	13,795,600	13,000,000	13,725,289	0	(242,169)	0	0	5.000	2.231	FA	270,833	400,000	06/29/2016	02/01/2019
58013M-EM-2	MCDONALDS CORP CORPORATE				2FE	259,044	99.7000	249,263	250,000	258,262	0	(781)	0	0	2.625	1.933	JJ	3,026	3,281	06/29/2016	01/15/2022
581557-BE-4	MCKESSON CORP CORPORATE			2	2FE	5,219,410	103.0700	5,153,355	5,000,000	5,200,358	0	(19,052)	0	0	3.796	3.150	MS	55,886	94,900	04/01/2016	03/15/2024
58155Q-AF-0	MCKESSON CORP CORPORATE				2FE	5,003,334	99.5200	4,975,950	5,000,000	5,002,353	0	(982)	0	0	1.400	1.360	MS	20,611	35,000	06/29/2016	03/15/2018
585055-AW-6	MEDTRONIC INC CORPORATE			2	1FE	4,924,797	104.3400	4,721,530	4,525,000	4,917,733	0	(7,065)	0	0	4.500	3.946	MS	59,956	101,813	04/01/2016	03/15/2042
585055-AX-4	MEDTRONIC INC CORPORATE			2	1FE	4,336,694	101.8700	4,176,547	4,100,000	4,315,951	0	(20,742)	0	0	3.125	2.003	MS	37,726	64,063	06/29/2016	03/15/2022
58646#-AM-6	Menasha Corporation Senior Note			4	2	3,250,000	103.8100	3,373,781	3,250,000	3,250,000	0	0	0	0	4.370	4.393	MJSD	6,707	142,025	03/16/2012	03/14/2027
58646#-AQ-7	Menasha Corporation Senior Note			4	2	4,540,108	102.2300	4,446,038	4,349,032	4,529,541	0	(10,568)	0	0	4.320	3.849	FMAN	17,744	140,909	04/01/2016	05/27/2030
58646#-AU-8	Menasha Corporation Senior Note			4	2	883,185	99.5200	865,600	869,806	882,442	0	(744)	0	0	3.980	3.826	FMAN	3,366	25,964	04/01/2016	11/26/2030
589331-AN-7	MERCK AND CO CORPORATE				1FE	6,111,584	108.3000	5,956,616	5,500,000	6,010,627	0	(100,956)	0	0	5.000	1.214	JD	764	137,500	06/29/2016	06/30/2019
589331-AS-6	MERCK AND CO CORPORATE			2	1FE	6,195,478	94.0400	5,821,014	6,190,000	6,195,231	0	(247)	0	0	3.600	3.595	MS	65,614	111,420	04/01/2016	09/15/2042
58933Y-AJ-4	Merck & Co Inc CORPORATE				1FE	33,384	102.7200	30,815	30,000	33,346	0	(39)	0	0	4.150	3.499	MN	149	623	06/29/2016	05/18/2043
59113@-AA-6	Metal Technolgies IND Inc Senior Note			4	2	5,345,000	102.8100	5,495,159	5,345,000	5,345,000	0	0	0	0	4.700	4.727	MJSD	15,352	251,215	12/09/2014	12/09/2022
59156R-AJ-7	METLIFE INC CORPORATE				1FE	13,839,600	125.4000	13,843,719	11,040,000	13,763,717	0	(75,884)	0	0	6.375	4.344	JD	31,280	703,800	04/01/2016	06/15/2034
594918-AL-8	MICROSOFT CORP CORPORATE				1FE	1,005,618	107.1800	964,575	900,000	994,405	0	(11,212)	0	0	4.000	1.362	FA	14,300	18,000	06/29/2016	02/08/2021
594918-AS-3	MICROSOFT CORP CORPORATE				1FE	6,007,614	99.7000	5,982,120	6,000,000	6,005,538	0	(2,076)	0	0	1.000	0.930	MN	10,000	30,000	06/29/2016	05/01/2018
594918-AT-1	MICROSOFT CORP CORPORATE			2	1FE	2,052,047	98.1000	1,961,900	2,000,000	2,048,304	0	(3,743)	0	0	2.375	1.952	MN	7,917	23,750	06/29/2016	05/01/2023
60040#-AA-0	Millennium Pipeline Co Series A Senior S			4	2FE	2,351,977	105.8200	2,385,561	2,254,370	2,347,818	0	(4,159)	0	0	5.330	4.458	MJSD	334	90,118	04/01/2016	06/30/2027
61166W-AH-4	MONSANTO CO CORPORATE			2	1FE	137,783	95.3400	133,480	140,000	137,955	0	172	0	0	2.200	2.484	JJ	1,420	1,540	06/29/2016	07/15/2022
61747Y-CJ-2	MORGAN STANLEY CORPORATE				1FE	332,907	108.4000	325,188	300,000	327,928	0	(4,979)	0	0	5.625	2.095	MS	4,594	8,438	06/29/2016	09/23/2019
61945C-AB-9	THE MOSAIC CO CORPORATE			2	2FE	581,898	86.8000	520,817	600,000	582,572	0	278	0	0	4.875	5.081	MN	3,738	29,250	04/01/2016	11/15/2041
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL			4	1	6,372,549	103.0400	6,447,879	6,257,375	6,368,105	0	(4,443)	0	0	4.238	4.104	MON	737	144,899	12/01/2016	01/31/2038
628931-AB-3	NBD BK NA SUB NT SUB DEBENTURES				1FE	5,513,852	126.2200	5,427,675	4,300,000	5,425,071	0	(88,780)	0	0	8.250	4.282	MN	59,125	354,750	04/01/2016	11/01/2024
62913M-A*-8	NGL Energy Partners L.P. Senior Secured			4	3	3,339,830	105.2400	3,286,276	3,122,605	3,301,232	0	(38,598)	0	0	6.650	4.722	MJSD	6,922	155,740	04/01/2016	06/20/2022
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note			4	1FE	3,681,758	100.0600	3,607,875	3,605,646	3,678,972	0	(2,786)	0	0	3.400	3.076	AO	25,881	122,592	04/01/2016	04/15/2030
629377-BJ-0	NRG ENERGY INC CORP			2	1	0	0.0000	0	0	0	0	0	0	0	8.250	0.000	MS	0	44,344	06/15/2011	09/01/2020
635405-AM-5	NATIONAL CITY CORP SUB NOTES				1FE	5,715,850	110.0700	5,503,425	5,000,000	5,237,526	0	(92,647)	0	0	6.875	4.731	MN	43,924	343,750	03/25/2011	05/15/2019
63633D-A*-5	National Health Investors, Inc Senior No				2FE	5,834,589	98.7800	6,014,608	6,088,644	5,858,871	0	24,283	0	0	3.990	4.740	JAJO	52,636	182,203	04/01/2016	01/13/2023
63633D-A@-3	National Health Investors, Inc Senior No				2FE	8,000,000	98.8400	7,907,194	8,000,000	8,000,000	0	0	0	0	4.510	4.510	JAJO	78,173	360,800	01/13/2015	01/13/2027
637071-AK-7	National Oilwell Varco CORPORATE			2	2FE	2,232,952	76.7700	2,157,321	2,810,000	2,238,008	0	5,056	0	0	3.950	5.421	JD	9,250	55,498	06/29/2016	12/01/2042
637432-NG-6	NATIONAL RURAL UTIL COOP CORPORATE			2	1FE	2,961,413	100.4700	2,750,896	2,738,000	2,950,201	0	(11,211)	0	0	3.250	2.252	MN	14,831	44,493	06/29/2016	11/01/2025

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
638585-AP-4	BANK OF AMERICA CORP SUB NOTES				2FE	1,144,600	117.9600	1,179,650	1,000,000	1,135,646	0	(8,954)	0	0	7.250	5.298	AO	15,306	72,500	04/01/2016	10/15/2025
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	6,690,270	129.3100	6,465,580	5,000,000	6,659,131	0	(31,139)	0	0	6.400	4.163	AO	54,222	320,000	04/01/2016	04/30/2040
64952W-CJ-0	NEW YORK LIFE GLOBAL FDG CORPORATE				1FE	238,656	96.3700	231,288	240,000	238,726	0	70	0	0	1.700	1.818	MS	1,213	0	09/16/2016	09/14/2021
649840-CM-5	NY STATE ELECTRIC & GAS BONDS				1FE	5,791,700	109.9700	5,498,550	5,000,000	5,716,636	0	(75,064)	0	0	5.750	3.229	MN	47,917	287,500	04/01/2016	05/01/2023
654106-AC-7	NIKE INC CORPORATE			2	1FE	5,633,518	97.4700	5,346,175	5,485,000	5,622,791	0	(10,727)	0	0	2.250	1.812	MN	20,569	61,706	06/29/2016	05/01/2023
655664-AK-6	NORDSTROM INC CORPORATE				2FE	9,620,815	104.4200	9,397,620	9,000,000	9,420,102	0	(200,713)	0	0	6.250	1.697	JJ	259,375	281,250	06/29/2016	01/15/2018
655664-AP-5	NORDSTROM INC CORPORATE			2	2FE	1,285,482	104.7100	1,256,498	1,200,000	1,277,430	0	(8,052)	0	0	4.000	2.488	AO	10,133	24,000	06/29/2016	10/15/2021
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	3,078,423	133.9500	2,973,690	2,220,000	3,030,925	0	(47,498)	0	0	7.800	3.557	MN	22,126	173,160	04/01/2016	05/15/2027
655844-BL-1	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	5,024,595	99.3800	4,969,195	5,000,000	5,022,059	0	(2,536)	0	0	2.903	2.821	FA	54,834	72,575	04/01/2016	02/15/2023
66524#-AA-2	Northern IL BAT STG HLDG, LLC Senior Sec			4	3	5,470,158	101.1300	5,531,734	5,470,158	5,470,158	0	0	0	0	5.650	5.705	MJSD	78,124	231,798	10/22/2015	07/31/2018
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE				1FE	5,964,100	119.7700	5,988,520	5,000,000	5,857,485	0	(22,125)	0	0	5.350	4.177	MN	44,583	267,500	09/28/2011	11/01/2039
665772-CK-3	NORTHERN STATES PWR MINN CORPORATE			2	1FE	980,382	98.8400	934,029	945,000	977,748	0	(2,634)	0	0	2.600	1.972	MN	3,140	12,285	06/29/2016	05/15/2023
665859-AM-6	NORTHERN TRUST CORP CORPORATE				1FE	15,844,098	103.6200	15,278,769	14,745,000	15,739,065	0	(105,033)	0	0	3.375	1.853	FA	176,940	248,822	06/29/2016	08/23/2021
665859-AN-4	NORTHERN TRUST CORP CORPORATE				1FE	1,121,399	98.8000	1,086,822	1,100,000	1,119,730	0	(1,669)	0	0	2.375	2.034	FA	10,813	13,063	06/29/2016	08/02/2022
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE			2	1FE	2,199,778	103.6400	2,088,277	2,015,000	2,196,868	0	(2,910)	0	0	4.400	3.855	MS	29,553	44,330	04/01/2016	03/01/2044
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE				1FE	1,344,894	122.1400	1,221,368	1,000,000	1,340,303	0	(4,591)	0	0	5.850	3.671	JD	4,875	29,250	06/29/2016	06/01/2040
679580-D*-8	Old Dominion Freight Line Inc Senior Not				2	6,972,684	101.9200	6,959,318	6,827,980	6,911,838	0	(60,847)	0	0	4.000	2.753	JJ	135,042	136,560	04/01/2016	01/03/2018
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES				1FE	309,498	122.0600	305,142	250,000	303,155	0	(6,343)	0	0	7.000	2.903	MS	5,833	8,750	04/01/2016	09/01/2022
68235P-AE-8	ONE GAS INC CORPORATE			2	1FE	312,025	101.6400	294,770	290,000	310,639	0	(1,386)	0	0	3.610	2.472	FA	4,362	5,235	06/29/2016	02/01/2024
682718-AB-3	One Energy Enterprises LLC Subordinated				5Z	1,451,888	100.0000	1,451,888	1,451,888	1,451,888	0	0	0	0	12.000	12.195	MJSD	484	0	12/30/2021	12/30/2021
68389X-BK-0	ORACLE CORP CORPORATE			2	1FE	499,130	97.7200	488,597	500,000	499,206	0	76	0	0	1.900	1.935	MS	4,592	0	06/29/2016	09/15/2021
693476-BN-2	PNC FUNDING CORP CORPORATE			2	1FE	4,563,482	102.6500	4,413,993	4,300,000	4,541,058	0	(22,424)	0	0	3.300	2.132	MS	44,541	70,950	06/29/2016	03/08/2022
69349L-AK-4	PNC BANK NA CORPORATE			2	1FE	4,567,200	98.5600	4,927,725	5,000,000	4,702,207	0	42,354	0	0	2.950	4.065	JJ	61,868	147,500	08/26/2013	01/30/2023
69349L-AM-0	PNC BANK NA CORPORATE			2	1FE	5,575,015	103.1100	5,454,302	5,290,000	5,548,465	0	(26,549)	0	0	3.800	2.965	JJ	87,109	100,510	04/01/2016	07/25/2023
69351H-AF-9	PPF Funding Senior Note				1	1,615,000	105.8000	1,708,627	1,615,000	1,615,000	0	0	0	0	4.990	4.990	MON	3,582	80,589	07/15/2011	07/15/2021
69351U-AM-5	PPL Electric Utilities Corp CORPORATE				1FE	1,756,762	129.4900	1,741,694	1,345,000	1,748,725	0	(8,037)	0	0	6.250	4.173	MN	10,741	84,063	04/01/2016	05/15/2039
69351U-AN-3	PPL Electric Utilities Corp CORPORATE			2	1FE	4,666,001	115.5200	4,545,869	3,935,000	4,653,108	0	(12,893)	0	0	5.200	4.010	JJ	94,353	102,310	04/01/2016	07/15/2041
69351U-AP-8	PPL Electric Utilities Corp CORPORATE			2	1FE	2,650,171	101.5000	2,537,438	2,500,000	2,633,452	0	(16,719)	0	0	3.000	1.749	MS	22,083	37,500	06/29/2016	09/15/2021
69353R-ES-3	PNC BANK NATIONAL ASSOCIATION CORPORATE			2	1FE	414,956	100.7400	402,968	400,000	413,168	0	(1,788)	0	0	2.600	1.620	JJ	4,622	5,200	06/30/2016	07/21/2020
694188-AB-5	Pacific Dunlop Invstms USA Inc Senior No				2	3,000,000	100.7000	3,021,082	3,000,000	3,000,000	0	0	0	0	4.050	4.050	MN	17,213	121,500	05/10/2013	05/10/2025
694308-GE-1	PACIFIC GAS & ELEC CO CORPORATE				1FE	2,016,580	125.1500	2,502,936	2,000,000	2,012,995	0	(431)	0	0	6.050	5.988	MS	40,333	121,000	12/01/2005	03/01/2034
695156-AQ-2	PACKAGING CORP CORPORATE			2	2FE	7,040,527	105.9200	7,414,603	7,000,000	7,038,089	0	(3,648)	0	0	4.500	4.401	MN	52,500	315,000	04/01/2016	11/01/2023
70109H-AK-1	PARKER HANNIFIN CORP CORPORATE				1FE	2,156,919	103.8600	2,077,140	2,000,000	2,144,966	0	(11,953)	0	0	3.500	2.143	MS	20,611	35,000	06/29/2016	09/15/2022
70259#-AA-5	Pasha Hawaii Shipping Company Senior Not			4	4	10,220,687	103.1200	10,629,213	10,308,034	10,225,615	0	4,928	0	0	7.250	6.744	MON	62,278	866,403	04/01/2016	12/30/2024
703428-AF-5	Patterson Companies Inc. Senior Note				2	1,917,818	102.0100	1,907,462	1,869,806	1,913,604	0	(4,214)	0	0	3.740	3.354	JD	4,468	69,931	04/01/2016	12/08/2023
713448-BY-3	PEPSICO INC CORPORATE				1FE	6,621,186	101.1800	6,394,772	6,320,000	6,595,782	0	(25,404)	0	0	2.750	1.862	MS	56,002	86,900	06/29/2016	03/05/2022
718546-AC-8	PHILLIPS 66 CORPORATE				2FE	5,197,533	107.3800	5,241,023	4,881,000	5,161,201	0	(36,332)	0	0	4.300	3.106	AO	52,471	104,942	04/01/2016	04/01/2022
72650R-AZ-5	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	1,923,061	100.6300	2,113,293	2,100,000	1,941,549	0	18,488	0	0	3.650	5.269	JD	6,388	76,650	04/01/2016	06/01/2022
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	4,532,520	99.3700	4,968,400	5,000,000	4,572,389	0	37,670	0	0	3.850	5.356	AO	40,639	192,500	04/01/2016	10/15/2023
737679-DD-9	Potomac Elec Pwr Co CORPORATE				1FE	1,380,030	101.1600	1,350,486	1,335,000	1,374,767	0	(5,262)	0	0	3.050	2.442	AO	10,179	20,359	04/01/2016	04/01/2022
73965*-AA-8	Prairie Power Inc. Senior Secured Note			4	2	2,975,396	107.9800	2,929,314	2,712,915	2,965,719	0	(9,678)	0	0	5.100	3.705	FMAN	17,679	103,769	04/01/2016	11/15/2032
74005P-BQ-6	PRAXAIR INC CORPORATE			2	1FE	2,157,072	100.8100	2,016,120	2,000,000	2,149,422	0	(7,650)	0	0	3.200	2.262	JJ	26,844	32,000	06/29/2016	01/30/2026
740189-AK-1	Precision Castparts Corp CORPORATE				1FE	1,239,906	99.7900	1,232,431	1,235,000	1,238,314	0	(1,592)	0	0	1.250	0.990	JJ	7,118	7,719	06/29/2016	01/15/2018
74111#-AQ-0	Pressure Vessel Service, Inc. Senior Uns			4	3	4,337,151	99.5700	4,330,320	4,349,032	4,338,428	0	1,277	0	0	4.200	4.272	JAJO	30,951	136,994	04/01/2016	07/30/2026
74164F-A@-2	Primoris Services Corporation Senior Not			4	2	5,400,000	98.7500	5,332,615	5,400,000	5,400,000	0	0	0	0	3.850	3.868	JAJO	38,115	207,900	07/25/2013	07/25/2023
74170*-AE-9	Prime Property Fund, LLC Senior Note				1	2,397,993	103.3000	2,505,235	2,425,134	2,399,640	0	1,646	0	0	3.980	4.114	JJ	40,485	48,260	04/01/2016	07/30/2026
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE				2FE	1,609,911	103.5700	1,615,703	1,560,000	1,609,341	0	(570)	0	0	4.625	4.416	MS	21,244	36,075	06/29/2016	09/15/2042
74256L-AW-9	PRINCIPAL LFE GLB FND II CORPORATE				1FE	94,711	98.5800	93,648	95,000	94,716	0	5	0	0	2.375	2.440	MN	251	0	11/14/2016	11/21/2021
74263@-AC-9	Principal US Property Sep Acct Senior No				1	8,140,614	100.4200	8,095,049	8,061,412	8,130,291	0	(10,323)	0	0	3.490	3.283	JD	782	281,343	04/01/2016	06/25/2021
742718-BH-1	PROCTER & GAMBLE CO DEBENTURES				1FE	5,497,755	127.0200	5,239,534	4,125,000	5,405,269	0	(92,485)	0	0	6.450	2.578	JJ	122,684	133,031	04/01/2016	01/15/2026
742718-DF-3	PROCTER & GAMBLE CO CORPORATE				1FE	206,915	130.2400	195,366	150,000	205,913	0	(1,002)	0	0	5.550	3.060	MS	2,683	4,163	06/29/2016	03/05/2037
742718-EB-1	PROCTER & GAMBLE CO CORPORATE				1FE	873,024	102.9600	823,674	800,000	868,160	0	(4,864)	0	0	3.100	1.732	FA	9,369	12,400	06/29/2016	08/15/2023
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE				1FE	6,440,391	105.5200	6,293,970	5,965,000	6,384,778	0	(55,612)	0	0	3.750	2.148	FA	79,533	111,844	07/19/2016	08/23/2021
744448-CD-1	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	9,100,903	102.9500	8,776,487	8,525,000	9,027,917	0	(72,987)	0	0	3.200	1.402	MN	34,858	136,400	06/29/2016	11/15/2020
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	11,378,448	110.3700	11,119,687	10,075,000	11,261,333	0	(27,482)	0	0	4.750	3.985	FA	180,790	440,800	04/01/2016	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	8,555,266	94.0500	8,175,130	8,692,000	8,557,357	0	2,090	0	0	3.600	3.694	MS	92,135	156,456	04/01/2016	09/15/2042
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE			2	1FE	6,799,049	101.9400	6,534,091	6,410,000	6,765,498	0	(33,551)	0	0	3.500	2.578	MN	37,392	201,688	06/29/2016	11/01/2023

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744516-F@-9	Public Service Company of NC SENIOR NOTE				2	16,339,753	106.9500	16,055,997	15,012,857	16,146,231	0	(193,522)	0	0	4.590	2.643	FA	262,237	344,545	04/01/2016	02/14/2021
744560-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	9,358,836	95.7400	9,047,449	9,450,000	9,360,253	0	1,417	0	0	3.650	3.707	MS	114,975	172,463	04/01/2016	09/01/2042
744560-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	1,809,837	103.8700	1,880,074	1,810,000	1,809,809	0	14	0	0	3.750	3.751	MS	19,985	67,875	09/09/2013	03/15/2024
744560-BK-1	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	1,381,276	100.3500	1,299,507	1,295,000	1,376,361	0	(4,915)	0	0	3.050	2.152	MN	5,047	19,749	06/29/2016	11/15/2024
74464#-AA-8	Public Storage Senior Unsecured				1	34,818,912	103.1300	33,305,937	32,295,282	32,232,472	0	4,993	0	(2,591,433)	2.175	2.199	MN	113,168	752,936	04/01/2016	11/03/2025
74531E-AB-8	PUGET SOUND ENERGY 1ST MORTGAGE				1FE	3,956,213	106.7100	4,001,513	3,750,000	3,791,245	0	(26,358)	0	0	6.740	5.940	MS	74,421	252,750	06/22/2009	06/15/2018
745332-CA-2	PUGET SOUND ENERGY CORPORATE				1FE	252,854	119.5300	239,058	200,000	251,816	0	(1,038)	0	0	5.757	4.010	AO	2,879	5,757	04/01/2016	10/01/2039
745332-CB-0	PUGET SOUND ENERGY CORPORATE				1FE	408,947	122.0100	396,527	325,000	407,369	0	(1,577)	0	0	5.795	4.093	MS	5,545	9,417	04/01/2016	03/15/2040
745332-CE-4	PUGET SOUND ENERGY CORPORATE			2	1FE	1,299,386	104.7600	1,257,094	1,200,000	1,297,619	0	(1,767)	0	0	4.434	3.913	MN	6,799	53,208	04/01/2016	11/15/2041
747525-AE-3	QUALCOMM INC CORPORATE				1FE	312,621	101.2000	303,606	300,000	311,606	0	(1,015)	0	0	3.000	2.233	MN	1,025	4,500	06/29/2016	05/20/2022
74941@-AB-1	RDO Equipment Co Senior Secured Note			4	2Z	4,329,019	98.7900	4,296,598	4,349,032	4,331,530	0	2,511	0	0	3.500	3.609	MJSD	423	114,162	04/01/2016	09/30/2024
755111-BT-7	RAYTHEON CO CORPORATE				1FE	429,224	103.2400	412,958	400,000	425,888	0	(3,337)	0	0	3.125	1.366	AO	2,639	6,250	06/29/2016	10/15/2020
75525@-AA-4	RE AZ Holdings, LLC Series A Senior Secu			4	2	4,549,309	117.8600	4,515,953	3,831,693	4,524,411	0	(24,898)	0	0	6.850	4.975	MJSD	729	196,853	04/01/2016	09/30/2035
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu			4	2	5,300,320	117.3400	5,257,668	4,480,735	5,271,189	0	(29,132)	0	0	6.850	4.920	MJSD	853	230,198	04/01/2016	09/30/2035
75659*-AA-4	Red Hills Finance LLC Senior Secured Not			4	3	3,385,000	100.8800	3,414,620	3,385,000	3,385,000	0	0	0	0	6.500	6.551	MJSD	611	220,025	06/19/2013	06/30/2028
758750-C*-2	Regal Beloit Corp Senior Note				2	1,000,000	104.5300	1,045,275	1,000,000	1,000,000	0	0	0	0	4.770	4.770	JJ	22,128	47,700	07/14/2011	07/14/2021
75886A-AK-4	REGENCY ENERGY CORPORATE			2	2FE	999,357	107.9400	1,079,370	1,000,000	999,415	0	58	0	0	5.750	5.765	MS	19,167	28,750	04/01/2016	09/01/2020
760759-AP-5	REPUBLIC SERV INC NT CORPORATE			2	2FE	1,185,982	103.8400	1,168,189	1,125,000	1,178,819	0	(7,163)	0	0	3.550	2.556	JD	3,328	39,938	04/01/2016	06/01/2022
760761-AD-8	Republic Svcs CORPORATE				2FE	3,446,202	110.9400	3,361,573	3,030,000	3,394,527	0	(51,676)	0	0	5.250	2.604	MN	20,326	159,075	04/01/2016	11/15/2021
76131V-A#-0	Retail Properties of America Sernior Uns				2Z	1,470,000	94.2600	1,385,680	1,470,000	1,470,000	0	0	0	0	4.080	4.080	MS	15,161	0	09/30/2016	09/30/2026
76289#-AD-0	Rich Holdings Inc. Senior Note			4	2	7,636,849	105.3400	7,490,528	7,110,667	7,560,898	0	(75,951)	0	0	4.450	2.836	MJSD	879	237,319	04/01/2016	03/31/2023
767754-AJ-3	RITE AID CORP DEBENTURES			4	5FE	234,000	121.3800	236,681	195,000	231,977	0	(2,023)	0	0	7.700	5.257	FA	5,672	7,508	04/01/2016	02/15/2027
773903-AB-5	ROCKWELL AUTOMATION INC DEBENTURES				1FE	13,570,155	128.2400	12,824,200	10,000,000	13,502,907	0	(67,248)	0	0	6.700	2.957	JJ	308,944	0	09/30/2016	01/15/2028
773903-AG-4	ROCKWELL AUTOMATION INC CORPORATE			2	1FE	259,564	97.9600	244,892	250,000	259,292	0	(272)	0	0	2.875	2.357	MS	2,396	0	09/30/2016	03/01/2025
774341-AC-5	ROCKWELL COLLINS CORPORATE			2	1FE	1,808,134	100.2700	1,729,640	1,725,000	1,800,357	0	(7,777)	0	0	3.100	2.102	MN	6,833	26,738	06/29/2016	11/15/2021
78408L-AA-5	SC JOHNSON & SON INC CORPORATE			2	1FE	506,886	95.7100	468,993	490,000	506,697	0	(188)	0	0	4.000	3.793	MN	2,504	9,800	06/29/2016	05/15/2043
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan			4	5*	2,000,000	99.4400	1,988,714	2,000,000	2,000,000	0	0	0	0	6.000	6.048	MJSD	28,667	93,793	12/31/2015	12/31/2020
78442F-EH-7	NAVIENT CORP CORPORATE				3FE	1,411,908	107.7500	1,420,145	1,318,000	1,381,392	0	(30,515)	0	0	8.450	4.980	JD	4,950	111,371	04/01/2016	06/15/2018
78488@-AD-7	SVF Holding Real Estate Invest Senior Un				1	6,958,451	97.8700	6,810,250	6,958,451	6,958,451	0	0	0	0	3.740	3.740	AO	65,062	82,411	06/07/2016	04/01/2026
78572X-AD-3	SABRA HEALTH CARE LIMITED PART CORPORATE			2	3FE	1,224,020	99.7500	1,245,878	1,249,000	1,226,194	0	2,174	0	0	5.375	5.718	JD	5,594	67,134	04/01/2016	06/01/2023
78572X-AE-1	SABRA HEALTH CARE LIMITED PART CORPORATE			2	3FE	1,623,625	102.7500	1,592,625	1,550,000	1,591,277	0	(12,220)	0	0	5.500	4.563	FA	35,521	85,250	03/25/2014	02/01/2021
790849-AJ-2	ST JUDE MEDICAL INC CORPORATE			2	2FE	1,013,181	99.3800	993,829	1,000,000	1,011,829	0	(1,352)	0	0	3.250	3.031	AO	6,861	32,500	04/01/2016	04/15/2023
792860-AK-4	TRAVELERS COS INC CORPORATE				1FE	2,200,218	133.1000	2,162,908	1,625,000	2,183,351	0	(16,867)	0	0	6.750	4.158	JD	3,352	109,688	01/26/2016	06/20/2036
79575@-AH-0	Saltchuk Resources Inc Senior Secured No			4	2	3,611,111	102.4900	3,700,905	3,611,111	3,611,111	0	0	0	0	4.430	4.427	MN	15,997	159,972	05/25/2011	05/25/2021
797440-BL-7	San Diego Gas Electric Engine CORPORATE				1FE	1,851,555	118.3000	1,774,425	1,500,000	1,812,780	0	(8,005)	0	0	5.350	3.972	MN	10,254	80,250	09/23/2011	05/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE				1FE	452,248	99.5800	438,168	440,000	452,032	0	(216)	0	0	3.950	3.779	MN	2,221	17,380	04/01/2016	11/15/2041
806605-AH-4	MERCK & CO INC CORPORATE				1FE	8,126,081	134.7100	8,082,840	6,000,000	8,078,674	0	(47,407)	0	0	6.550	4.060	MS	115,717	196,500	04/01/2016	09/15/2037
80808#-AG-7	Schreiber Foods Inc Senior Note				2	4,764,506	104.7200	4,581,702	4,375,000	4,700,902	0	(31,872)	0	0	4.390	3.399	AO	46,949	197,926	12/03/2014	10/03/2025
808513-AD-7	CHARLES SCHWAB CORP CORPORATE				1FE	266,873	106.8200	256,356	240,000	263,732	0	(3,141)	0	0	4.450	1.581	JJ	4,717	5,340	06/30/2016	07/22/2020
808513-AJ-4	CHARLES SCHWAB CORP CORPORATE			2	1FE	172,860	100.7500	171,280	170,000	172,143	0	(717)	0	0	2.200	1.339	JJ	1,621	1,870	06/29/2016	07/25/2018
808513-AM-7	CHARLES SCHWAB CORP CORPORATE			2	1FE	1,730,897	100.8800	1,633,328	1,619,000	1,725,563	0	(5,334)	0	0	3.450	2.613	FA	21,411	27,928	06/29/2016	02/13/2026
817565-BM-5	SERVICE CORP INTL CORPORATE				3FE	1,458,181	109.2500	1,408,233	1,289,000	1,408,713	0	(49,468)	0	0	7.625	2.184	AO	24,572	49,143	04/01/2016	10/01/2018
824348-AP-1	SHERWIN WILLIAMS CO CORPORATE				1FE	140,288	99.8300	139,757	140,000	140,189	0	(99)	0	0	1.350	1.207	JD	84	945	06/29/2016	12/15/2017
824348-AS-5	SHERWIN WILLIAMS CO CORPORATE			2	1FE	953,395	100.0300	955,306	955,000	953,436	0	41	0	0	4.550	4.560	FA	18,105	21,726	04/01/2016	08/01/2045
827048-AR-0	SILGAN HLDGS INC CORPORATE			2	3FE	1,057,213	103.7500	1,057,213	1,019,000	1,049,160	0	(8,052)	0	0	5.500	4.276	FA	23,352	28,023	04/01/2016	02/01/2022
82894*-AV-9	JR Simplot Senior Note				2	1,003,703	99.6200	996,492	1,000,277	1,003,433	0	(270)	0	0	3.910	3.860	MN	4,237	39,111	04/01/2016	05/22/2024
832248-AV-0	SMITHFIELD FOODS INC CORPORATE			2	2FE	3,089,563	105.3800	3,002,134	2,849,000	2,973,954	0	(43,069)	0	0	6.625	4.688	FA	71,304	160,623	04/01/2016	08/15/2022
837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	2,311,420	128.9200	2,578,484	2,000,000	2,230,463	0	(9,620)	0	0	6.625	5.491	FA	55,208	132,500	02/28/2006	02/01/2032
842400-FC-2	SOUTHERN CAL EDISON CORPORATE				1FE	2,738,470	119.9900	3,239,649	2,700,000	2,738,614	0	(977)	0	0	5.625	5.494	FA	63,281	146,250	04/01/2016	02/01/2036
842400-FL-2	SOUTHERN CAL EDISON CORPORATE				1FE	6,064,533	128.1500	5,958,789	4,650,000	6,035,845	0	(28,687)	0	0	6.050	4.010	MS	82,835	140,663	04/01/2016	03/15/2039
842400-FV-0	SOUTHERN CAL EDISON CORPORATE			2	1FE	6,237,084	100.8000	6,047,688	6,000,000	6,232,728	0	(4,356)	0	0	4.050	3.806	MS	71,550	121,500	04/01/2016	03/15/2042
842815-9C-8	MIRANT CORP SR NT CORP	@			4Z	300	0.1000	300	300,000	300	0	0	0	0	0.000	0.000	N/A	0	0	04/01/2016	07/15/2049
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No				2FE	3,408,311	103.4700	3,331,709	3,220,000	3,372,217	0	(17,900)	0	0	4.533	3.782	AO	33,652	145,963	12/03/2014	04/08/2024
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC CORPORATE				2FE	5,563,770	104.5400	5,540,731	5,300,000	5,469,252	0	(94,518)	0	0	6.200	3.636	AO	69,371	328,600	04/01/2016	04/15/2018
852212-AD-1	Square Butte Electric SRNT			4	2FE	10,153,803	110.8900	9,900,753	8,928,382	9,939,603	0	(214,201)	0	0	6.790	3.161	JJ	303,119	303,119	04/01/2016	01/01/2024
85375C-AX-9	STANDARD PAC CORP NEW CORPORATE				3FE	2,044,750	108.5000	1,898,750	1,750,000	1,866,038	0	(76,040)	0	0	8.375	3.384	MN	18,727	146,563	04/01/2016	05/15/2018
85375C-BB-6	STANDARD PAC CORP NEW CORPORATE				3FE	764,925	116.5000	766,570	658,000	749,849	0	(15,076)	0	0	8.375	4.551	JJ	25,411	27,554	04/01/2016	01/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
855244-AD-1	STARBUCKS CORP CORPORATE			2	1FE	8,934,027	106.4900	9,051,566	8,500,000	8,906,133	0	(37,164)	0	0	3.850	3.012	AO	81,813	240,625	06/29/2016	10/01/2023
85571N-AB-5	STARZ LLC & STARZ FINANCE CORP CORPORATE			2	3FE	865,980	101.2500	859,613	849,000	856,481	0	(9,499)	0	0	5.000	3.249	MS	12,499	21,225	04/01/2016	09/15/2019
85590A-AL-8	STARWOOD HOTELS & RESORTS WOR CORPORATE				2FE	8,186,947	106.2600	7,969,200	7,500,000	7,957,886	0	(229,061)	0	0	6.750	2.206	MN	64,688	468,079	06/29/2016	05/15/2018
857477-AG-8	STATE STREET CORP CORPORATE				1FE	4,798,987	107.4000	4,618,286	4,300,000	4,747,406	0	(51,581)	0	0	4.375	1.782	MS	59,573	94,063	06/29/2016	03/07/2021
857477-AK-9	STATE STREET CORP CORPORATE				1FE	4,014,055	99.7200	3,988,600	4,000,000	4,010,312	0	(3,743)	0	0	1.350	1.160	MN	6,900	27,000	06/29/2016	05/15/2018
857477-AM-5	STATE STREET CORP CORPORATE	LS			1FE	3,835,790	104.1100	3,643,749	3,500,000	3,814,677	0	(21,113)	0	0	3.700	2.281	MN	14,749	64,750	06/29/2016	11/20/2023
857477-AN-3	STATE STREET CORP CORPORATE				1FE	208,987	100.9800	196,920	195,000	208,231	0	(756)	0	0	3.300	2.360	JD	268	3,218	06/29/2016	12/16/2024
857477-AT-0	STATE STREET CORP CORPORATE				1FE	926,593	102.3800	870,194	850,000	922,803	0	(3,790)	0	0	3.550	2.443	FA	11,148	15,088	06/29/2016	08/18/2025
857477-AV-5	STATE STREET CORP CORPORATE				1FE	406,888	97.7100	390,856	400,000	406,224	0	(664)	0	0	1.950	1.581	MN	910	3,900	06/30/2016	05/19/2021
863667-AD-3	STRYKER CORP CORPORATE				1FE	11,263,224	99.6000	11,230,013	11,275,000	11,266,555	0	3,332	0	0	1.300	1.360	AO	36,644	73,288	06/29/2016	04/01/2018
863667-AE-1	STRYKER CORP CORPORATE			2	1FE	4,692,068	93.4900	4,394,171	4,700,000	4,692,435	0	153	0	0	4.100	4.110	AO	48,175	192,700	03/27/2013	04/01/2043
864486-AG-0	Suburban Propane Partners, LP CORPORATE			2	3FE	1,076,250	103.5000	1,035,000	1,000,000	1,031,771	0	(13,312)	0	0	7.375	5.702	FA	30,729	73,750	08/08/2013	08/01/2021
871829-AL-1	SYSCO CORP CORPORATE				2FE	1,060,254	103.8000	1,038,020	1,000,000	1,041,663	0	(18,592)	0	0	5.250	1.464	FA	20,271	26,250	06/29/2016	02/12/2018
871829-AQ-0	SYSCO CORP CORPORATE				1FE	460,333	98.2200	451,817	460,000	460,300	0	(33)	0	0	2.600	2.587	JD	631	11,960	04/01/2016	06/12/2022
872540-AP-4	T J X COMPANIES INC NEW CORPORATE			2	1FE	8,630,244	97.8000	8,425,297	8,615,000	8,630,278	0	34	0	0	2.500	2.464	MN	27,520	172,688	06/29/2016	05/15/2023
872649-BH-0	TRW INC DEBENTURES				2FE	3,238,140	132.7400	3,163,194	2,383,000	3,201,312	0	(36,828)	0	0	7.750	4.177	JD	15,390	184,683	04/01/2016	06/01/2029
87408#-AA-9	TAL Intl Container Corp Senior Note			4	2	3,153,099	101.9300	3,134,859	3,075,597	3,104,215	0	(48,884)	0	0	6.800	4.350	MON	6,390	180,917	04/01/2016	05/22/2017
87408#-AB-7	TAL Intl Container Corp Senior Note			4	2FE	3,230,129	106.8900	3,198,392	2,992,134	3,203,444	0	(26,685)	0	0	5.410	3.917	AO	27,429	161,874	04/01/2016	04/30/2024
87612E-AK-2	TARGET CORP DEBENTURES				1FE	733,473	128.0400	832,270	650,000	712,771	0	(2,454)	0	0	6.350	5.432	MN	6,879	41,275	02/28/2006	11/01/2032
87875U-AH-5	TECO FINANCE INC CORPORATE				2FE	165,679	103.8100	160,902	155,000	160,690	0	(4,989)	0	0	6.572	2.100	MN	1,698	10,187	04/01/2016	11/01/2017
88031*-AA-6	Tenaska Pennsylvania Partners Floating B			4	3Z	2,246,961	94.8000	2,130,099	2,246,961	2,246,961	0	0	0	0	4.020	4.091	MJSD	251	41,908	12/22/2016	06/30/2024
88033G-BP-4	TENET HEALTHCARE CORP CORP				3FE	5,154,628	105.5000	5,049,230	4,786,000	4,967,148	0	(84,018)	0	0	6.250	4.080	MN	49,854	299,125	04/01/2016	11/01/2018
88033G-CA-6	TENET HEALTHCARE CORP CORPORATE				3FE	851,123	99.1200	841,571	849,000	850,915	0	(208)	0	0	4.375	4.323	JJ	18,572	18,572	04/01/2016	10/01/2021
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES				2FE	381,174	115.7200	433,965	375,000	380,848	0	(326)	0	0	7.000	6.784	MS	7,729	13,125	04/01/2016	03/15/2027
880779-AY-9	TEREX CORP CORPORATE			2	4FE	2,708,535	102.2500	2,783,245	2,722,000	2,705,185	0	1,520	0	0	6.000	6.115	MN	20,869	163,320	04/01/2016	05/15/2021
88579Y-AF-8	3M CO CORPORATE				1FE	2,233,441	97.8700	2,123,757	2,170,000	2,227,472	0	(5,969)	0	0	2.000	1.495	JD	603	32,700	06/29/2016	06/26/2022
88579Y-AR-2	3M CO CORPORATE				1FE	815,259	100.7700	755,745	750,000	811,947	0	(3,312)	0	0	3.000	1.952	FA	9,000	11,250	06/29/2016	08/07/2025
88643@-AN-6	Tidewater Inc. Senior Note				5	7,894,835	66.6200	7,894,835	11,850,000	7,894,835	0	0	3,955,165	0	4.260	4.259	MN	0	504,810	09/30/2013	11/16/2020
886547-D#-2	Tiffany & Co. Senior Note			4	2FE	2,451,092	94.1600	2,483,319	2,637,427	2,457,477	0	6,385	0	0	4.400	5.075	JJ	50,287	58,023	04/01/2016	07/25/2042
887317-AL-9	TIME WARNER INC CORPORATE				2FE	2,467,675	116.6800	2,916,953	2,500,000	2,469,892	0	509	0	0	6.250	6.347	MS	39,931	156,250	03/29/2011	03/29/2041
887317-AM-7	TIME WARNER INC CORPORATE				2FE	5,746,656	106.2100	6,000,639	5,650,000	5,743,510	0	(1,574)	0	0	5.375	5.253	AO	64,112	303,688	04/01/2016	10/15/2041
88732J-BB-3	TIME WARNER CABLE INC CORPORATE			2	2FE	6,358,851	101.6600	6,518,510	6,412,000	6,359,397	0	546	0	0	5.500	5.561	MS	117,553	176,330	04/01/2016	09/01/2041
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE				1FE	8,065,993	128.5000	7,986,406	6,215,000	8,015,300	0	(50,694)	0	0	6.250	4.137	JD	17,264	388,438	01/26/2016	06/15/2037
89417E-AE-9	TRAVELERS COS INC/THE CORPORATE				1FE	7,291,697	105.4900	7,089,130	6,720,000	7,139,620	0	(152,077)	0	0	5.800	1.197	MN	49,803	194,880	06/29/2016	05/15/2018
89417E-AG-4	TRAVELERS COS INC/THE CORPORATE				1FE	439,544	105.5800	422,320	400,000	435,222	0	(4,322)	0	0	3.900	1.526	MN	2,600	7,800	06/30/2016	11/01/2020
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE				1FE	4,781,272	127.0700	4,737,132	3,728,000	4,741,077	0	(40,195)	0	0	6.375	4.068	MS	69,978	237,660	01/26/2016	03/15/2033
89837#-AB-4	Estate Bernice P Bishop Senior Note			4	1Z	3,234,355	117.9500	3,089,190	2,619,048	3,074,387	0	(39,375)	0	0	6.800	3.035	MS	59,365	178,095	06/06/2013	03/01/2027
89837L-AA-3	PRINCETON UNIVERSITY CORPORATE				1FE	13,817,635	106.5300	13,849,160	13,000,000	13,628,784	0	(200,417)	0	0	4.950	2.612	MS	214,500	445,500	06/29/2016	03/01/2019
90131H-BB-0	21ST CENTURY FOX AMERICA CORPORATE				2FE	1,139,338	126.4700	1,138,203	900,000	1,128,269	0	(11,068)	0	0	7.280	4.439	JD	182	65,520	04/01/2016	06/30/2028
90331H-MS-9	US BANK NA CORPORATE			2	1FE	1,105,864	97.5100	1,043,389	1,070,000	1,103,933	0	(1,930)	0	0	2.800	2.362	JJ	12,816	14,980	06/29/2016	01/27/2025
903888-AD-3	Ultra Resources Series B Senior Note				6	330,934	98.2100	427,102	434,903	330,934	0	0	0	0	7.770	0.000	N/A	0	0	04/01/2016	03/01/2019
903888-AH-4	Ultra Resources Senior Unsecured				6	1,762,900	98.6800	2,851,888	2,890,000	1,762,900	0	0	0	0	5.850	0.000	MS	0	0	04/08/2016	03/01/2025
906548-CJ-9	UNION ELECTRIC CO CORPORATE			2	1FE	11,265,947	98.5200	10,792,877	10,955,000	11,260,267	0	(5,680)	0	0	3.900	3.728	MS	125,800	213,623	04/01/2016	09/15/2042
907818-BY-3	UNION PACIFIC CORP DEBENTURES				1FE	5,057,533	129.4600	6,473,200	5,000,000	5,042,475	0	(2,492)	0	0	7.125	7.012	FA	148,438	356,250	06/22/2009	02/01/2028
907818-DP-0	UNION PACIFIC CORP CORPORATE			2	1FE	7,129,153	102.9900	7,312,531	7,100,000	7,127,102	0	(584)	0	0	4.250	4.225	AO	63,703	301,750	03/27/2013	04/15/2043
911312-AH-9	UNITED PARCEL SERVICE CORPORATE				1FE	3,208,285	104.1600	3,124,740	3,000,000	3,140,689	0	(67,596)	0	0	5.500	0.952	JJ	76,083	82,500	06/29/2016	01/15/2018
911312-AM-8	UNITED PARCEL SERVICE CORPORATE				1FE	5,526,525	103.3500	5,333,051	5,160,000	5,487,163	0	(39,362)	0	0	3.125	1.501	JJ	74,354	80,625	06/29/2016	01/15/2021
911312-AR-7	UNITED PARCEL SERVICE CORPORATE				1FE	2,694,331	95.3600	2,565,195	2,690,000	2,694,154	0	(177)	0	0	3.625	3.615	AO	24,378	48,756	04/01/2016	10/01/2042
91159H-HA-1	US BANCORP SR NT CORPORATE			2	1FE	3,124,910	107.1500	3,048,332	2,845,000	3,089,310	0	(35,601)	0	0	4.125	2.034	MN	12,062	99,928	06/29/2016	05/24/2021
91159H-HC-7	US BANCORP SR NT CORPORATE			2	1FE	11,739,980	101.8100	11,341,522	11,140,000	11,689,011	0	(50,969)	0	0	3.000	1.983	MS	98,403	167,100	06/29/2016	03/15/2022
91159H-HG-8	US BANCORP SR NT CORPORATE	LS		2	1FE	3,688,363	103.9700	3,478,766	3,346,000	3,667,121	0	(21,242)	0	0	3.700	2.211	JJ	51,928	61,901	06/29/2016	01/30/2024
91159H-HH-6	US BANCORP SR NT CORPORATE			2	1FE	768,117	100.8500	760,436	754,000	764,626	0	(3,491)	0	0	2.200	1.555	AO	3,041	16,588	04/01/2016	04/25/2019
91159H-HL-7	US BANCORP SR NT CORPORATE			2	1FE	413,960	99.9700	399,888	400,000	412,491	0	(1,469)	0	0	2.350	1.541	JJ	3,969	4,700	06/30/2016	01/29/2021
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	5,777,105	139.5500	5,707,554	4,090,000	5,703,319	0	(73,786)	0	0	7.500	3.603	MS	90,321	153,375	04/01/2016	09/15/2029
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	2,059,616	99.4400	1,988,878	2,000,000	2,055,217	0	(4,399)	0	0	2.750	2.245	FA	20,778	27,500	06/29/2016	02/15/2023
913543-C*-3	Universal Forest Products Senior Note				2	3,000,000	103.9200	3,117,684	3,000,000	3,000,000	0	0	0	0	3.890	3.890	JD	4,538	116,700	12/17/2012	12/17/2022
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note			4	1Z	10,025,994	102.4300	10,061,195	9,822,868	10,021,447	0	(4,547)	0	0	4.660	4.542	MON	20,344	343,309	04/01/2016	07/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91845#-AA-2	SPE owned by Mesirow Realty Sa Credit-Te			4	2	8,927,049	95.2500	8,492,355	8,915,927	8,926,628	0	(421)	0	0	3.812	3.828	MON	15,106	254,906	04/01/2016	05/15/2035
91854*-AA-4	VZ (Irving TX) CTL			4	2	1,660,892	93.4900	1,552,727	1,660,892	1,660,892	0	0	0	0	3.620	3.647	MON	2,672	19,874	08/16/2016	08/15/2036
925524-AU-4	VIACOM INC CORPORATE				2FE	7,435,477	103.7000	7,304,769	7,044,000	7,299,726	0	(135,751)	0	0	4.625	1.930	MN	41,628	325,785	04/01/2016	05/15/2018
92553P-AM-4	VIACOM INC CL B CORPORATE			2	2FE	5,403,717	96.9600	5,332,993	5,500,000	5,414,310	0	10,593	0	0	3.125	3.440	JD	7,639	171,875	04/01/2016	06/15/2022
927804-FE-9	Virginia Electric Power CORPORATE				2FE	8,318,111	128.8000	8,120,708	6,305,000	8,274,542	0	(43,569)	0	0	6.350	4.109	MN	34,476	400,368	04/01/2016	11/30/2037
92853*-AA-3	Vitruvian II Woodford, LLC Senior Secure			4	4	2,300,000	101.1000	2,325,367	2,300,000	2,300,000	0	0	0	0	10.000	10.235	MJSD	7,667	118,194	06/17/2016	06/27/2018
92976W-BH-8	WACHOVIA CORP CORPORATE				1FE	10,694,330	104.2600	10,425,950	10,000,000	10,475,754	0	(218,576)	0	0	5.750	1.312	FA	239,583	287,500	06/29/2016	02/01/2018
931422-AE-9	Walgreen Company CORPORATE				2FE	2,820,489	105.7100	2,753,798	2,605,000	2,764,240	0	(56,250)	0	0	5.250	2.168	JJ	63,063	68,381	04/01/2016	01/15/2019
94973V-AL-1	ANTHEM INC CORPORATE				2FE	1,989,340	112.8300	2,256,580	2,000,000	1,991,315	0	241	0	0	5.850	5.888	JJ	53,950	117,000	01/05/2006	01/15/2036
94973V-BA-4	ANTHEM INC CORPORATE				2FE	1,899,880	99.8300	1,996,626	2,000,000	1,932,200	0	9,763	0	0	3.300	3.936	JJ	30,433	66,000	07/08/2013	01/15/2023
94974B-EV-8	Wells Fargo & Co NT CORPORATE				1FE	4,490,685	107.4400	4,834,620	4,500,000	4,495,229	0	932	0	0	4.600	4.626	AO	51,750	207,000	03/22/2011	04/01/2021
95709T-AH-3	Westar Energy Inc CORPORATE			2	1FE	9,982,214	99.2600	9,479,550	9,550,000	9,974,468	0	(7,745)	0	0	4.125	3.844	MS	131,313	196,969	04/01/2016	03/01/2042
95709T-AJ-9	Westar Energy Inc CORPORATE			2	1FE	6,385,621	100.1400	6,334,057	6,325,000	6,385,806	0	(550)	0	0	4.100	4.037	AO	64,831	238,825	06/29/2016	04/01/2043
95709T-AM-2	Westar Energy Inc CORPORATE			2	1FE	1,539,895	102.2200	1,487,361	1,455,000	1,538,753	0	(1,142)	0	0	4.250	3.912	JD	5,153	64,929	04/01/2016	12/01/2045
95906#-AP-6	Western Oilfields Supply Co. Senior Note			4	2	7,653,333	104.9600	8,033,302	7,653,333	7,653,333	0	0	0	0	5.240	5.272	FMAN	49,015	401,035	05/17/2011	11/17/2020
95906#-AR-2	Western Oilfields Supply Co. Senior Unse			4	2	11,828,566	102.5400	12,022,710	11,724,989	11,817,486	0	(11,079)	0	0	4.130	3.990	MJSD	39,008	363,182	04/01/2016	09/02/2025
960413-AL-6	WESTLAKE CHEMIC CORPORATE			2	2FE	2,213,228	103.5000	2,197,305	2,123,000	2,204,297	0	(8,930)	0	0	4.625	3.163	FA	37,094	0	09/07/2016	02/15/2021
96316#-AD-5	Wheeling Power Company Senior Unsecured				2	6,018,627	97.2400	5,920,668	6,088,644	6,020,537	0	1,910	0	0	4.200	4.288	JD	21,310	255,723	04/01/2016	06/01/2035
969457-AW-0	WILLIAMS COS INC CORPORATE				3FE	1,669,815	108.0000	2,109,240	1,953,000	1,724,171	0	54,356	0	0	7.625	13.202	JJ	68,667	74,458	04/01/2016	07/15/2019
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note			4	1	1,286,776	100.9100	1,289,482	1,277,843	1,282,237	0	(4,539)	0	0	4.250	3.293	FMAN	7,543	47,613	04/01/2016	08/11/2017
97314*-AA-5	Winco Foods, LLC Sr. Unsecured			4	1	1,045,000	97.2700	1,016,463	1,045,000	1,045,000	0	0	0	0	3.000	3.011	JAJO	6,618	9,057	07/01/2016	04/15/2028
97424*-AA-2	Winmark Corporation Senior Secured Note			4	3	2,691,651	102.4000	2,743,447	2,679,004	2,690,748	0	(903)	0	0	5.500	5.424	FMAN	19,237	110,509	04/01/2016	05/14/2025
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE			2	1FE	9,792,312	110.4300	9,378,064	8,492,000	9,772,684	0	(19,628)	0	0	4.752	3.854	MN	67,257	403,540	04/01/2016	11/01/2044
981811-C*-1	Worthington Industries Inc. Senior Note				2	8,829,451	99.0400	8,592,708	8,676,345	8,817,787	0	(11,663)	0	0	4.600	4.370	FMAN	56,541	334,294	04/01/2016	08/12/2024
982526-AV-7	WRIGLEY JUNIOR CO WM CORPORATE			2	2FE	528,955	101.7500	523,993	515,000	526,027	0	(2,928)	0	0	2.900	2.082	AO	2,904	14,935	04/01/2016	10/21/2019
983024-AF-7	WYETH CORPORATE				1FE	8,652,105	121.7600	8,272,612	6,794,000	8,491,574	0	(160,531)	0	0	6.450	2.569	FA	182,589	219,107	04/01/2016	02/01/2024
98385X-AP-1	XTO ENERGY INC CORPORATE				1FE	7,395,762	105.5200	7,175,081	6,800,000	7,243,874	0	(151,887)	0	0	5.500	0.972	JD	16,622	187,000	06/29/2016	06/15/2018
988498-AH-4	YUM BRANDS INC CORPORATE	LS		2	4FE	3,267,050	101.0000	3,473,390	3,439,000	3,287,316	0	20,266	0	0	3.750	4.782	MN	21,494	128,963	04/01/2016	11/01/2021
98954#-AD-8	Ziegler Inc Senior Note				3	6,167,796	99.1600	6,037,749	6,088,644	6,161,882	0	(5,913)	0	0	3.760	3.589	MS	59,777	114,467	04/01/2016	03/27/2025
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un			4	1	10,019,880	102.3800	9,366,464	9,148,391	9,255,971	0	(19,746)	0	(744,163)	1.470	1.190	JAJO	23,534	106,232	04/01/2016	04/28/2025
G9500*-AB-5	Waypoint Asset Funding 8 LLC Senior Secu				2FE	6,557,718	104.9000	6,178,265	5,889,580	6,050,526	0	(20,741)	0	(486,451)	2.836	2.328	AO	35,599	176,698	04/01/2016	10/17/2022
14042M-AA-0	Capital Power Corporation Senior Unsecur				2	7,142,604	98.3700	6,854,529	6,968,173	6,968,173	0	0	0	(174,431)	3.850	3.851	MS	80,482	0	09/13/2016	09/14/2026
15135U-AJ-8	CENOVUS ENERGY INC CORP FOREIGN		A	2	2FE	4,196,462	97.6200	4,559,088	4,670,000	4,235,360	0	38,898	0	0	3.800	5.476	MS	52,252	88,730	04/01/2016	09/15/2023
22576C-G*-6	Crescent Point Energy Corp Senior Unsecu		A		2	6,234,128	101.3300	6,786,836	6,697,509	6,264,829	0	30,701	0	0	4.080	5.040	AO	52,375	273,258	04/01/2016	04/22/2025
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not		A	4	3	14,393,205	101.6800	14,393,034	14,155,284	14,365,048	0	(28,157)	0	0	5.140	5.075	AO	171,790	824,899	04/01/2016	04/06/2020
448055-AB-9	HUSKY ENERGY INC CORP FOREIGN		A		2FE	6,300,000	108.9600	6,537,288	6,000,000	6,234,252	0	(65,747)	0	0	6.150	4.453	JD	16,400	369,000	04/01/2016	06/15/2019
707886-A#-4	Penn West Petroleum Ltd. Senior Secured		A		5	2,230,189	106.3100	2,678,897	2,519,987	2,321,580	0	69,333	0	0	6.400	10.681	MN	13,888	182,349	08/27/2015	05/31/2019
C0445#-AJ-5	ARC Resources Ltd. Series D Senior Secur		A	4	2	1,800,000	102.9800	1,853,568	1,800,000	1,800,000	0	0	0	0	4.980	4.978	MS	28,884	89,640	03/05/2010	03/05/2019
C0557@-AA-0	Badger Daylighting LP Senior Note		A	4	2	946,041	103.9700	933,262	897,640	939,030	0	(7,010)	0	0	4.830	3.595	JJ	18,908	21,678	04/01/2016	01/24/2022
C2918@-AB-8	D&H Ltd Partnership Senior Secured Note				3Z	8,470,648	102.4200	6,696,008	6,537,505	6,537,505	0	0	0	226,137	7.240	6.065	MON	21,036	465,230	06/30/2010	06/30/2017
C3322#-AE-8	Enerplus Corporation Series C Senior Not		A	4	2	478,293	110.5500	480,793	434,903	468,601	0	(9,692)	0	0	7.970	4.548	JD	1,252	34,662	04/01/2016	06/18/2021
C4111#-AG-6	Graymont Western Canada Inc Senior Note		A	4	2FE	907,857	104.8300	951,710	907,857	907,857	0	0	0	0	4.700	4.699	JD	1,185	42,669	06/21/2012	06/21/2027
C4861*-AF-4	Irving Oil Limited Senior Note		A		3	1,070,000	104.7200	1,120,486	1,070,000	1,070,000	0	0	0	0	5.060	5.060	JD	451	54,142	12/28/2011	12/28/2023
C4931*-AP-8	Keyera Partnership Senior Note		A		2	1,000,000	104.4600	1,044,545	1,000,000	1,000,000	0	0	0	0	4.190	4.190	JD	1,397	41,900	06/19/2012	06/19/2024
C4931*-AS-2	Keyera Partnership Senior Note				2	2,382,190	114.2300	2,346,284	2,053,975	2,281,106	0	(17,137)	0	(83,946)	4.920	3.448	AO	22,738	103,995	04/01/2016	10/10/2025
C5226*-AA-2	MacDonald Dettwiler&Assoc Ltd Series A S		A		2	3,030,000	100.4500	3,043,646	3,030,000	3,030,000	0	0	0	0	5.300	5.300	FMAN	17,397	160,590	02/25/2010	02/22/2017
C7051*-AA-8	GCT Canada Limited Partnership Senior Se				2FE	1,042,877	104.7200	1,083,079	1,034,284	1,034,284	0	0	0	35,777	3.860	3.860	JD	1,774	40,721	12/15/2015	12/15/2025
C8894#-AM-7	Tolko Industries Ltd. Senior Secured Not		A		3	1,520,000	105.4300	1,602,545	1,520,000	1,520,000	0	0	0	0	5.700	5.740	MJSD	5,535	86,640	12/08/2014	12/09/2019
C8973@-AA-9	Gaz Metro Inc. Senior Secured Note		A		1	1,300,000	103.4700	1,345,097	1,300,000	1,300,000	0	0	0	0	3.860	3.860	MN	6,412	50,180	05/15/2012	05/15/2022
C8973@-AB-7	Gaz Metro Inc. Senior Secured Note		A		1	1,000,000	107.6800	1,076,797	1,000,000	1,000,000	0	0	0	0	5.060	5.060	MN	6,466	50,600	05/15/2012	05/15/2042
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	6,897,419	107.1700	6,734,475	6,284,000	6,772,258	0	(125,161)	0	0	5.000	2.118	AO	65,458	314,200	04/01/2016	10/16/2019
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A		D		2FE	126,000	140.2400	126,212	90,000	124,476	0	(1,524)	0	0	9.025	4.832	MS	2,392	4,061	04/01/2016	03/15/2029
14214X-A#-7	Carillion Group plc Senior Note		B		2	2,531,769	104.6200	2,194,864	2,097,857	2,159,837	0	(19,460)	0	(352,471)	3.620	2.464	FA	25,729	40,247	04/01/2016	08/30/2019
143658-AF-9	CARNIVAL CORP DEBENTURES		D		1FE	1,839,218	119.5500	1,801,679	1,507,000	1,810,176	0	(29,042)	0	0	7.200	3.792	AO	27,126	54,252	04/01/2016	10/01/2023
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un		D		3Z	3,900,000	101.4800	3,957,790	3,900,000	3,900,000	0	0	0	0	5.800	5.800	JD	9,425	0	12/16/2016	12/16/2026
227047-B*-7	Croda International plc Senior Unsecured		B		2	1,178,000	105.2000	1,061,636	1,009,148	1,009,148	0	0	0	(168,852)	2.800	2.800	JD	314	14,015	06/27/2016	06/29/2026
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS		D		2FE	203,669	115.6900	190,890	165,000	202,912	0	(757)	0	0	7.325	5.431	FA	5,036	6,043	04/01/2016	02/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
						0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	0		
44841P-AA-3	HUTCHISON WHAMPOA INTL (03/13) CORP FORE		D		1FE	4,212,666	111.8900	4,061,487	3,630,000	4,072,341	0	(140,325)	0	0	7.625	2.103	AO	63,046	276,788	04/01/2016	04/09/2019
456866-AK-8	INGERSOLL RAND CO DEBENTURES		D		2FE	5,003,850	118.3300	5,916,500	5,000,000	5,002,612	0	(192)	0	0	6.391	6.383	MN	40,831	319,550	06/22/2009	11/15/2027
459410-AB-5	International Diversified Co Senior Secu		C	4	2FE	6,210,000	101.9600	6,331,781	6,210,000	6,210,000	0	0	0	0	4.450	4.474	FMAN	31,473	252,549	12/23/2015	11/20/2022
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure		D	4	3FE	3,055,554	101.8900	3,101,739	3,044,322	3,053,595	0	(1,959)	0	0	5.875	5.811	JAJO	41,733	134,140	04/01/2016	07/08/2022
479142-D*-9	Johnson Matthey Senior Note		B	4	1	4,073,764	106.7300	3,426,606	3,210,502	3,210,502	0	0	0	(619,028)	3.570	3.570	FA	43,334	126,875	08/16/2012	08/16/2024
493859-C@-9	Kier Group plc Senior Note		B		2	5,676,980	106.5300	5,040,384	4,731,422	4,869,464	0	(12,851)	0	(794,665)	4.430	3.994	MN	24,119	230,022	04/01/2016	11/20/2024
494386-AB-1	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		1FE	8,525,189	98.7300	8,128,112	8,233,000	8,500,942	0	(24,247)	0	0	3.800	3.292	AO	72,130	312,854	04/01/2016	04/08/2024
500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2FE	2,504,400	123.6500	3,091,283	2,500,000	2,503,533	0	(80)	0	0	6.875	6.861	MS	52,517	171,875	03/11/2008	03/11/2038
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE		D		1FE	184,321	150.4200	180,502	120,000	184,265	0	(57)	0	0	7.950	5.144	AO	2,385	4,770	04/01/2016	04/01/2096
579254-A@-2	McBride plc Senior Note		D		3	3,137,463	102.5700	3,211,653	3,131,303	3,136,456	0	(1,007)	0	0	6.300	6.260	AO	47,674	197,272	04/01/2016	04/04/2022
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP FORE		D		1FE	24,682,348	106.8600	24,354,235	22,791,000	24,276,548	0	(353,314)	0	0	5.125	1.936	FA	457,482	712,144	06/29/2016	02/10/2019
708326-A@-2	Pennon Group plc Senior Note		B		2	5,000,000	114.2100	4,222,057	3,696,894	3,696,894	0	0	0	(712,811)	4.770	4.770	MS	45,555	194,413	03/28/2014	03/30/2026
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1FE	5,309,337	103.0200	5,151,150	5,000,000	5,279,312	0	(30,025)	0	0	3.300	1.983	MS	49,042	82,500	06/29/2016	09/14/2021
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1FE	1,763,286	104.7500	1,778,618	1,698,000	1,757,411	0	(5,876)	0	0	3.650	3.066	JD	5,165	61,977	04/01/2016	12/01/2023
82937Y-AB-7	SINOCHEM OFFSHORE CAPITAL CO L CORP FORE		D		1FE	2,164,271	101.5200	2,155,291	2,123,000	2,154,565	0	(9,706)	0	0	3.250	2.587	AO	11,883	68,998	04/01/2016	04/29/2019
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	2,128,012	99.3600	2,068,654	2,082,000	2,123,641	0	(4,371)	0	0	3.125	2.781	MN	7,048	65,063	04/01/2016	05/22/2023
87124V-B*-9	Sydney Airport Finance Co Pty Debt in In		B		2FE	3,908,395	109.8100	3,690,546	3,360,869	3,665,178	0	(14,681)	0	(228,536)	6.040	5.019	MN	23,119	204,174	04/01/2016	11/20/2028
877409-A@-1	Taylor Wimpey plc Senior Unsecured Note		B		2	1,219,380	102.0000	1,160,211	1,137,473	1,137,473	0	0	0	(81,907)	2.020	2.020	JD	191	11,321	06/28/2016	06/28/2023
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A		D		2FE	120,774	131.6300	118,468	90,000	120,766	0	(8)	0	0	7.500	5.570	JJ	3,113	3,375	04/01/2016	01/15/2096
88032W-AB-2	TENCENT HOLDINGS LTD CORP FOREIGN		D		1FE	8,466,154	102.2600	8,359,559	8,175,000	8,399,583	0	(66,571)	0	0	3.375	2.162	MN	45,218	260,634	06/29/2016	05/02/2019
92935U-A*-1	WS Atkins plc Senior Note		D		2	3,215,000	103.9100	3,340,817	3,215,000	3,215,000	0	0	0	0	4.880	4.880	MN	13,510	156,892	05/31/2012	05/31/2019
B6961#-AB-4	Puratos NV Senior Note		B	4	2	4,484,333	117.2000	4,089,456	3,489,377	3,489,377	0	0	0	(104,375)	4.010	4.010	MN	17,102	145,993	11/17/2011	11/17/2023
C1467@-AA-7	Liberty Living Properties Ltd Senior Not		D		2	1,840,000	106.2700	1,955,375	1,840,000	1,840,000	0	0	0	0	4.600	4.603	MS	21,395	84,640	02/28/2012	02/28/2022
D5364#-AE-1	Messer Group GmbH Senior Secured Note		B		2	2,019,479	113.1800	1,957,624	1,729,635	1,729,635	0	0	0	(51,737)	3.680	3.680	FA	26,344	66,757	08/02/2012	08/02/2022
000000-00-0	Mineralbrunnen Uberkingen Senior Secured		B	4	3Z	1,793,892	103.4400	1,845,158	1,783,829	1,783,829	0	0	0	(10,063)	3.500	3.515	MJSD	1,908	0	12/20/2016	12/20/2024
D9860*-AM-8	Zollner Elektronik AG Senior Note		B		2	6,956,520	110.7500	6,632,505	5,988,870	6,301,427	0	(22,668)	0	(458,063)	2.900	2.312	MJSD	13,991	142,935	04/01/2016	12/02/2026
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No		B	4	2	36,952,517	115.2600	34,087,961	29,573,446	30,496,988	0	(31,951)	0	(1,520,846)	5.440	4.279	JJ	674,800	1,429,570	04/01/2016	07/30/2022
F4733#-AB-2	Groupe Auchan SA Senior Note		D		2	1,255,000	101.3400	1,271,814	1,255,000	1,255,000	0	0	0	0	3.500	3.500	JD	366	43,925	06/28/2012	06/28/2022
F4931*-AA-8	Icade SA Senior Note		B	4	2	6,497,773	118.1700	5,974,827	5,056,087	5,056,087	0	0	0	(151,239)	5.070	5.070	MN	31,331	267,463	11/17/2011	11/17/2026
F5754#-AD-9	LISI SA Senior Unsecured Note		B	4	2	4,650,000	103.1400	4,577,750	4,438,541	4,438,541	0	0	0	(211,459)	1.780	1.780	MS	25,238	42,206	03/04/2016	03/04/2026
F8629#-AB-0	Soparind S.C.A. Senior Unsecured Note		B	4	3	5,536,000	100.9500	5,350,525	5,300,078	5,300,078	0	0	0	(235,922)	2.080	2.080	JJ	48,690	0	07/22/2016	07/22/2026
G1089#-AA-9	Baxters Food Group Limited Senior Secure		D		3Z	1,950,000	103.5800	2,019,846	1,950,000	1,950,000	0	0	0	0	6.900	6.900	JAJO	27,284	33,638	07/18/2016	07/18/2023
G1108#-AJ-7	The British Land Company plc Senior Note		B		1	2,687,214	110.5300	2,428,064	2,196,809	2,302,805	0	(8,606)	0	(375,803)	3.810	3.202	MS	22,087	43,937	04/01/2016	03/26/2026
G1562*-AF-8	Brammer Plc Sr. Unsecured Note		B		2	8,000,000	101.1200	7,735,812	7,650,045	7,650,045	0	0	0	(349,955)	3.220	2.720	JJ	119,060	109,219	01/07/2016	01/08/2024
G1696#-BG-0	Bunzl Finance PLC Senior Note		B		2	5,000,000	108.7000	4,166,043	3,832,667	3,832,667	0	0	0	(114,644)	2.360	2.360	MN	11,558	94,447	05/15/2014	05/17/2021
G1910#-AQ-9	Cobham, plc. Senior Note		D		3	5,867,976	101.2800	5,594,143	5,523,270	5,841,550	0	(26,426)	0	0	4.260	3.414	AO	41,176	235,291	04/01/2016	10/28/2024
G2615*-AB-2	DCC Treasury 2010 Ltd. Series B GTD Sr U		D		2	1,450,000	100.8100	1,461,772	1,450,000	1,450,000	0	0	0	0	5.130	5.130	AO	18,596	74,385	03/24/2010	03/24/2017
G3430*-AA-5	Filtrona plc USD SER A Sr Note Due 2017		D		2	6,417,262	101.3300	6,257,980	6,175,625	6,249,397	0	(167,865)	0	0	5.370	1.690	AO	57,114	331,631	04/01/2016	04/29/2017
G4691#-AD-7	IMI Group Limited Senior Unsecured Note		B		1	12,324,418	103.0300	11,701,942	11,358,098	11,403,380	0	(4,226)	0	(916,811)	1.390	1.339	AO	34,207	167,001	04/01/2016	04/13/2025
G5084#-AA-5	Jersey Electricity plc Senior Note		B		2	4,208,801	116.9600	3,899,970	3,334,300	3,610,248	0	(9,384)	0	(589,169)	4.410	3.761	JJ	67,680	78,817	04/01/2016	07/17/2034
G5264#-AC-3	Kingspan Securities Limited Senior Note		B		2	6,720,093	104.3900	6,460,227	6,188,591	6,215,404	0	(4,982)	0	(499,707)	1.670	1.564	MS	26,124	55,058	04/01/2016	03/30/2021
G5600#-AA-0	LondonMetric Property Plc Senior Unsecur		B		2Z	1,951,000	99.5500	1,850,061	1,858,428	1,858,428	0	0	0	(92,572)	2.620	2.620	MS	13,525	0	09/21/2016	09/21/2023
G6135#-AC-8	Milson Bidco Limited Subordinated Note		B		5Z	3,551,040	100.0000	3,558,672	3,558,672	3,558,672	0	0	0	7,632	14.000	14.244	FMAN	53,973	0	11/22/2016	11/22/2023
G6679#-AB-2	Nuffield Health Senior Note		B		3	2,728,358	108.2300	2,505,401	2,314,903	2,344,132	0	(1,679)	0	(382,547)	5.550	5.382	JD	357	133,736	04/01/2016	10/07/2026
G6855#-AA-0	Oxford Instruments plc Senior Note		B		3	3,812,834	107.2100	3,452,999	3,220,786	3,269,919	0	(9,286)	0	(533,629)	5.110	4.708	MS	41,603	86,510	04/01/2016	03/31/2021
G7068#-AN-3	Pendragon plc Senior Unsecured		B		3	3,194,837	113.5500	2,925,713	2,576,518	2,730,718	0	(18,484)	0	(445,635)	5.750	4.635	MJSD	6,088	119,837	04/01/2016	03/17/2023
G7219*-AG-0	Premier Oil UK Limited Senior Note		D		3	1,050,000	93.2400	979,072	1,050,000	1,050,000	0	0	0	0	7.790	5.440	MS	24,084	66,833	03/15/2012	03/15/2024
G7256*-AB-5	Principle Global Ltd Subordinated Note		B		5Z	3,104,428	100.0000	3,459,820	3,459,820	3,108,386	0	311	0	3,648	14.000	16.520	MJSD	14,800	0	12/20/2016	12/20/2023
G7334*-AA-3	RPS Group plc Senior Note		B		2	3,875,875	107.5900	3,393,918	3,154,612	3,309,217	0	(26,615)	0	(540,043)	3.980	2.867	MS	31,990	66,538	04/01/2016	09/30/2021
G7682#-AA-7	Royal Hollwy & Bdfrd N College Senior Un		B		1	7,797,449	109.4100	7,680,529	7,019,828	6,712,562	0	10,559	0	(1,095,446)	2.970	3.287	JJ	95,557	111,647	04/01/2016	07/16/2035
G7997@-AH-4	Sanctuary Housing Association Senior Not		B		1	5,867,434	112.2600	5,190,908	4,624,030	5,009,860	0	(39,998)	0	(817,576)	3.520	2.321	FA	59,681	85,983	04/01/2016	08/19/2024
G8038#-AH-1	Serco Group, plc Senior Note		D		3	3,306,207	98.2000	3,246,739	3,306,207	3,306,207	0	0	0	0	5.170	4.170	AO	33,711	170,931	10/20/2011	10/20/2021
G8954*-AA-0	Total Produce Int'l Ltd. Euro Sr Series		B		2	4,918,478	100.8100	3,852,377	3,821,558	3,821,558	0	0	0	(114,312)	4.505	4.505	MS	55,952	180,930	03/04/2010	03/06/2017
G9224*-AJ-3	United Drug Finance Limited Senior Note		B		2	4,871,106	112.2100	4,562,244	4,065,715	4,476,784	0	(34,397)	0	(359,925)	3.500	2.220	MS	37,947	76,007	04/01/2016	09/25/2025
G9408*-AC-6	Willow HoldCo 1 Ltd; and Great Subordina		B		2	8,000,000	102.8400	7,114,362	6,917,565	6,917,565	0	0	0	(1,082,435)	3.330	3.330	JD	631	116,124	06/30/2016	07/01/2024
G9523#-AG-3	Weir Group plc Senior Note		D		2	1,835,000	99.5800	1,827,243	1,835,000	1,835,000	0	0	0	0	4.340	4.340	FA	29,865	79,639	02/16/2012	02/16/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Alpha Trains Finance S.A. Debt in an Inf		B	4	2FE	3,953,130	102.1500	4,017,574	3,933,180	3,933,180	0	0	0	(19,950)	1.199	1.189	JD	131	2,060	12/13/2016	06/30/2036
N53758-AF-6	Messer Finance S.A. Senior Secured Note		B	2	2	2,019,479	113.1800	1,957,624	1,729,635	1,729,635	0	0	0	(51,737)	3.680	3.680	FA	26,344	66,757	08/02/2012	08/02/2022
N7334#-AN-3	Wereldhave NV Senior Unsecured Note		B	2	2	6,314,149	104.1400	6,024,995	5,785,583	5,838,661	0	(6,070)	0	(469,418)	2.100	1.950	JJ	55,349	63,761	04/01/2016	07/17/2023
N9361#-AA-3	Vesteda Finance BV Senior Note		B	2	2	5,461,919	110.5100	5,154,985	4,664,776	4,999,907	0	(60,028)	0	(401,984)	3.180	1.472	MN	21,839	158,005	04/01/2016	05/10/2021
N9361#-AB-1	Vesteda Finance BV Senior Unsecured Note		B	2Z	2Z	6,290,000	101.5300	6,392,255	6,295,670	6,295,670	0	0	0	5,670	1.800	1.800	JD	4,722	0	12/16/2016	12/16/2026
N9651*-AA-6	Woodward International Holding Senior Un			2Z	2Z	4,606,700	99.5000	4,300,511	4,322,111	4,322,111	0	0	0	(284,589)	1.310	1.310	MS	15,413	0	09/23/2016	09/25/2028
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec		D	4	3FE	3,937,617	102.0300	4,183,170	4,099,835	3,949,707	0	12,091	0	0	7.250	7.957	MN	37,980	284,027	04/01/2016	11/15/2025
P2604#-AA-3	Cibanco SA Institucion De Banc Senior Se		D		3Z	3,650,000	99.3900	3,627,717	3,650,000	3,650,000	0	0	0	0	6.500	6.552	MJSD	11,863	0	12/13/2016	12/11/2023
P3515#-AA-9	Trust F/1909 Senior Secured Note		D		3Z	3,047,724	104.2100	3,081,789	2,957,342	3,038,801	0	(8,923)	0	0	6.500	5.965	FMAN	21,359	144,170	04/01/2016	08/22/2022
Q1297#-AH-1	CSL Finance PTY Ltd. Senior Unsecured No		B		1	11,872,664	103.0400	11,035,180	10,710,056	11,139,642	0	(50,208)	0	(682,814)	0.755	0.159	OCT	18,643	83,903	04/01/2016	10/08/2023
Q3915#-AF-3	Fletcher Building Ltd Senior Note		B		2	4,200,486	120.1200	3,564,267	2,967,387	2,967,387	0	0	0	(14,138)	8.360	8.360	JJ	117,835	248,844	01/10/2012	01/10/2022
Q3915*-AC-4	Fletcher Building Holdings Ltd Senior Un		D		2Z	5,250,000	100.3400	5,267,562	5,250,000	5,250,000	0	0	0	0	3.700	3.700	JJ	86,873	0	07/20/2016	07/20/2026
Q3971@-AE-9	GPT RE Limited Senior Unsecured		D		1	1,500,000	98.1600	1,472,385	1,500,000	1,500,000	0	0	0	0	3.370	3.370	JD	4,072	25,275	06/02/2016	06/02/2027
Q3972@-AC-2	GTA Finance Company Pty Ltd Senior Unsec		B		2FE	5,758,528	105.7800	5,944,389	5,619,376	5,432,461	0	12,665	0	(338,732)	5.560	6.046	JD	14,754	320,948	04/01/2016	12/15/2025
Q6235#-AQ-5	Mirvac Group Finance Limited Senior Unse		B		2FE	16,000,000	96.3400	14,937,603	15,505,353	15,505,353	0	0	0	(494,647)	4.730	4.730	MS	205,760	0	09/20/2016	09/20/2027
Q6518#-AC-4	NSW Ports Finance Co Pty Ltd Senior Secu		B		2FE	6,171,308	101.1100	5,834,956	5,770,664	5,807,462	0	(1,732)	0	(362,114)	4.860	4.794	AO	48,300	295,153	04/01/2016	04/29/2030
Q7450@-AH-3	Perth Airport Pty Ltd Senior Secured Not		B		2FE	5,898,447	101.1100	5,578,480	5,517,191	5,551,310	0	(995)	0	(346,142)	5.140	5.076	JJ	135,490	147,852	04/01/2016	07/09/2030
Q8562*-AA-3	Sonic Healthcare Serv PTY Ltd Senior Not		B		2	5,491,093	107.7300	5,149,952	4,780,406	5,058,259	0	(26,160)	0	(406,675)	2.820	2.019	MN	15,728	139,182	04/01/2016	11/19/2024
Q8562*-AB-1	Sonic Healthcare Serv PTY Ltd Senior Uns		B		2	2,607,550	102.0700	2,563,715	2,511,702	2,511,702	0	0	0	(95,848)	2.220	2.220	JD	3,408	27,852	06/09/2016	06/09/2026
Q8773@-AD-0	Stockland Trust Mgmt Ltd. Senior Note		D		1FE	5,313,487	104.1900	5,256,106	5,044,877	5,301,392	0	(12,095)	0	0	4.670	4.132	FA	85,731	117,798	04/01/2016	02/20/2029
Q8773@-AH-1	Stockland Trust Mgmt Ltd. Senior Unsecur		B		1FE	11,814,500	101.3600	11,894,771	11,735,088	11,735,088	0	0	0	(55,912)	5.090	5.090	JD	16,592	606,637	12/21/2015	12/22/2025
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec		D		2FE	897,467	102.2400	889,313	869,806	895,581	0	(1,886)	0	0	4.160	3.758	MS	9,951	18,092	04/01/2016	09/22/2025
Q9389@-AE-0	Vector Limited Senior Note		D		2FE	5,000,000	100.5400	5,026,844	5,000,000	5,000,000	0	0	0	0	3.400	3.400	AO	36,361	170,000	10/14/2014	10/14/2021
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured		D		1	12,741,502	102.0500	12,515,407	12,264,269	12,710,328	0	(31,174)	0	0	3.860	3.386	JD	13,150	473,401	04/01/2016	12/22/2025
R9836#-AB-4	Welco Eco Ship AS Senior Secured		D	4	2FE	980,620	102.4200	1,004,321	980,620	980,620	0	0	0	0	4.670	4.132	MON	146	27,741	06/24/2016	04/30/2031
T0440#-AA-1	Aquafil SpA Senior Unsecured		B	4	4	3,046,308	106.5900	3,047,822	2,859,304	2,823,999	0	4,735	0	(227,044)	4.350	4.610	JD	2,764	128,607	04/01/2016	06/23/2025
T1890#-AA-4	Barilla G.E.R Fratelli S.p.A Senior Note		D		2	5,524,447	105.2700	5,283,110	5,018,783	5,490,818	0	(33,629)	0	0	4.430	3.213	JD	11,117	222,332	04/01/2016	12/15/2025
T7429@-AA-3	Piaggio SpA Senior Note		D	4	4	5,000,000	103.4700	5,173,347	5,000,000	5,000,000	0	0	0	0	7.250	6.499	JJ	152,049	343,750	07/25/2011	07/31/2021
T7841#-AB-9	Recordati Ind Chim E Farm SpA Senior Not		D	4	2	5,000,000	102.5900	5,129,600	5,000,000	5,000,000	0	0	0	0	4.510	4.509	MS	57,001	225,500	09/30/2014	09/30/2029
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note		B	4	3Z	2,693,610	104.7300	2,647,982	2,528,346	2,497,326	0	4,497	0	(200,781)	4.650	4.943	AO	26,779	125,867	04/01/2016	10/09/2024
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN		D		1FE	2,112,773	105.1500	2,057,805	1,957,000	2,089,995	0	(22,778)	0	0	3.875	2.139	FA	29,491	37,917	04/01/2016	02/11/2021
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1FE	1,887,038	107.7900	1,821,583	1,690,000	1,861,459	0	(25,585)	0	0	4.500	2.209	MS	38,025	38,025	04/01/2016	09/08/2021
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN		D		1FE	7,827,142	99.7800	7,588,421	7,605,000	7,803,064	0	(24,078)	0	0	2.700	2.211	MS	61,030	102,668	04/01/2016	09/14/2022
						0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	0		
12695*-AA-3	CVS Lease Backed Pass-Thru Pri CTL			4	2Z	13,928,602	94.9200	13,221,473	13,928,602	13,928,602	0	0	0	0	3.416	3.440	MON	27,755	112,342	09/15/2016	10/10/2038
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,822,262,795	XXX	2,796,434,131	2,669,101,638	2,766,335,820	0	(12,310,099)	6,592,893	(25,706,978)	XXX	XXX	XXX	26,411,793	88,383,554	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000759-BW-9	ABFS MORTGAGE LOAN TRUST SERIES 2001 3			4	1FM	70,659	96.8400	83,086	85,799	70,566	0	698	0	0	6.130	10.720	MON	438	5,260	03/22/2002	03/15/2032
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7			4	1FM	217,180	88.6400	223,472	252,123	217,180	0	6,645	0	0	6.000	5.241	MON	1,261	15,127	07/07/2005	08/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5			4	1FM	734,913	100.7200	802,730	796,994	734,913	0	(22,084)	60,044	0	7.000	4.958	MON	4,649	37,193	04/01/2016	01/25/2035
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS			4	1FM	167,655	88.8200	173,653	195,512	168,294	0	639	0	0	2.486	5.384	MON	68	3,345	04/01/2016	03/25/2033
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK			4	1FM	263,218	102.5200	262,446	255,983	262,397	0	(822)	0	0	5.555	3.370	MON	1,185	9,516	04/01/2016	07/25/2036
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA			4	4FM	163,685	99.8300	163,686	163,969	163,663	0	(22)	0	0	6.039	6.078	MON	825	6,601	04/01/2016	11/25/2032
36228F-T5-5	GSR MORTGAGE LOAN TRUST SERIES 2004 CW1			4	1FM	58,289	103.4000	58,463	56,542	58,271	0	(18)	0	0	6.000	5.197	MON	283	2,200	04/01/2016	04/01/2034
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1FM	202,229	100.8500	203,107	201,387	202,210	0	(89)	1,254	0	3.606	3.559	MON	101	5,090	04/01/2016	02/25/2034
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1			4	1FM	85,350	94.1400	88,277	93,770	84,982	0	(368)	0	0	3.606	5.395	MON	47	2,412	04/01/2016	05/25/2033
61746R-CS-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	62,117	98.8600	62,749	63,472	62,546	0	428	0	0	3.531	5.927	MON	31	1,596	04/01/2016	06/25/2033
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1			4	4FM	93,848	96.8000	96,577	99,770	96,812	0	545	0	0	6.690	16.685	MON	556	4,450	04/01/2016	01/25/2030
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,119,143	XXX	2,218,246	2,265,321	2,121,834	0	(14,448)	61,298	0	XXX	XXX	XXX	9,444	92,790	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease			4	2	2,314,038	99.0600	2,220,055	2,241,012	2,309,898	0	(4,140)	0	0	3.900	3.437	MON	243	65,550	04/01/2016	03/31/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
06054A-AW-9	BANK AMER MERRIL LYNCH COML CMBS			4	1FM	10,099,314	101.4700	10,146,600	10,000,000	10,086,757	0	(9,934)	0	0	3.441	3.330	MON	28,675	344,100	09/14/2015	09/15/2048
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS			4	1FM	7,170,434	94.6400	6,719,444	7,100,000	7,167,902	0	(2,532)	0	0	2.459	2.344	MON	14,549	58,196	08/10/2016	08/10/2049
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	10,099,878	102.4600	10,246,500	10,000,000	10,091,039	0	(8,839)	0	0	3.597	3.490	MON	29,975	329,725	01/22/2016	01/10/2048
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	1,832,214	105.1700	1,786,296	1,698,440	1,819,719	0	(12,495)	0	0	3.765	2.590	MON	5,329	42,631	04/01/2016	10/10/2046
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	7,625,883	105.1400	7,618,457	7,246,100	7,586,038	0	(34,396)	0	0	3.796	3.039	MON	22,922	221,335	04/01/2016	02/10/2047
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1FM	7,202,592	103.8800	7,057,573	6,793,760	7,166,584	0	(36,008)	0	0	3.691	2.828	MON	20,896	167,172	04/01/2016	03/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS			4	1FM	17,892,568	104.7100	18,373,862	17,547,660	17,835,395	0	(32,241)	0	0	3.775	3.519	MON	55,202	630,366	04/01/2016	04/10/2047
12592K-BB-9	COMM MORTGAGE TRUST CMBS			4	1FM	10,094,794	102.7200	10,266,564	9,995,000	10,071,961	0	(10,549)	0	0	3.565	3.455	MON	29,693	356,322	09/09/2014	09/10/2047
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS			4	1FM	7,608,658	101.9000	7,537,407	7,396,880	7,593,736	0	(14,922)	0	0	3.497	3.160	MON	21,556	184,103	04/01/2016	02/10/2049
12626G-AE-3	COMM MORTGAGE TRUST CMBS			4	1FM	6,828,100	106.1000	6,947,055	6,547,660	6,791,914	0	(27,330)	0	0	3.916	3.268	MON	21,367	223,151	04/01/2016	08/10/2046
12626L-AD-4	COMM MORTGAGE TRUST CMBS			4	1FM	10,872,449	106.2500	11,206,889	10,547,660	10,824,083	0	(31,211)	0	0	3.983	3.537	MON	35,009	386,289	04/01/2016	10/10/2046
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	4,140,996	102.0200	4,182,708	4,100,000	4,137,266	0	(3,730)	0	0	3.489	3.374	MON	11,920	119,197	01/26/2016	11/15/2048
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	7,852,164	106.8300	8,063,326	7,547,660	7,812,274	0	(29,092)	0	0	4.095	3.494	MON	25,756	274,301	04/01/2016	09/10/2046
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	5,473,424	104.6500	5,332,426	5,095,320	5,439,927	0	(33,497)	0	0	3.753	2.688	MON	15,936	127,485	04/01/2016	03/10/2047
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	16,288,276	100.8300	16,048,940	15,916,810	16,261,483	0	(26,793)	0	0	3.349	3.077	MON	44,421	394,441	04/01/2016	02/10/2049
22951@-AA-9	Texas Health Resources SPE			4	1	6,689,182	110.3600	6,514,174	5,902,746	6,623,954	0	(65,228)	0	0	5.430	2.794	MON	14,245	240,389	04/01/2016	12/15/2025
29425A-AC-7	CITIGROUP COML MTG CMBS			4	1FM	5,049,762	102.3800	5,118,759	5,000,000	5,043,777	0	(4,788)	0	0	3.515	3.409	MON	14,646	175,750	09/14/2015	09/10/2058
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	3,938,780	100.2800	3,910,943	3,900,000	3,923,421	0	(4,082)	0	0	2.681	2.571	MON	8,713	104,559	01/24/2013	02/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	6,721,556	106.3500	6,802,954	6,396,880	6,682,876	0	(31,748)	0	0	3.955	3.173	MON	21,083	208,214	04/01/2016	08/10/2046
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	10,131,042	104.4200	9,912,037	9,492,200	10,066,600	0	(62,578)	0	0	3.801	2.756	MON	30,067	253,202	04/01/2016	01/10/2047
36252T-AQ-8	GS MORTGAGE SECURITIES CORPORA CMBS			4	1FM	12,328,548	97.0800	11,650,123	12,000,000	12,312,668	0	(15,880)	0	0	2.791	2.473	MON	27,910	167,460	06/29/2016	05/10/2049
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	21,510,495	104.5400	21,895,914	20,944,540	21,433,487	0	(52,093)	0	0	3.721	3.350	MON	64,946	705,614	04/01/2016	04/10/2047
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten			4	1	3,431,845	119.7200	3,411,689	2,849,727	3,403,264	0	(28,581)	0	0	6.720	4.291	MON	11,171	143,626	03/15/2016	08/10/2032
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant			4	1	1,124,716	100.7000	1,132,527	1,124,716	1,124,716	0	0	0	0	3.570	3.596	MON	112	40,152	09/03/2013	04/30/2034
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1FM	1,413,994	95.2000	1,332,783	1,400,000	1,413,640	0	(355)	0	0	2.627	2.512	MON	3,064	9,193	09/22/2016	08/15/2049
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	928,682	105.5900	896,717	849,220	921,230	0	(7,452)	0	0	3.881	2.486	MON	2,747	21,973	04/01/2016	12/15/2046
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	6,621,656	104.5200	6,528,111	6,246,100	6,583,332	0	(34,213)	0	0	3.794	2.916	MON	19,747	183,268	04/01/2016	02/15/2047
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	18,013,577	100.3300	17,738,597	17,680,242	17,988,905	0	(24,672)	0	0	3.311	3.088	MON	48,777	424,700	04/01/2016	03/15/2049
52204#-AA-9	Canal Taylor North LLC TR CTF			4	1	4,021,318	104.1900	4,189,737	4,021,318	4,021,318	0	0	0	0	4.950	5.000	MON	16,588	199,055	09/01/2010	08/31/2020
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	11,024,760	106.4100	11,545,089	10,849,220	10,983,769	0	(18,296)	0	0	3.973	3.755	MON	35,920	419,793	04/01/2016	10/15/2046
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	21,567,884	104.7100	21,930,818	20,944,540	21,483,370	0	(58,304)	0	0	3.773	3.353	MON	65,853	715,475	04/01/2016	04/15/2047
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS			4	1FM	5,049,774	96.0800	4,803,950	5,000,000	5,047,512	0	(2,261)	0	0	2.779	2.665	MON	11,579	57,896	07/01/2016	10/10/2048
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	3,534,979	100.8700	3,530,496	3,500,000	3,521,926	0	(3,678)	0	0	2.971	2.861	MON	8,665	103,974	04/11/2013	04/10/2046
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	1,749,875	101.4800	1,723,628	1,698,440	1,743,807	0	(6,068)	0	0	2.880	2.340	MON	4,076	32,610	04/01/2016	03/15/2048
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	2,243,527	99.7000	2,193,337	2,200,000	2,239,339	0	(4,188)	0	0	2.749	2.432	MON	5,040	38,799	06/29/2016	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	10,423,865	105.9000	10,371,396	9,793,760	10,348,877	0	(67,447)	0	0	3.881	2.813	MON	31,675	292,207	04/01/2016	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	11,853,399	107.2100	12,218,367	11,396,880	11,791,009	0	(44,230)	0	0	4.136	3.533	MON	39,281	424,543	04/01/2016	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	1,379,035	104.9600	1,336,986	1,273,830	1,369,305	0	(9,730)	0	0	3.754	2.534	MON	3,985	31,880	04/01/2016	12/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	1,753,487	104.5400	1,686,788	1,613,518	1,741,156	0	(12,332)	0	0	3.829	2.594	MON	5,148	41,188	04/01/2016	03/15/2047
92939H-AX-3	WFRBS_14-C23 CMBS			4	1FM	7,069,902	103.4000	7,237,930	7,000,000	7,054,016	0	(7,210)	0	0	3.650	3.539	MON	21,292	255,500	09/18/2014	10/15/2057
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS			4	1FM	706,966	101.2400	708,680	700,000	705,456	0	(725)	0	0	3.343	3.230	MON	1,950	23,401	10/24/2014	11/15/2047
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease			4	1	1,959,795	109.0500	2,031,832	1,863,253	1,956,773	0	(3,022)	0	0	5.520	4.966	MON	4,571	90,890	04/01/2016	10/15/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te			4	1	4,969,573	105.5300	5,244,505	4,969,573	4,969,573	0	0	0	0	5.150	5.205	MON	4,266	255,933	04/04/2014	04/25/2039
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	9,392,544	102.7600	9,556,778	9,300,000	9,380,853	0	(9,358)	0	0	3.572	3.459	MON	27,683	332,196	09/15/2015	09/15/2058
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	1,565,393	101.1200	1,567,350	1,550,000	1,563,514	0	(1,548)	0	0	3.354	3.242	MON	4,332	51,987	09/25/2015	09/15/2057
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	20,860,934	100.0700	20,505,725	20,492,200	20,832,540	0	(28,394)	0	0	3.294	3.080	MON	56,251	515,889	04/01/2016	01/15/2059
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	1,312,997	94.6200	1,230,119	1,300,000	1,312,661	0	(336)	0	0	2.684	2.568	MON	8,723	09/14/2016	10/15/2049
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	13,164,290	104.5600	13,061,917	12,492,200	13,094,581	0	(62,200)	0	0	3.766	2.972	MON	39,205	363,851	04/01/2016	03/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						366,903,914	XXX	367,274,858	355,519,065	365,679,201	0	(988,706)	0	0	XXX	XXX	XXX	1,040,945	10,858,254	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02376U-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES INC			4	1FE	2,977,574	100.0000	2,897,882	2,897,882	2,968,753	0	(8,821)	0	0	3.575	3.058	JJ	47,771	50,649	04/01/2016	01/15/2028
02377U-AB-0	AMERICAN AIRLINES CORPORATE			4	2FE	854,988	106.6200	852,055	799,114	848,116	0	(6,872)	0	0	4.950	3.114	JJ	18,240	19,778	04/01/2016	07/15/2024
026874-CX-3	AMERICAN INTL GROUP INC CORPORATE			4	3AM	6,979,822	102.8500	6,987,425	6,794,000	6,949,743	0	(30,079)	0	0	3.375	2.706	FA	86,624	114,649	04/01/2016	08/15/2020
05377R-BN-3	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1FE	9,243,803	99.7600	9,223,728	9,246,000	9,244,835	0	325	0	0	2.460	2.476	MON	6,950	201,339	04/01/2016	07/20/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
05377R-BV-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1FE	8,723,504	99.5900	8,711,125	8,747,000	8,728,034	0	4,530	0	0	2.500	2.590	MON	6,682	164,006	04/01/2016	02/20/2021
05522R-BG-2	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			4	1FE	1,693,649	99.9500	1,697,179	1,698,000	1,696,165	0	2,517	0	0	0.774	0.974	MON	621	7,149	04/01/2016	12/15/2019
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE			4	4FE	615,088	30.0000	615,088	2,050,293	615,088	0	(1,799)	1,316,826	0	6.850	36.568	JD	11,704	140,445	04/01/2016	06/01/2034
12514@-AA-0	CED California Holdings, LLC Senior Note			4	2AM	922,054	105.4000	971,860	922,054	922,054	0	0	0	0	4.780	4.779	JD	122	44,074	04/11/2013	06/30/2037
14916R-AF-1	Catholic Health Initiatives CORP				1FE	4,745,664	102.9600	4,561,305	4,430,000	4,716,849	0	(28,815)	0	0	4.200	3.105	FA	77,525	93,030	04/01/2016	08/01/2023
15232D-AA-5	Centinela Solar Energy, LLC Senior Note			4	2AM	3,000,000	112.0100	3,360,289	3,000,000	3,000,000	0	0	0	0	5.800	5.841	FMAN	14,983	174,000	02/27/2013	05/31/2034
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not			4	2AM	2,837,236	94.1000	3,274,227	3,479,586	2,942,729	0	29,814	0	0	6.120	8.793	JD	9,464	212,951	04/17/2013	12/15/2031
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not			4	1AM	891,483	63.9100	779,558	1,219,746	953,088	0	23,853	0	0	6.610	10.401	JD	3,583	76,797	12/15/2016	12/15/2040
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Senior No			4	2	1,622,101	99.8800	1,620,202	1,622,101	1,622,101	0	0	0	0	3.475	3.500	MON	2,505	56,368	03/25/2015	03/15/2028
30284@-AK-8	FNBM LLC Senior Secured Note				1Z	7,720,000	98.9600	7,640,039	7,720,000	7,720,000	0	0	0	0	3.600	3.575	MON	23,932	119,660	06/29/2016	06/29/2021
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D			4	1	3,260,124	111.6000	3,765,344	3,373,923	3,297,052	0	6,293	0	0	5.960	6.478	MN	25,694	201,086	06/01/2009	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D			4	1	330,716	111.6900	382,272	342,260	334,342	0	543	0	0	5.960	6.479	MN	2,607	20,399	06/01/2009	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D			4	1	2,060,968	111.6700	2,381,853	2,132,908	2,083,251	0	3,542	0	0	5.960	6.484	MN	16,243	127,121	06/01/2009	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D			4	1	839,185	111.6600	837,374	749,923	835,706	0	(3,479)	0	0	5.960	3.612	MN	5,711	44,695	04/01/2016	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D			4	1	1,114,542	111.6500	1,287,798	1,153,446	1,126,920	0	1,986	0	0	5.960	6.479	MN	8,784	68,745	06/01/2009	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb			4	1	975,866	111.6800	1,128,024	1,010,075	986,530	0	1,660	0	0	5.960	6.484	MN	7,692	60,200	06/01/2009	12/13/2027
33830L-AA-8	GUGG3_15-1A CLO			4	1FE	2,486,250	99.9300	2,498,259	2,500,000	2,487,527	0	1,277	0	0	2.630	2.766	FMAN	6,758	31,227	07/15/2016	11/25/2027
33852@-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note			4	2	7,613,730	111.3000	8,474,465	7,613,730	7,613,730	0	0	0	0	5.750	5.750	JD	1,216	437,789	12/14/2012	06/30/2035
34487#-AD-9	Football Club Term Notes 2029 Senior Sec				1FE	5,032,424	99.9400	4,911,539	4,914,406	5,027,492	0	(4,932)	0	0	3.970	3.705	OCT	47,692	198,354	04/01/2016	10/20/2029
34530U-AA-9	FORD AUTO ASSET BACKED			4	1FE	5,798,425	99.8100	5,788,739	5,800,000	5,798,614	0	189	0	0	2.310	2.326	MON	5,955	107,556	02/23/2016	08/15/2027
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER			4	1FE	4,635,312	94.4600	5,275,032	5,584,714	4,565,985	0	(238,049)	0	0	0.884	8.457	MON	2,331	36,318	06/27/2011	11/15/2034
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER			4	1FE	185,958	95.5800	220,099	230,288	165,850	0	(15,490)	0	0	0.944	13.762	MON	103	1,638	08/11/2010	11/15/2033
36160R-AA-8	GEBL ABS FLOATER			4	1FE	1,034,770	94.2600	1,242,583	1,318,178	1,099,069	0	(4,753)	0	0	0.874	7.383	MON	544	8,438	07/27/2010	04/16/2035
41242*-AJ-1	Hardwood Funding, LLC Series I Senior No				1FE	7,363,601	110.4500	7,156,932	6,480,057	7,211,369	0	(152,232)	0	0	5.670	2.239	JD	24,495	367,419	04/01/2016	06/08/2020
42806D-AA-7	HERTZ VEH FING ASSET BACKED			4	1FE	15,302,601	99.2800	15,175,900	15,286,000	15,299,638	0	(2,963)	0	0	2.730	2.716	MON	6,955	312,981	04/01/2016	03/25/2021
42806D-AQ-2	HERTZ VEH FING ASSET BACKED			4	1FE	1,359,042	99.3400	1,350,034	1,359,000	1,359,032	0	(10)	0	0	2.320	2.330	MON	525	23,647	04/01/2016	03/25/2020
450636-AC-9	ITR CONCESSION CO LLC CORPORATE MUNI TAX			2	4AM	5,360,255	95.7300	4,877,647	5,095,000	5,353,881	0	(6,375)	0	0	5.183	4.760	JJ	121,767	132,037	04/01/2016	07/15/2035
45941T-AC-5	International Diversified Paym SER 2009-				3AM	357,895	100.3100	359,010	357,895	357,895	0	0	0	0	5.000	5.030	FMAN	2,038	17,895	12/17/2009	02/20/2017
50152#-AD-9	Kwik Trip, Inc. Senior Secured			4	2	5,953,046	97.9700	5,808,174	5,928,636	5,952,139	0	(907)	0	0	3.500	3.468	FMAN	21,327	137,758	04/01/2016	02/24/2036
50246*-AB-5	LVNV Funding LLC Senior Secured Note				1FE	4,250,000	101.5800	4,317,349	4,250,000	4,250,000	0	0	0	0	4.000	4.019	MON	472	172,833	11/07/2013	03/15/2018
55264T-CL-3	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT			4	1FE	828,234	99.9200	1,199,046	1,200,000	1,101,925	0	39,374	0	0	0.964	4.885	MON	546	8,776	03/13/2009	08/16/2021
578454-AB-6	MAYO CLINIC CORP			4	1FE	893,261	94.4600	850,093	900,000	893,373	0	112	0	0	3.774	3.819	MN	4,340	33,966	04/01/2016	11/15/2043
62927@-AB-4	NHL U.S. Funding LP Senior Note				4AM	4,652,306	103.9300	4,520,075	4,349,032	4,634,147	0	(18,160)	0	0	4.330	3.547	MJSD	9,939	141,235	04/01/2016	09/29/2026
62952E-AA-5	NYU Hospitals Center CORP MUNI				1FE	400,000	95.5900	382,350	400,000	400,000	0	0	0	0	4.428	4.428	JJ	8,856	17,712	07/31/2012	07/01/2042
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE TA				1FE	1,695,331	97.0600	1,648,028	1,698,000	1,695,396	0	65	0	0	4.024	4.033	FA	28,470	34,164	04/01/2016	08/01/2045
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure			4	3Z	3,814,987	90.3500	3,446,812	3,814,987	3,814,987	0	0	0	0	4.000	4.019	MJSD	424	142,204	05/29/2014	05/29/2026
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	7,125,328	140.5300	6,660,979	4,740,000	7,080,692	0	(44,636)	0	0	6.500	3.319	JJ	142,068	154,050	06/29/2016	01/15/2039
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr			4	3Z	3,634,042	101.5500	3,690,456	3,634,042	3,634,042	0	0	0	0	4.600	4.626	MJSD	464	167,166	03/26/2014	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr			4	3Z	809,191	103.7700	839,669	809,191	809,191	0	0	0	0	4.600	4.626	MJSD	103	37,223	03/26/2014	12/31/2024
820118-AE-3	Sharyland Distribution & Trans Senior Se				1FE	5,347,689	103.6600	5,543,164	5,347,689	5,347,689	0	0	0	0	5.040	5.072	MJSD	749	269,524	06/20/2011	06/20/2018
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER			4	1FE	10,367,875	94.6200	11,259,141	11,900,000	10,760,675	0	61,807	0	0	1.002	1.799	JAJO	22,518	83,632	06/22/2011	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER			4	1FE	6,495,469	94.4600	7,037,409	7,450,000	6,740,859	0	38,450	0	0	1.002	1.794	JAJO	14,097	52,358	06/15/2011	10/25/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate			4	1FE	5,096,000	94.9000	4,836,002	5,096,000	5,096,000	0	0	0	0	3.450	3.450	JJ	77,650	82,046	01/28/2016	01/22/2041
90363*-AA-0	USG Nevada LLC Senior Note in a Project			4	3	3,388,796	119.2000	3,526,686	2,958,504	3,378,611	0	(10,185)	0	0	6.750	5.186	MJSD	555	149,774	04/01/2016	12/31/2037
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu			4	2Z	3,987,320	117.7400	3,609,280	3,065,352	3,065,352	0	0	0	106,033	6.300	6.350	MJSD	536	197,453	06/28/2013	06/30/2033
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu			4	3Z	2,446,128	117.7400	2,115,488	1,796,679	1,796,679	0	0	0	62,148	6.300	6.348	MJSD	314	115,732	12/20/2012	06/30/2033
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu			4	2Z	3,224,300	117.7400	2,923,546	2,482,960	2,482,960	0	0	0	85,887	6.300	6.349	MJSD	435	159,938	05/31/2013	06/30/2033
00084Q-AA-9	ACAS CLO LTD CLO		D	4	1FE	1,000,000	99.8900	998,871	1,000,000	1,000,000	0	0	0	0	2.061	2.024	JAJO	4,180	17,765	02/27/2013	04/20/2025
00248P-AA-4	A VOCE CLO CLO		D	4	1FE	4,137,749	99.7900	4,237,012	4,246,100	4,157,651	0	19,901	0	0	2.330	3.034	JAJO	20,886	68,163	04/01/2016	07/15/2026
00439Y-AA-4	ACCUNIA EUROPEAN CLO ACCUN_1A- CLO		B	4	1FE	3,830,526	101.0400	3,676,578	3,638,888	3,628,484	0	926	0	(202,968)	1.430	1.493	JAJO	21,682	0	07/05/2016	07/15/2029
04280J-AJ-2	ARROWPOINT CLO LTD CLO		D	4	1FE	2,500,000	100.1600	2,503,976	2,500,000	2,500,000	0	0	0	0	2.345	2.518	FMAN	6,026	0	11/15/2016	11/15/2028
04280W-AA-0	ARROWPOINT CLO LTD CLO		D	4	1FE	11,708,801	100.1500	11,906,393	11,889,080	11,737,631	0	28,830	0	0	2.432	2.802	JAJO	60,230	197,815	04/01/2016	04/18/2027
05633W-AB-9	BAC San Jose DPR Funding Senior Secured		D	4	3AM	16,120,000	103.5200	16,563,312	16,000,000	16,102,940	0	(17,060)	0	0	4.500	4.242	FMAN	92,000	360,000	07/18/2016	11/15/2021
05970H-AB-3	General DPR Funding, Ltd. Senior Secured		D	4	1FE	16,000,000	98.4100	15,746,207	16,000,000	16,000,000	0	0	0	0	3.250	3.263	FMAN	66,444	174,778	07/14/2016	08/15/2024
07132A-AA-1	BATTALION CLO LTD CLO		D	4	1FE	5,841,204	100.0400	5,946,707	5,944,540	5,857,402	0	16,193	0	0	2.412	2.828	JAJO	29,867	98,006	04/01/2016	04/18/2027
14954T-AA-1	CAVALRY CLO LTD CLO		D	4	1FE	500,000	100.0400	500,190	500,000	500,000	0	0	0	0	2.230	2.200	JAJO	2,354	9,660	01/22/2013	01/17/2024
26249G-AE-0	DRYDEN CDO CLO		D	4	1FE	14,650,000	99.8900	14,633,419	14,650,000	14,650,000	0	0	0	0	2.310	2.432	JAJO	37,602	0	11/07/2016	10/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34959W-AA-7	FORTRESS CREDIT BSL LIMITED CLO		D	4	1FE	500,000	99.7100	498,567	500,000	500,000	0	0	0	0	2.058	2.025	JAJO	2,115	8,863	02/27/2013	01/19/2025
468367-AA-5	JACKSON MILL CLO LTD CLO		D	4	1FE	2,295,048	100.0700	2,336,912	2,335,355	2,301,077	0	6,028	0	0	2.420	2.817	JAJO	11,931	39,101	04/01/2016	04/15/2027
48274T-AA-2	KVK CLO LTD CLO		D	4	1FE	19,978,882	100.1800	20,273,923	20,238,300	20,036,747	0	54,119	0	0	2.491	2.772	FMAN	57,421	384,574	04/01/2016	05/20/2027
48274W-AA-5	KVK CLO LTD CLO		D	4	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	2.491	2.466	JAJO	623	0	12/13/2016	01/15/2029
55818K-AA-9	MADISON PK FDG CLO		D	4	1FE	736,725	100.0400	750,334	750,000	741,239	0	3,889	0	0	2.162	2.722	JAJO	3,108	14,143	10/29/2015	10/23/2025
67514R-AA-6	OCEAN TRAILS CLO CLO		D	4	1FE	1,670,417	99.8700	1,696,174	1,698,440	1,677,399	0	6,981	0	0	2.202	2.798	FMAN	4,987	25,506	04/01/2016	08/13/2025
67590E-AA-2	OCTAGON INVESTMENT PARTNERS XV CLO		D	4	1FE	499,165	100.0300	500,169	500,000	500,050	0	548	0	0	2.168	2.167	JAJO	2,228	9,422	01/24/2013	01/19/2025
700162-AA-8	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1FE	3,989,600	100.3000	4,012,113	4,000,000	3,993,997	0	4,397	0	0	2.415	2.729	FMAN	35,144	0	07/25/2016	08/23/2028
81881L-AA-5	SHACKLETON CLO LTD CLO		D	4	1FE	14,788,191	100.1600	15,023,606	15,000,000	14,826,998	0	38,836	0	0	2.360	2.762	JAJO	74,733	228,841	06/29/2016	07/17/2026
81881V-AC-9	SHACKLETON I CLO LTD CLO		D	4	1FE	979,100	100.3300	1,003,316	1,000,000	983,731	0	4,631	0	0	2.381	2.984	FMAN	3,638	16,531	02/19/2016	05/07/2026
823832-AC-4	SHERIDAN SQUARE CLO LTD 2013-1 CLO		D	4	1FE	3,000,000	99.8200	2,994,723	3,000,000	3,000,000	0	0	0	0	1.930	1.923	JAJO	12,223	49,466	02/14/2013	04/15/2025
82817R-AA-9	SILVER SPRING CLO LTD CLO		D	4	1FE	6,523,307	99.5400	6,711,193	6,742,394	6,560,728	0	37,422	0	0	2.330	3.208	JAJO	33,165	108,236	04/01/2016	10/15/2026
83608X-AC-3	SOUND POINT CLO I LTD CLO		D	4	1FE	4,578,032	99.8400	4,663,034	4,670,710	4,594,080	0	16,047	0	0	2.241	2.757	JAJO	21,227	71,504	04/01/2016	10/20/2026
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO		D	4	1FE	22,354	99.9400	22,773	22,787	22,733	0	149	0	0	1.136	2.035	JAJO	47	192	02/07/2013	04/27/2021
87271L-AA-0	TEACHERS INSURANCE AND ANNUITY CLO		D	4	1FE	10,000,000	100.1500	10,015,324	10,000,000	10,000,000	0	0	0	0	2.581	2.577	JAJO	52,341	77,299	06/03/2016	07/20/2028
92557W-AA-1	VIBRANT CLO LTD CLO		D	4	1FE	6,175,468	100.6400	6,233,560	6,194,050	6,189,047	0	13,579	0	0	2.278	2.669	JAJO	80,352	0	05/13/2016	07/20/2028
92912Q-AA-4	VOYA CLO LTD CLO		D	4	1FE	3,364,049	100.1600	3,402,345	3,396,880	3,370,190	0	6,141	0	0	2.302	2.572	JAJO	14,769	53,706	04/01/2016	07/25/2026
G2956@-AG-6	ABP Acquisitions UK Limited Debt in Infr		B	4	2	5,497,046	87.5400	5,051,317	5,770,611	4,769,330	0	50,601	0	(778,325)	2.283	4.000	JD	1,444	145,326	04/01/2016	12/27/2030
G9006@-AB-2	Transmission Finance DAC Senior Secured		B		2	10,284,526	109.1300	9,802,134	8,981,933	9,495,906	0	(25,165)	0	(763,454)	2.563	2.092	FA	91,443	122,869	04/01/2016	02/10/2031
W2710@-AB-6	Ellevio AB Senior Secured Note		B		4AM	8,000,000	98.8900	7,358,530	7,441,164	7,441,164	0	0	0	(558,836)	2.780	2.778	FA	37,869	0	10/26/2016	10/26/2028
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						372,518,123	XXX	374,581,325	371,359,883	369,004,679	0	(95,227)	1,316,826	(2,049,515)	XXX	XXX	XXX	1,813,758	8,111,750	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,563,803,975	XXX	3,540,508,560	3,398,245,907	3,503,141,534	0	(13,408,480)	7,971,017	(27,756,493)	XXX	XXX	XXX	29,275,940	107,446,348	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
002920-AC-0	ABBEY NATL PLC SUBORDINATED		D		2FE	2,985,676	118.4300	2,753,474	2,325,000	2,959,710	0	(25,966)	0	0	7.950	5.033	AO	33,373	184,838	04/01/2016	10/26/2029
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,985,676	XXX	2,753,474	2,325,000	2,959,710	0	(25,966)	0	0	XXX	XXX	XXX	33,373	184,838	XXX	XXX
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		D	2	6AM	3,422,240	147.6000	3,459,791	2,344,000	3,422,240	0	0	0	0	10.176	6.970	JD	663	238,525	04/01/2016	01/01/9999
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1FE	26,649,594	100.0400	26,200,430	26,191,000	26,621,230	0	(28,365)	0	0	4.700	4.475	JJ	550,520	615,489	04/01/2016	01/20/2046
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						30,071,834	XXX	29,660,221	28,535,000	30,043,470	0	(28,365)	0	0	XXX	XXX	XXX	551,183	854,014	XXX	XXX
4899999. Total - Hybrid Securities						33,057,510	XXX	32,413,695	30,860,000	33,003,180	0	(54,331)	0	0	XXX	XXX	XXX	584,556	1,038,852	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
40637#-AD-5	Halsey Street Investment, LLC Senior Not			4	2	4,616,930	112.0800	4,971,837	4,435,861	4,536,027	0	(4,347)	0	0	8.147	6.975	DEC	1,004	361,385	06/01/2009	12/31/2027
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh			4	2	1,692,809	147.9100	1,992,122	1,346,835	1,759,785	0	64,191	0	0	14.854	6.875	DEC	556	200,055	06/01/2009	12/31/2027
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						6,309,739	XXX	6,963,959	5,782,696	6,295,812	0	59,844	0	0	XXX	XXX	XXX	1,560	561,440	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						6,309,739	XXX	6,963,959	5,782,696	6,295,812	0	59,844	0	0	XXX	XXX	XXX	1,560	561,440	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						8,019,082,495	XXX	7,449,800,689	7,879,394,069	7,961,194,662	0	(12,783,725)	6,592,893	(25,706,978)	XXX	XXX	XXX	67,846,127	148,649,304	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						125,530,501	XXX	125,743,579	119,182,412	125,336,534	0	(182,058)	61,298	0	XXX	XXX	XXX	412,874	3,744,711	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						511,048,767	XXX	509,457,253	494,997,617	509,310,949	0	(1,605,868)	0	0	XXX	XXX	XXX	1,414,393	14,374,137	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						489,530,348	XXX	488,412,399	477,509,883	485,299,855	0	(424,972)	1,316,826	(2,049,515)	XXX	XXX	XXX	3,243,082	12,184,746	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						9,145,192,111	XXX	8,573,413,920	8,971,083,981	9,081,142,000	0	(14,996,623)	7,971,017	(27,756,493)	XXX	XXX	XXX	72,916,476	178,952,898	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
G6135#-AD-6	Milson Bidco Limited Loan Note (Preferre		B	441,314.040	1.00	0.000	1	0.640	282,618	1	0	6,059	0	0	0	0	0	0	P6U	11/22/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1	XXX	282,618	1	0	6,059	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							1	XXX	282,618	1	0	6,059	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
94975P-40-5	WELLS FARGO FDS Mgnt COM			2,125,126.840	2,125,127	1.000	2,125,127	2,125,127	0	1,984	0	0	0	0	0	U	12/02/2016
000000-00-0	Principle Global Ltd Common Equity		B	400.000	494	1.240	494	351,332	0	0	0	(351,251)	0	(351,251)	413	U	12/20/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,125,621	XXX	2,125,621	2,476,459	0	1,984	0	(351,251)	0	(351,251)	413	XXX	XXX
00767H-28-7	AST Bond Portfolio 2022			413.270	5,534	13.390	5,534	4,133	0	0	0	99	0	99	0	U	01/03/2010
00767H-29-5	AST Bond Portfolio 2021			436.130	6,350	14.560	6,350	4,900	0	0	0	126	0	126	0	U	06/07/2012
00767H-31-1	AST Bond Portfolio 2017			460.780	5,635	12.230	5,635	5,011	0	0	0	65	0	65	0	U	06/08/2012
743969-85-9	Strategic Partners Intl Value COM			26,625.210	168,538	6.330	168,538	163,563	0	3,311	0	31,028	30,236	792	0	L	12/07/2016
74440B-10-8	Prudential Total Rtrn Bond A COMMON STK			2,328.550	32,902	14.130	32,902	31,653	0	1,224	0	322	70	252	0	L	12/13/2016
74440K-50-4	PRUDENTIAL INVT PORTFOLIOS 3 COM			26,859.710	309,424	11.520	309,424	200,359	0	31,766	0	(39,697)	2,546	(42,243)	0	L	12/12/2016
74440N-10-2	JENNISON VALUE FUND-A			1,151.950	21,518	18.680	21,518	19,642	0	880	0	3,137	1,924	1,213	0	L	12/15/2016
74440V-10-4	PRUDENTIAL INVT PORTFOLIOS 5 COM			45,331.560	506,807	11.180	506,807	357,332	0	16,394	0	15,493	3,293	12,200	0	L	12/14/2016
74440Y-10-8	Prudential High Yield Fund A COM			19,509.170	106,325	5.450	106,325	87,456	0	5,229	0	6,605	746	5,859	0	L	12/01/2016
74441C-10-5	JENNISON US EMERGING GROWTH COM			13,985.300	461,795	33.020	461,795	342,774	0	29,510	0	(6,626)	7,464	(14,090)	0	L	12/14/2016
74441J-10-0	Prudential Total Rtrn Bond A			13,841.160	216,476	15.640	216,476	208,509	0	10,780	0	20,043	10,305	9,738	0	L	12/20/2016
74441L-10-5	Prudential Mid Cap Value Fnd A REL VALUE			23,039.400	488,435	21.200	488,435	439,379	0	14,199	0	77,771	22,510	55,261	0	L	12/15/2016
74441L-80-8	STRATEGIC PART EQUITY INCM-A			6,985.900	106,116	15.190	106,116	62,135	0	2,185	0	4,720	263	4,457	0	L	12/27/2016
74441N-10-1	Prudential Jennison Small Fd A COM			15,291.920	346,209	22.640	346,209	332,535	0	17,791	0	22,919	10,492	12,427	0	L	12/16/2016
74441P-50-2	JENNISON HEALTH SCIENCE A COM			9,629.610	345,607	35.890	345,607	352,816	0	12,515	0	(7,815)	30,509	(38,324)	0	L	12/21/2016
875921-78-5	STRATEGIC PARTNERS SMALL CAP COM			6,587.050	142,544	21.640	142,544	115,964	0	2,279	0	51,574	24,069	27,505	0	L	12/20/2016
94984B-38-9	WELLS FARGO ADVANTAGE FDS COM			6,099.750	115,346	18.910	115,346	112,688	0	773	0	2,641	3,353	(712)	0	L	11/03/2016
9299999. Subtotal - Mutual Funds					3,385,561	XXX	3,385,561	2,840,849	0	148,836	0	182,405	147,780	34,625	0	XXX	XXX
94975H-44-5	WELLS FARGO MONEY MARKET COM			0.000	0	0.000	0	0	0	534	0	0	0	0	0	L	12/02/2015
9399999. Subtotal - Money Market Mutual Funds					0	XXX	0	0	0	534	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					5,511,182	XXX	5,511,182	5,317,308	0	151,354	0	(168,846)	147,780	(316,626)	413	XXX	XXX
9899999 - Total Preferred and Common Stocks					5,511,183	XXX	5,793,800	5,317,309	0	157,413	0	(168,846)	147,780	(316,626)	413	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 5 , the total $ value (included in Column 8) of all such issues $ 2,143,140

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		04/01/2016	PGIM, Inc.		1,614,555	1,497,809	499
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		06/29/2016	PGIM, Inc.		3,136,248	2,913,073	9,387
912810-EW-4	UNITED STATES TREASURY BOND		06/29/2016	PGIM, Inc.		9,482,565	6,835,000	69,261
912810-QQ-4	UNITED STATES TREASURY TREASURY		06/29/2016	PGIM, Inc.		2,876,329	2,110,000	32,107
912810-QS-0	UNITED STATES TREASURY TREASURY		06/29/2016	PGIM, Inc.		5,747,639	4,385,000	61,438
912810-RK-6	UNITED STATES TREASURY TREASURY		04/06/2016	Various		227,988,059	231,350,000	826,250
912810-RN-0	UNITED STATES TREASURY TREASURY		04/28/2016	PGIM, Inc.		126,715,624	120,735,000	503,730
912810-RQ-3	UNITED STATES TREASURY TREASURY		05/11/2016	Various		2,895,894,320	2,946,600,000	13,373,705
912810-RS-9	UNITED STATES TREASURY TREASURY		08/11/2016	Various		1,173,832,500	1,139,500,000	4,588,961
912810-RT-7	UNITED STATES TREASURY TREASURY		09/30/2016	Various		459,220,703	458,500,000	480,479
912828-N8-9	UNITED STATES TREASURY TREASURY		06/29/2016	PGIM, Inc.		11,605,428	11,400,000	65,025
912828-P4-6	UNITED STATES TREASURY TREASURY		12/27/2016	JP Morgan Securities, Inc		173,790,938	188,200,000	1,121,912
0599999. Subtotal - Bonds - U.S. Governments						5,091,904,908	5,114,025,882	21,132,754
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN	A	04/01/2016	PGIM, Inc.		924,133	645,000	5,247
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		9,888,710	10,492,000	162,699
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		234,500	200,000	2,280
195325-AU-9	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		35,465	27,000	344
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		85,350	60,000	1,141
195325-BL-8	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		341,389	300,000	983
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		254,800	260,000	3,918
465138-7N-9	STATE OF ISRAEL GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		3,605,236	3,397,000	27,176
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		145,632	90,000	3,996
698299-AD-6	Republic of Panama GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		128,925	90,000	89
698299-AK-0	Republic of Panama GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		402,300	270,000	211
698299-AS-3	Republic of Panama GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		726,293	541,000	10,989
698299-AX-2	Republic of Panama GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		1,872,045	1,698,000	15,697
718286-AK-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		55,294	45,000	975
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		270,738	179,000	7,699
731011-AR-3	REPUBLIC OF POLAND CORP FOREIGN	D	04/01/2016	PGIM, Inc.		3,861,981	3,397,000	47,523
78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		107,822	65,000	2,302
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		79,014	64,735	54
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		102,099	60,000	1,564
91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		119,200	80,000	904
Y20721-AQ-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		2,361,181	2,123,000	7,276
Y20721-AU-3	REPUBLIC OF INDONESIA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		914,122	849,000	17,130
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT FOREI	D	04/01/2016	PGIM, Inc.		651,000	620,000	5,541
857004-AB-1	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	04/01/2016	PGIM, Inc.		2,832,105	2,760,000	30,993
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	04/01/2016	PGIM, Inc.		1,945,324	1,698,000	33,627
85771P-AG-7	STATOIL ASA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		2,755,242	2,842,000	14,893
1099999. Subtotal - Bonds - All Other Governments						34,699,900	32,852,735	405,251
13063A-5E-0	CALIFORNIA ST CORP MUNI		04/01/2016	PGIM, Inc.		2,475,013	1,700,000	1,063
13077C-X4-1	CALIFORNIA ST UNIV REV CORPORATE MUNI		04/01/2016	PGIM, Inc.		4,461,142	4,160,000	70,720
594712-TR-2	MICHIGAN ST UNIV REV CORPORATE MUNI		04/01/2016	PGIM, Inc.		2,430,434	2,280,000	12,413
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,366,589	8,140,000	84,196
13033L-4M-6	CALIFORNIA HEALTH FACS FING AU CORPORATE		04/01/2016	PGIM, Inc.		1,370,995	1,275,000	452
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE		04/01/2016	PGIM, Inc.		1,549,534	1,205,000	28,121
15504R-GH-6	CENTRAL PUGET SOUND WASH REGL CORPORATE		04/01/2016	PGIM, Inc.		8,910,510	8,490,000	144,330
19633S-AB-9	COLORADO BRIDGE ENTERPRISE CORPORATE MUN		04/01/2016	PGIM, Inc.		6,054,951	4,650,000	96,564
19648A-T3-9	COLORADO ST HLTH FACS AUTH REV CORPORATE		04/01/2016	PGIM, Inc.		2,247,251	2,125,000	32,819
31287P-5L-3	FHLMC GOLD POOL NO C64451		04/01/2016	PGIM, Inc.		16,997	14,742	8
3128H7-GN-6	FHLMC POOL NO E99205 - 15YR 4.5		04/01/2016	PGIM, Inc.		45,348	44,465	17
3128KC-PX-9	FHLMC POOL NO A50438 6.000% 07/01/36		04/01/2016	PGIM, Inc.		2,096,681	1,843,633	922
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		04/01/2016	PGIM, Inc.		3,265,414	3,112,139	908
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		04/01/2016	PGIM, Inc.		1,246,284	1,116,081	512
3128MJ-Q9-4	FHLMC POOL NO G08479 3.500% 03/01/42		04/01/2016	PGIM, Inc.		2,321,282	2,212,324	645
3128PP-SA-2	FHLMC POOL NO J10513 4.500% 08/01/24		04/01/2016	PGIM, Inc.		211,516	204,118	77
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		06/29/2016	PGIM, Inc.		3,549,505	3,355,448	9,461
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		04/01/2016	PGIM, Inc.		7,781,887	7,083,051	2,656
3132GL-F3-3	FHLMC POOL NO Q04986 3.500% 12/01/41		04/01/2016	PGIM, Inc.		1,501,662	1,425,684	416
3135G0-WJ-8	FANNIE MAE CORPORATE 0.875% 05/21/18		04/01/2016	PGIM, Inc.		8,029,857	8,020,000	25,926
3135G0-YM-9	FANNIE MAE CORPORATE 1.875% 09/18/18		04/01/2016	PGIM, Inc.		16,725,617	16,325,000	13,604
31371L-ZL-6	FNMA POOL NO 255547 4.500% 01/01/20		04/01/2016	PGIM, Inc.		1,206,993	1,161,745	436
3137B4-WB-8	FREDDIE MAC CMBS 3.060% 07/25/23		04/01/2016	PGIM, Inc.		4,525,839	4,246,100	1,083
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		04/01/2016	PGIM, Inc.		83,863	72,216	39

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3138E0-7D-5	FNMA POOL NO AJ8091 4.000% 12/01/41		04/01/2016	PGIM, Inc.		5,333,759	4,964,560	1,655
3138E1-LK-1	FNMA POOL NO AJ8429 3.500% 11/01/41		04/01/2016	PGIM, Inc.		2,310,277	2,193,377	640
3138EJ-C9-7	FNMA POOL NO AL1895 3.500% 06/01/42		04/01/2016	PGIM, Inc.		10,145,828	9,647,319	2,814
3138LT-JV-1	FNMA POOL NO AO2975 3.500% 05/01/42		04/01/2016	PGIM, Inc.		6,471,924	6,153,931	1,795
3138M0-VK-3	FNMA POOL NO AO8717 3.500% 07/01/42		04/01/2016	PGIM, Inc.		9,325,374	8,867,178	2,586
3138NY-DG-7	FNMA POOL NO AR1902 3.500% 01/01/43		04/01/2016	PGIM, Inc.		1,058,003	1,006,018	293
3138NY-DR-3	FNMA POOL NO AR1911 3.500% 01/01/43		04/01/2016	PGIM, Inc.		1,111,585	1,054,984	308
3138WV-RB-9	FNMA POOL NO AT7681 3.000% 06/01/43		04/01/2016	PGIM, Inc.		5,973,427	5,810,190	1,453
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		04/01/2016	PGIM, Inc.		39,406	33,933	18
31398J-ZT-3	FHLMC MULTIFAMILY STRUCTURED P CMBS SERI		04/01/2016	PGIM, Inc.		23,111,098	21,230,500	7,503
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		04/01/2016	PGIM, Inc.		1,961,167	1,764,758	735
31402W-W9-5	FNMA POOL NO 740572 - 15YR 4.5		04/01/2016	PGIM, Inc.		73,007	70,883	27
31403D-C5-6	FNMA POOL NO 745392 4.500% 12/01/20		04/01/2016	PGIM, Inc.		468,440	450,879	169
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		04/01/2016	PGIM, Inc.		4,034,124	3,583,109	1,642
31406K-L5-7	FNMA POOL NO 812248 6.000% 03/01/35		04/01/2016	PGIM, Inc.		95,783	83,695	42
31407F-C5-7	FNMA POOL NO 829092 4.500% 10/01/20		04/01/2016	PGIM, Inc.		612,752	591,321	222
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		04/01/2016	PGIM, Inc.		1,191,658	1,041,309	521
31407S-NH-1	FNMA POOL NO 839292 4.500% 09/01/20		04/01/2016	PGIM, Inc.		658,555	635,521	238
31409A-6W-4	FNMA POOL NO 865885 6.000% 03/01/36		04/01/2016	PGIM, Inc.		523,348	457,319	229
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		04/01/2016	PGIM, Inc.		256,272	223,939	112
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		04/01/2016	PGIM, Inc.		195,108	169,257	92
31410C-SC-7	FNMA POOL NO 885315 6.000% 06/01/36		04/01/2016	PGIM, Inc.		802,356	701,125	351
31410K-JG-0	FNMA POOL NO 889563 5.500% 12/01/37		04/01/2016	PGIM, Inc.		1,220,539	1,085,809	498
31410K-QX-5	FNMA POOL NO 889770 5.500% 06/01/38		04/01/2016	PGIM, Inc.		1,961,453	1,744,936	800
31410R-CT-4	FNMA POOL NO 894782 6.000% 12/01/36		04/01/2016	PGIM, Inc.		203,405	177,742	89
31411C-EA-5	FNMA POOL NO 903829 6.000% 12/01/36		04/01/2016	PGIM, Inc.		155,008	135,451	68
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		04/01/2016	PGIM, Inc.		33,416	29,936	17
31414P-ZU-6	FNMA POOL NO 972455 7.000% 02/01/38		04/01/2016	PGIM, Inc.		10,397	9,314	5
31414R-A7-0	FNMA POOL NO 973530 7.000% 03/01/38		04/01/2016	PGIM, Inc.		26,298	23,559	14
31415L-VV-6	FNMA POOL NO 983628 5.000% 05/01/23		04/01/2016	PGIM, Inc.		915,301	878,832	366
31416K-MN-5	FNMA POOL NO AA2164 4.500% 02/01/24		04/01/2016	PGIM, Inc.		147,962	141,193	53
31417B-H7-5	FNMA POOL NO AB4753 3.500% 03/01/42		04/01/2016	PGIM, Inc.		4,390,562	4,174,834	1,218
31417G-T5-5	FNMA POOL NO AB9571 3.500% 06/01/43		04/01/2016	PGIM, Inc.		2,184,571	2,073,336	605
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE		04/01/2016	PGIM, Inc.		8,813,384	8,490,000	116,030
64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE		04/01/2016	PGIM, Inc.		13,904,260	12,995,000	157,384
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI		04/01/2016	PGIM, Inc.		6,577,934	6,020,000	42,140
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI		04/01/2016	PGIM, Inc.		4,285,076	3,835,000	29,711
812643-MG-6	SEATTLE WASH MUN LT & PWR REV CORPORATE		04/01/2016	PGIM, Inc.		1,809,191	1,700,000	50,056
93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE		04/01/2016	PGIM, Inc.		1,982,472	1,700,000	708
958697-JW-5	WESTERN MINN MUN PWR AGY MINN CORPORATE		04/01/2016	PGIM, Inc.		2,730,540	2,550,000	26,350
3136AN-6U-6	FANNIE MAE Agency CMBS		04/01/2016	PGIM, Inc.		8,977,663	8,492,200	2,188
3136AQ-HL-7	FANNIE MAE CMBS 2.711% 06/25/25		04/01/2016	PGIM, Inc.		17,448,414	16,984,400	3,836
3137BK-GK-0	FREDDIE MAC CMBS AGENCY		04/01/2016	PGIM, Inc.		6,337,163	6,009,930	1,758
3137BM-TX-4	FREDDIE MAC CMBS Agency		01/27/2016	Barclays Capital Inc		19,775,731	19,200,000	15,125
3137BM-TX-4	FREDDIE MAC CMBS Agency		04/01/2016	PGIM, Inc.		22,644,411	21,315,422	5,597
3199999. Subtotal - Bonds - U.S. Special Revenues						275,030,388	258,483,745	837,057
00103Y-AE-1	AES RED OAK LLC SECURED		04/01/2016	PGIM, Inc.		221,198	221,198	1,784
00120B-AA-1	AES US Wind Generation Holding Debt in a		12/09/2016	Direct		8,000,000	8,000,000	0
00138C-AC-2	AIG GLOBAL FUNDING CORPORATE		12/08/2016	Merrill Lynch,Pierce,Fenner &		119,855	120,000	0
001814-C*-1	ANR Pipeline Company Senior Unsecured No		06/10/2016	Direct		1,495,000	1,495,000	0
00206R-AR-3	AT&T INC CORPORATE 5.800% 02/15/19		04/01/2016	PGIM, Inc.		14,163,186	12,738,000	100,559
00206R-DB-5	AT&T INC CORPORATE 3.800% 03/15/22		04/01/2016	PGIM, Inc.		984,235	934,000	1,873
00206R-DK-5	AT&T INC CORPORATE 4.550% 03/09/49		12/20/2016	Tax Free Exchange		17,387,223	19,704,000	256,508
00287Y-AL-3	ABBVIE INC CORPORATE 2.900% 11/06/22		04/01/2016	PGIM, Inc.		4,070,668	4,000,000	47,427
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE		09/30/2016	PGIM, Inc.		1,341,615	1,295,000	1,651
008016-B*-7	The Aerospace Corporation Senior Secured		04/01/2016	PGIM, Inc.		2,556,349	2,391,011	7,512
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		04/01/2016	PGIM, Inc.		2,874,726	3,005,395	5,072
010392-FB-9	ALABAMA POWER CORPORATE		04/01/2016	PGIM, Inc.		6,307,343	5,000,000	27,123
010392-FC-7	ALABAMA POWER CORPORATE		06/30/2016	Mizuho Securities USA, Inc.		500,493	466,000	4,150
010392-FG-8	ALABAMA POWER CORPORATE		04/01/2016	PGIM, Inc.		5,090,130	5,000,000	44,728
012725-AA-5	ALBEMARLE CORP CORPORATE		04/01/2016	PGIM, Inc.		3,725,053	3,600,000	48,837
018490-AP-7	ALLERGAN INC CORPORATE		06/29/2016	PGIM, Inc.		3,224,448	3,240,000	12,758
020002-AZ-4	ALLSTATE CORP CORPORATE		06/29/2016	PGIM, Inc.		325,330	305,000	400
02361D-AC-4	AMEREN ILLINOIS CO CORPORATE		04/01/2016	PGIM, Inc.		1,715,727	1,300,000	26,263
02376U-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES INC		04/01/2016	PGIM, Inc.		2,977,574	2,897,882	21,453

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02377U-AB-0	AMERICAN AIRLINES CORPORATE		04/01/2016	PGIM, Inc.		854,988	799,114	8,680
02547@-AB-0	American Driveline Systems Inc Senior Se		12/27/2016	Direct		3,037,000	3,037,000	0
026874-CX-3	AMERICAN INTL GROUP INC CORPORATE		04/01/2016	PGIM, Inc.		6,979,822	6,794,000	31,210
029163-AD-4	DUKE ENERGY FLORIDA LLC SENIOR NOTES		06/29/2016	PGIM, Inc.		10,370,483	8,000,000	24,833
03073E-AJ-4	AMERISOURCEBERGEN CORP CORPORATE		06/29/2016	PGIM, Inc.		290,690	275,000	1,203
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE		04/01/2016	PGIM, Inc.		668,549	630,000	11,797
03078@-AB-5	Ameripride Services Sr. Unsecured Note		04/01/2016	PGIM, Inc.		8,918,752	8,756,265	55,250
03083#-AF-7	AmeriMark Direct, LLC Senior Subordinate		09/08/2016	Direct		1,051,033	1,051,033	0
03083#-AF-7	AmeriMark Direct, LLC Senior Subordinate		12/14/2016	Interest Capitalization		28,071	28,071	0
031100-D#-4	Ametek Inc Senior Note		04/01/2016	PGIM, Inc.		9,352,032	8,325,823	56,995
031162-AV-2	AMGEN INC CORPORATE 5.850% 06/01/17		04/01/2016	PGIM, Inc.		2,210,628	2,100,000	41,819
031162-AZ-3	AMGEN INC CORPORATE 5.700% 02/01/19		04/01/2016	PGIM, Inc.		3,342,359	3,000,000	29,710
035242-AN-6	ANHEUSER-BUSCH INBEV NV CORPORATE		04/01/2016	PGIM, Inc.		11,672,935	10,445,000	98,096
037833-AJ-9	APPLE COMPUTER INC CORPORATE		06/29/2016	PGIM, Inc.		7,014,217	7,000,000	11,083
037833-AK-6	APPLE COMPUTER INC CORPORATE		06/29/2016	PGIM, Inc.		932,406	915,000	3,477
038336-D*-1	AptarGroup Inc Senior Note		04/01/2016	PGIM, Inc.		4,795,013	4,740,445	11,640
038521-AM-2	ARAMARK CORPORATION CORPORATE		04/01/2016	PGIM, Inc.		196,969	191,000	580
039483-BE-1	ARCHER DANIELS MIDLAND C CORP		04/01/2016	PGIM, Inc.		6,755,351	6,250,000	5,943
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se		04/01/2016	PGIM, Inc.		3,952,678	3,500,325	622
04317@-AP-3	Arthur J. Gallagher & Co Senior Note		04/01/2016	PGIM, Inc.		6,453,756	6,088,644	71,528
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure		12/01/2016	Direct		1,910,000	1,910,000	0
044209-AK-0	ASHLAND INC CORPORATE 3.875% 04/15/18		04/01/2016	PGIM, Inc.		2,808,699	2,717,000	49,425
04472*-AL-5	Ashley Furniture Industries, I Senior Un		04/01/2016	PGIM, Inc.		9,511,716	9,134,706	28,348
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		04/01/2016	PGIM, Inc.		2,314,038	2,241,012	243
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE		06/29/2016	PGIM, Inc.		980,822	900,000	8,859
05377R-BN-3	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		04/01/2016	PGIM, Inc.		4,246,077	4,246,000	4,062
05377R-BV-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		04/01/2016	PGIM, Inc.		8,723,504	8,747,000	8,504
05522R-BG-2	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		04/01/2016	PGIM, Inc.		1,693,649	1,698,000	478
05531F-AV-5	BB&T CORP CORPORATE 2.050% 05/10/21		06/30/2016	Barclays Capital Inc		405,804	400,000	1,276
057224-BC-0	Baker Hughes Inc CORPORATE		06/29/2016	PGIM, Inc.		5,443,288	5,200,000	62,400
058498-AS-5	BALL CORP CORPORATE 4.000% 11/15/23		04/01/2016	PGIM, Inc.		1,564,180	1,588,000	24,526
059438-AK-7	BANK ONE CORP SUB DEBENTURES		04/01/2016	PGIM, Inc.		7,669,026	5,788,000	198,782
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE		06/30/2016	Barclays Capital Inc		393,627	380,000	3,615
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE		04/01/2016	PGIM, Inc.		4,582,159	4,200,000	30,284
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE		06/29/2016	PGIM, Inc.		4,791,076	4,500,000	8,943
06406H-CJ-6	BANK OF NEW YORK MELLON CORPORATE		06/29/2016	PGIM, Inc.		100,293	100,000	428
06406H-DA-4	BANK OF NEW YORK MELLON CORPORATE		06/29/2016	PGIM, Inc.		619,039	590,000	6,195
067383-AD-1	CR BARD INC CORPORATE 1.375% 01/15/18		06/29/2016	PGIM, Inc.		7,986,605	8,000,000	50,417
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE		06/29/2016	PGIM, Inc.		880,167	820,000	8,587
07330N-AJ-4	BB&T CORP CORPORATE 2.850% 04/01/21		06/29/2016	PGIM, Inc.		1,137,626	1,080,000	7,610
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		04/01/2016	PGIM, Inc.		4,674,897	4,575,181	621
075887-AW-9	BECTON DICKINSON & CO CORPORATE		06/29/2016	PGIM, Inc.		3,164,632	3,027,000	13,117
08516*-AB-6	Berlin Station LLC Senior Note		04/01/2016	PGIM, Inc.		3,074,093	3,013,879	38,301
09247X-AH-4	BLACKROCK INC CORPORATE		06/29/2016	PGIM, Inc.		1,183,777	1,060,000	4,505
09247X-AJ-0	BLACKROCK INC CORPORATE		06/29/2016	PGIM, Inc.		1,276,788	1,180,000	3,208
09534#-AE-2	Blue Cross Blue Shield of FL Senior Unse		03/31/2016	Direct		1,330,000	1,330,000	0
097023-AD-7	BOEING CO DEBENTURES 8.750% 08/15/21		06/29/2016	PGIM, Inc.		5,731,589	4,300,000	141,094
097023-AW-5	BOEING CO CORPORATE 6.000% 03/15/19		06/29/2016	PGIM, Inc.		8,233,180	7,300,000	127,750
097023-BP-9	BOEING CO CORPORATE 2.600% 10/30/25		06/29/2016	PGIM, Inc.		78,200	75,000	325
110122-AS-7	BRISTOL MYERS SQUIBB CO CORPORATE		06/29/2016	PGIM, Inc.		8,008,654	8,000,000	28,972
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE		06/29/2016	PGIM, Inc.		14,344,732	14,270,000	75,998
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE		04/01/2016	PGIM, Inc.		856,402	800,000	11,017
115637-AM-2	BROWN FORMAN CORP CORPORATE		04/01/2016	PGIM, Inc.		5,941,271	6,029,000	29,768
115637-AN-0	BROWN FORMAN CORP CORPORATE		06/29/2016	PGIM, Inc.		139,776	140,000	642
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES		04/01/2016	PGIM, Inc.		205,747	160,000	625
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE		04/01/2016	PGIM, Inc.		1,933,713	2,050,293	47,889
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES		04/01/2016	PGIM, Inc.		3,207,892	2,426,000	51,418
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES		04/01/2016	PGIM, Inc.		380,680	260,000	2,813
1248EP-AY-9	CCO HLDGS LLC CAP CORP CORPORATE		04/01/2016	PGIM, Inc.		824,000	800,000	467
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		08/10/2016	Deutsche Bank Securities Inc		7,170,434	7,100,000	11,639
125152-AC-2	CE GENERATION LLC SECURED		04/01/2016	PGIM, Inc.		372,710	402,930	9,047
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		01/22/2016	Cantor Fitzgerald & Co. Inc.		10,099,878	10,000,000	26,978
12543D-AL-4	CHS COMMUNITY HEALTH SYS CORPORATE		04/01/2016	PGIM, Inc.		389,500	400,000	12,356
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS		04/01/2016	PGIM, Inc.		1,832,214	1,698,440	533
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		04/01/2016	PGIM, Inc.		4,596,008	4,246,100	1,943

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12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS		04/01/2016	PGIM, Inc.		7,202,592	6,793,760	2,090
12591V-AD-3	COMM MORTGAGE TRUST CMBS		04/01/2016	PGIM, Inc.		2,743,315	2,547,660	801
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS		03/03/2016	Deutsche Bank Securities Inc		4,039,984	4,000,000	5,828
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS		04/01/2016	PGIM, Inc.		3,568,674	3,396,880	990
126117-AS-9	CNA FINANCIAL CORP CORPORATE		04/01/2016	PGIM, Inc.		1,002,190	1,015,000	15,414
12626G-AE-3	COMM MORTGAGE TRUST CMBS		04/01/2016	PGIM, Inc.		2,788,156	2,547,660	831
12626L-AD-4	COMM MORTGAGE TRUST CMBS		04/01/2016	PGIM, Inc.		2,792,704	2,547,660	846
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		01/26/2016	Credit Suisse First Boston Cor		4,140,996	4,100,000	3,179
126408-GZ-0	CSX CORP CORPORATE 3.700% 11/01/23		04/01/2016	PGIM, Inc.		535,154	505,000	7,910
12646R-AB-1	CST BRANDS INC CORPORATE		04/01/2016	PGIM, Inc.		1,719,225	1,698,000	36,083
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		04/01/2016	PGIM, Inc.		817,040	796,994	465
130572-AA-8	California Ridge Wind Energy Senior Secu		04/01/2016	PGIM, Inc.		4,694,040	4,154,555	721
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		04/01/2016	PGIM, Inc.		8,061,344	8,000,000	36,411
14149#-AF-6	Cardinal Glass Industries Senior Note Se		04/01/2016	PGIM, Inc.		6,358,437	5,964,386	82,159
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE		04/01/2016	PGIM, Inc.		615,380	600,000	987
14162#-AA-1	Care Capital Properties, Inc Senior Unse		05/17/2016	Direct		1,000,000	1,000,000	0
141781-AZ-7	Cargill Inc CORPORATE 3.250% 11/15/21		09/30/2016	PGIM, Inc.		9,519,146	9,000,000	109,688
141781-BB-9	Cargill Inc CORPORATE 3.300% 03/01/22		09/30/2016	PGIM, Inc.		7,906,140	7,425,000	19,738
14916R-AF-1	Catholic Health Initiatives CORP		04/01/2016	PGIM, Inc.		4,745,664	4,430,000	32,327
15189X-AP-3	CENTERPOINT ENERGY CORPORATE		11/03/2016	Merrill Lynch,Pierce,Fenner &		46,270	46,000	402
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		04/01/2016	PGIM, Inc.		167,655	195,512	117
15645*-AA-7	Century Bankcard Services Term		10/03/2016	PGIM, Inc.		24,156	24,156	0
15645*-AB-5	Century Bankcard Services Revolver		05/10/2016	Direct		100,000	250,000	0
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		04/01/2016	PGIM, Inc.		10,186,655	9,911,275	25,844
166764-AH-3	CHEVRON CORP CORPORATE		06/29/2016	PGIM, Inc.		17,290,823	16,755,000	143,126
169905-AE-6	CHOICE HOTELS CORP 5.750% 07/01/22		04/01/2016	PGIM, Inc.		2,017,110	1,894,000	28,134
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not		12/15/2016	Interest Capitalization		76,797	76,797	0
171232-AR-2	CHUBB CORPORATION CORPORATE		09/30/2016	PGIM, Inc.		10,714,410	10,000,000	215,625
171232-AS-0	CHUBB CORPORATION CORPORATE		01/26/2016	WELLS FARGO SEC LLC		3,990,150	3,000,000	40,083
17275R-AE-2	CISCO SYSTEMS INC CORPORATE		04/01/2016	PGIM, Inc.		4,426,264	4,000,000	26,701
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		04/01/2016	PGIM, Inc.		263,218	255,983	120
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/01/2016	PGIM, Inc.		2,802,393	2,547,660	869
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/01/2016	PGIM, Inc.		5,473,424	5,095,320	1,594
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/03/2016	Citigroup Capital Markets Inc		7,069,769	7,000,000	10,419
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/01/2016	PGIM, Inc.		9,218,507	8,916,810	2,489
191216-AY-6	COCA COLA CO CORPORATE		06/29/2016	PGIM, Inc.		12,179,873	12,000,000	58,300
191216-AZ-3	COCA COLA CO CORPORATE		06/29/2016	PGIM, Inc.		933,365	900,000	5,563
191219-BB-9	Coca Cola Enterprises Inc DEBENTURES		06/29/2016	PGIM, Inc.		16,138,653	15,000,000	225,532
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE		06/29/2016	PGIM, Inc.		13,212,529	12,745,000	87,831
19416Q-EA-4	COLGATE PALMOLIVE CO CORPORATE		04/01/2016	PGIM, Inc.		1,487,246	1,500,000	5,082
19416Q-EC-0	COLGATE PALMOLIVE CO CORPORATE		06/29/2016	PGIM, Inc.		1,022,966	1,000,000	3,442
195869-AN-2	Colonial Pipeline Co. CORPORATE		06/29/2016	PGIM, Inc.		1,588,611	1,640,000	20,292
195869-AP-7	Colonial Pipeline Co. CORPORATE		06/29/2016	PGIM, Inc.		1,040,966	1,000,000	9,271
20030N-AV-3	COMCAST CORP CORPORATE		04/01/2016	PGIM, Inc.		3,370,229	2,400,000	22,494
207597-ED-3	CONNECTICUT LIGHT & PWR CO CORPORATE		06/29/2016	PGIM, Inc.		648,006	600,000	5,556
209111-FB-4	CONS EDISON CO OF NY CORPORATE		04/01/2016	PGIM, Inc.		2,708,577	2,610,000	5,648
21036P-AF-5	CONSTELLATION BRANDS INC CORPORATE		04/01/2016	PGIM, Inc.		897,818	849,000	23,766
210518-CT-1	Consumers Energy CORPORATE		06/29/2016	PGIM, Inc.		2,909,168	2,780,000	9,904
22160K-AE-5	COSTCO WHOLESALE CORP CORPORATE		06/29/2016	PGIM, Inc.		12,067,894	12,000,000	5,625
224044-CC-9	COX COMMUNICATIONS INC CORPORATE		04/01/2016	PGIM, Inc.		2,437,324	3,000,000	35,081
229518-AA-9	Texas Health Resources SPE		04/01/2016	PGIM, Inc.		6,689,182	5,902,746	14,245
229669-D8-2	Cubic Corporation Senior Unsecured		02/02/2016	Direct		2,350,000	2,350,000	0
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		07/14/2016	Direct		1,156,245	1,156,245	0
23314#-AL-3	DCT Indl Oper Partnership LP Senior Note		04/01/2016	PGIM, Inc.		1,896,130	1,739,613	13,727
235851-AQ-5	DANAHER CORP CORPORATE		06/29/2016	PGIM, Inc.		1,796,728	1,625,000	15,878
244199-BC-8	DEERE & CO CORPORATE 4.375% 10/16/19		09/30/2016	PGIM, Inc.		4,378,876	4,025,000	80,220
24422E-RM-3	JOHN DEERE CAPITAL CORP CORPORATE		04/01/2016	PGIM, Inc.		1,029,852	1,000,000	1,417
24715#-AK-0	Deloitte LLP Senior Note		04/01/2016	PGIM, Inc.		10,597,159	10,089,754	163,370
24823U-AH-1	DENBURY RES INC. CORPORATE		04/01/2016	PGIM, Inc.		301,435	722,000	7,328
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured		08/15/2016	Direct		16,000,000	16,000,000	0
250847-EH-9	DTE Electric Company CORPORATE		04/01/2016	PGIM, Inc.		2,728,725	2,500,000	10,171
25179M-AK-9	DEVON ENERGY CORP CORPORATE		04/01/2016	PGIM, Inc.		1,760,000	2,000,000	17,455
25239*-AA-8	DeZurik, Inc. Senior Note		04/01/2016	PGIM, Inc.		1,591,540	1,565,651	283
25271C-AM-4	DIAMOND OFFSHORE DRILLIN CORPORATE		04/01/2016	PGIM, Inc.		464,340	654,000	9,589
25468P-CL-8	WALT DISNEY CO CORPORATE		06/29/2016	PGIM, Inc.		790,951	716,000	2,163

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
25468P-CV-6	WALT DISNEY CO CORPORATE		06/29/2016	PGIM, Inc.		6,185,447	6,160,000	5,458
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC CORPORATE		04/01/2016	PGIM, Inc.		2,418,011	2,500,000	31,750
25746U-BM-0	DOMINION RESOURCES INC CORPORATE		04/01/2016	PGIM, Inc.		3,373,070	3,305,000	28,137
260003-AG-3	DOVER CORP CORPORATE 6.600% 03/15/38		04/01/2016	PGIM, Inc.		2,892,703	2,148,000	7,303
260003-AM-0	DOVER CORP CORPORATE 3.150% 11/15/25		06/29/2016	PGIM, Inc.		1,060,127	1,000,000	3,938
260543-CE-1	DOW CHEMICAL CO/THE CORPORATE		04/01/2016	PGIM, Inc.		1,063,360	1,000,000	20,205
263534-BZ-1	E.I. DU PONT DE NEMOURS CORPORATE		06/29/2016	PGIM, Inc.		7,767,379	7,035,000	149,127
263534-CJ-6	E.I. DU PONT DE NEMOURS CORPORATE		04/01/2016	PGIM, Inc.		3,417,924	3,620,000	20,259
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE		04/01/2016	PGIM, Inc.		2,565,762	2,465,000	11,967
278058-AW-2	Eaton Corporation DEBENTURES		04/01/2016	PGIM, Inc.		4,088,610	3,000,000	88,324
278058-F*-8	Eaton Corporation Senior Note		04/01/2016	PGIM, Inc.		3,315,898	3,218,283	34,872
278642-AG-8	EBAY INC CORPORATE 1.350% 07/15/17		06/29/2016	PGIM, Inc.		8,009,952	8,000,000	49,500
27965#-AQ-5	Edens Limited Partnership Sr. Unsecured		07/08/2016	Direct		1,050,000	1,050,000	0
27965#-AR-3	Edens Limited Partnership Senior Unsecur		07/08/2016	Direct		1,100,000	1,100,000	0
28103*-AX-5	Edison Properties Senior Unsecured Note		10/24/2016	Direct		1,044,694	1,044,694	0
285512-AC-3	ELECTRONIC ARTS INC CORPORATE		04/01/2016	PGIM, Inc.		6,190,461	5,955,000	24,205
291011-AW-4	EMERSON ELEC CO CORPORATE		06/29/2016	PGIM, Inc.		5,273,430	5,000,000	55,990
291011-AY-0	EMERSON ELEC CO CORPORATE		04/01/2016	PGIM, Inc.		4,964,904	4,500,000	102,709
29206#-AB-3	Empire Southwest LLC Senior Note		04/01/2016	PGIM, Inc.		2,646,741	2,609,419	18,705
292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur		04/01/2016	PGIM, Inc.		5,980,459	6,088,644	2,767
29364D-AU-4	ENTERGY ARKANSAS INC CORPORATE		06/29/2016	PGIM, Inc.		2,829,294	2,575,000	22,281
29379V-AY-9	ENTERPRISE PROD OPER L.P. CORPORATE		04/01/2016	PGIM, Inc.		2,945,102	3,300,000	19,803
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA		04/01/2016	PGIM, Inc.		163,685	163,969	83
29717P-B*-7	Essex Portfolio LP Senior Note		04/01/2016	PGIM, Inc.		3,388,887	3,200,887	57,329
30284@-AK-8	FNBM LLC Senior Secured Note		06/29/2016	Direct		7,720,000	7,720,000	0
303250-C*-3	Fair Isaac Corporation Series F Senior N		04/01/2016	PGIM, Inc.		8,086,308	7,828,257	84,389
31620M-AP-1	Fidelity National Information CORPORATE		04/01/2016	PGIM, Inc.		2,506,298	2,425,000	39,925
316773-CL-2	FIFTH THIRD BANCORP CORPORATE		04/01/2016	PGIM, Inc.		4,817,713	4,620,000	8,331
31677Q-BG-3	FIFTH THIRD BK CINCINNATI CORPORATE		07/19/2016	PGIM, Inc.		233,949	226,051	546
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		04/01/2016	PGIM, Inc.		839,185	749,923	16,885
33613Q-AA-7	FIRST QUALITY FINANCE CO INC CORPORATE		04/01/2016	PGIM, Inc.		737,260	764,000	13,643
33830L-AA-8	GUGG3_15-1A CLO 2.630% 11/25/27		07/15/2016	Credit Suisse First Boston Cor		2,486,250	2,500,000	9,187
341099-CP-2	FLORIDA POWER CORP CORPORATE		06/29/2016	PGIM, Inc.		532,788	500,000	5,813
34487#-AD-9	Football Club Term Notes 2029 Senior Sec		04/01/2016	PGIM, Inc.		5,032,424	4,914,406	97,009
34530U-AA-9	FORD AUTO ASSET BACKED		02/23/2016	Merrill Lynch,Pierce,Fenner &		5,798,425	5,800,000	0
345397-XA-6	FORD MOTOR CREDIT CO LLC CORPORATE		04/01/2016	PGIM, Inc.		305,579	300,000	2,280
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		04/01/2016	PGIM, Inc.		11,299,752	11,900,504	21,897
35671D-BR-5	FREEPORT-MCMORAN INC CORPORATE		12/13/2016	Taxable Exchange		1,952,030	1,950,000	0
35802X-AA-1	FRESENIUS MEDICAL CARE US FINA CORPORATE		04/01/2016	PGIM, Inc.		2,780,505	2,548,000	8,741
359694-D#-0	Fuller Company H B Series C Senior Note		04/01/2016	PGIM, Inc.		3,606,839	3,409,641	55,790
361841-AD-1	GLP CAPITAL LP CORPORATE		04/01/2016	PGIM, Inc.		644,800	620,000	12,846
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS		04/01/2016	PGIM, Inc.		3,691,678	3,396,880	1,120
36228F-T5-5	GSR MORTGAGE LOAN TRUST SERIES 2004 CW1		04/01/2016	PGIM, Inc.		58,289	56,542	28
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS		04/01/2016	PGIM, Inc.		9,121,103	8,492,200	2,690
36252T-AQ-8	GS MORTGAGE SECURITIES CORPORA CMBS		06/29/2016	PGIM, Inc.		12,328,548	12,000,000	26,980
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS		04/01/2016	PGIM, Inc.		6,361,398	5,944,540	1,843
369550-AU-2	GENERAL DYNAMICS CORP CORPORATE		04/01/2016	PGIM, Inc.		5,055,580	5,000,000	43,296
369550-AV-0	GENERAL DYNAMICS CORP CORPORATE		06/29/2016	PGIM, Inc.		3,000,611	3,000,000	3,750
369604-BC-6	GENERAL ELECTRIC CO CORPORATE		06/29/2016	PGIM, Inc.		169,768	160,000	560
36962G-6W-9	GENERAL ELEC CAP CORP CORPORATE		06/29/2016	PGIM, Inc.		10,114,761	10,000,000	39,722
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE		04/01/2016	PGIM, Inc.		392,748	400,000	6,641
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE		04/01/2016	PGIM, Inc.		884,796	850,000	6,925
374297-A*-0	Getty Realty Corp New Senior Unsecured		04/01/2016	PGIM, Inc.		3,027,104	3,044,322	16,287
375558-AW-3	GILEAD SCIENCES INC CORPORATE		04/01/2016	PGIM, Inc.		6,786,320	6,325,000	19,305
375558-BF-9	GILEAD SCIENCES INC CORPORATE		06/29/2016	PGIM, Inc.		3,256,197	3,000,000	36,196
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE		06/29/2016	PGIM, Inc.		5,152,347	4,575,000	102,080
382388-AU-0	GOODRICH CORP 6.800% 07/01/36		04/01/2016	PGIM, Inc.		2,708,550	2,099,000	36,693
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORP SINKING		04/01/2016	PGIM, Inc.		557,578	567,163	9,019
39301#-AC-4	Green Diamond Resource Company Senior No		04/01/2016	PGIM, Inc.		4,897,539	4,870,916	1,155
395268-AC-5	Greenheck Fan Corporation Senior Secured		04/01/2016	PGIM, Inc.		2,868,345	2,713,174	5,765
402568-AC-9	Gulf States Toyota Inc/Friedki Senior No		04/01/2016	PGIM, Inc.		4,670,717	4,636,068	12,587
402568-AG-0	Gulf States Toyota Inc/Friedki Senior Un		01/04/2016	Direct		1,000,000	1,000,000	0
40428H-PV-8	HSBC USA INC CORPORATE		04/01/2016	PGIM, Inc.		3,005,208	3,000,000	12,959
406216-AZ-4	HALLIBURTON COMPANY CORPORATE		06/29/2016	PGIM, Inc.		5,195,665	5,000,000	20,313
406216-BA-8	HALLIBURTON COMPANY CORPORATE		04/01/2016	PGIM, Inc.		1,690,943	1,900,000	32,905

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
406216-BD-2	HALLIBURTON COMPANY CORPORATE		04/01/2016	PGIM, Inc.		5,048,810	5,000,000	30,405
406216-BK-6	HALLIBURTON COMPANY CORPORATE		04/01/2016	PGIM, Inc.		1,128,827	1,155,000	22,546
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten		03/15/2016	Direct		3,431,845	2,849,727	2,660
41242*-AJ-1	Hardwood Funding, LLC Series I Senior No		04/01/2016	PGIM, Inc.		7,363,601	6,480,057	116,349
41283D-AB-9	HARLEY-DAVIDSON FUNDING CORPOR CORPORATE		06/29/2016	PGIM, Inc.		11,031,857	10,000,000	179,114
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt		11/22/2016	Direct		265,981	265,981	0
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt		06/30/2016	Interest Capitalization		198,772	198,772	0
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE		04/01/2016	PGIM, Inc.		1,168,196	1,230,000	24,763
42241@-AC-3	Hearst Communications, Inc. GTD Series A		04/01/2016	PGIM, Inc.		5,262,482	4,940,500	104,245
42251#-AM-6	HEB Grocery Company, LP Senior Note		03/15/2016	Direct		3,177,254	3,000,000	30,375
42251#-AM-6	HEB Grocery Company, LP Senior Note		04/01/2016	PGIM, Inc.		936,994	869,806	10,372
42251#-AP-9	HEB Grocery Company, LP Senior Note		04/01/2016	PGIM, Inc.		953,138	869,806	11,141
427866-AL-2	HERSHEY CO DEBENTURES 7.200% 08/15/27		09/30/2016	PGIM, Inc.		16,325,579	11,550,000	103,950
427866-AR-9	HERSHEY CO CORPORATE 4.125% 12/01/20		09/30/2016	PGIM, Inc.		2,762,317	2,500,000	34,089
42806D-AA-7	HERTZ VEH FING ASSET BACKED		04/01/2016	PGIM, Inc.		15,302,601	15,286,000	10,433
42806D-AQ-2	HERTZ VEH FING ASSET BACKED		04/01/2016	PGIM, Inc.		1,359,042	1,359,000	788
43507@-AH-9	Holiday Companies, Inc. Senior Unsecured		03/31/2016	Direct		1,000,000	1,000,000	0
435596-C#-6	Hollingsworth & Vose Company Senior Note		04/01/2016	PGIM, Inc.		6,067,842	5,914,683	32,570
437076-AW-2	Home Depot Inc CORPORATE		06/29/2016	PGIM, Inc.		3,249,289	2,890,000	31,437
437076-AZ-5	Home Depot Inc CORPORATE		06/29/2016	PGIM, Inc.		4,266,250	4,065,000	27,134
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un		07/06/2016	Direct		8,000,000	8,000,000	0
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		09/22/2016	Direct		3,730,000	3,730,000	0
44855#-AW-0	Hy Vee, Inc. Senior Note		04/01/2016	PGIM, Inc.		13,341,182	12,499,117	21,887
450636-AC-9	ITR CONCESSION CO LLC CORPORATE MUNI TAX		04/01/2016	PGIM, Inc.		5,360,255	5,095,000	57,950
45138L-AZ-6	IDAHO PWR CO CORPORATE		06/29/2016	PGIM, Inc.		5,167,100	5,000,000	36,465
45138L-BD-4	IDAHO PWR CO CORPORATE		04/01/2016	PGIM, Inc.		5,823,212	6,131,000	20,513
45168D-C@-1	Idexx Laboratories Inc. Senior Unsecured		04/01/2016	PGIM, Inc.		6,343,891	6,165,199	31,486
452308-AJ-8	Illinois Tool Wks Inc CORPORATE		06/29/2016	PGIM, Inc.		6,490,523	5,750,000	88,845
452308-AP-4	Illinois Tool Wks Inc CORPORATE		06/29/2016	PGIM, Inc.		1,340,965	1,250,000	12,305
452308-AR-0	Illinois Tool Wks Inc CORPORATE		06/29/2016	PGIM, Inc.		11,063,746	10,768,000	62,859
457030-AJ-3	INGLES MKTS INC CORPORATE		04/01/2016	PGIM, Inc.		861,735	849,000	14,781
458140-AL-4	INTEL CORP CORPORATE 1.350% 12/15/17		06/29/2016	PGIM, Inc.		10,752,370	10,665,000	5,999
459200-GL-9	IBM CORP CORPORATE 8.000% 10/15/38		04/01/2016	PGIM, Inc.		2,896,240	2,000,000	74,910
459200-HP-9	IBM CORP CORPORATE 3.375% 08/01/23		06/29/2016	PGIM, Inc.		8,818,946	8,301,000	57,897
459200-HU-8	IBM CORP CORPORATE 3.625% 02/12/24		04/01/2016	PGIM, Inc.		2,148,258	2,000,000	10,381
46123*-AA-3	Invenergy III. Wind Hldgs LLC Senior Sec		04/01/2016	PGIM, Inc.		5,136,657	4,986,172	51,801
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		04/01/2016	PGIM, Inc.		833,139	875,060	9,091
46361*-AT-3	Irvine/Land Co LLC Senior Note		04/01/2016	PGIM, Inc.		1,598,577	1,539,557	14,049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS		09/22/2016	JP Morgan Securities, Inc		1,413,994	1,400,000	2,962
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/01/2016	JP Morgan Securities, Inc		928,682	849,220	275
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/01/2016	JP Morgan Securities, Inc		4,601,668	4,246,100	1,342
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS		02/23/2016	JP Morgan Securities, Inc		12,624,925	12,500,000	16,093
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/01/2016	JP Morgan Securities, Inc		5,388,652	5,180,242	1,429
46648@-AD-1	Huber, J.M. Corporation SRNT		04/01/2016	PGIM, Inc.		2,972,294	2,681,761	83,239
478160-AT-1	JOHNSON & JOHNSON CORPORATE		06/29/2016	PGIM, Inc.		108,826	75,000	2,011
478160-AW-4	JOHNSON & JOHNSON CORPORATE		06/29/2016	PGIM, Inc.		523,680	490,000	4,778
478160-AZ-7	JOHNSON & JOHNSON CORPORATE		06/29/2016	PGIM, Inc.		5,504,180	5,000,000	22,188
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE		04/01/2016	PGIM, Inc.		2,270,410	2,000,000	8,753
48837@-AC-0	Kemin Industries Inc. Senior Secured		04/27/2016	Direct		982,143	982,143	0
49071*-AA-9	Kent Precision Food Group Inc Senior Uns		08/25/2016	Direct		1,250,000	1,250,000	0
49326E-ED-1	KEYCORP CORPORATE 5.100% 03/24/21		04/01/2016	PGIM, Inc.		1,405,410	1,270,000	1,718
494368-BE-2	KIMBERLY CLARK CORP CORPORATE		09/30/2016	PGIM, Inc.		16,184,889	15,000,000	89,115
494550-BK-1	KINDER MORGAN ENERGY PARTNERS CORPORATE		04/01/2016	PGIM, Inc.		4,369,583	5,000,000	25,428
50076Q-AN-6	KRAFT FOODS INC CORP 6.500% 02/09/40		04/01/2016	PGIM, Inc.		5,828,044	4,671,000	46,386
501044-CS-8	KROGER COMPANY CORPORATE		04/01/2016	PGIM, Inc.		386,914	360,000	2,393
50152#-AD-9	Kwik Trip, Inc. Senior Secured		04/01/2016	PGIM, Inc.		5,953,046	5,928,636	3,458
501797-AJ-3	L Brands Inc CORPORATE		04/01/2016	PGIM, Inc.		1,582,595	1,442,000	38,078
505588-BJ-1	LACLEDE GAS CO CORPORATE		06/29/2016	PGIM, Inc.		854,521	800,000	10,200
53079E-BE-3	Liberty Mutual Group Inc. CORPORATE		04/01/2016	PGIM, Inc.		4,122,588	4,000,000	51,259
532457-BH-0	Eli Lilly & Co CORPORATE		06/29/2016	PGIM, Inc.		730,093	690,000	1,529
532457-BJ-6	Eli Lilly & Co CORPORATE		04/01/2016	PGIM, Inc.		2,386,342	2,345,000	7,844
53575#-AJ-9	Link Snacks Inc. Senior Secured Note		04/01/2016	PGIM, Inc.		2,512,999	2,470,250	381
539830-AY-5	LOCKHEED MARTIN CORP CORPORATE		06/29/2016	PGIM, Inc.		2,134,614	2,000,000	19,542
55279H-AE-0	MANUFACTURERS AND TRADERS TRUS CORPORATE		06/29/2016	PGIM, Inc.		305,910	300,000	2,875
55279H-AK-6	MANUFACTURERS AND TRADERS TRUS CORPORATE		06/29/2016	PGIM, Inc.		256,817	250,000	2,900

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
552953-BW-0	MGM RESORTS INTL CORPORATE		04/01/2016	PGIM, Inc.		965,738	849,000	12,815
55335@-AB-4	MEPT Edgemoor Operating, LP Senior Unsec		06/29/2016	Direct		1,000,000	1,000,000	0
55349@-A#-3	MSA Safety Incorporated Senior Unsecured		01/22/2016	Direct		3,505,000	3,505,000	0
55349@-A#-3	MSA Safety Incorporated Senior Unsecured		04/01/2016	PGIM, Inc.		9,370,294	9,101,532	59,312
55384@-AC-2	MTD Products, Inc Senior Unsecured Note		07/28/2016	Direct		8,000,000	8,000,000	0
55391@-AC-3	MVT Leasing LLC, MVT Services Senior Sec		07/21/2016	Direct		3,405,000	3,405,000	0
55478#-AA-1	Macmillan Holdings, LLC Senior Note		04/01/2016	PGIM, Inc.		2,247,552	2,118,848	40,920
570535-AM-6	MARKEL CORP CORPORATE 3.625% 03/30/23		04/01/2016	PGIM, Inc.		1,008,243	1,000,000	357
570535-AP-9	MARKEL CORP CORPORATE 5.000% 03/30/43		04/01/2016	PGIM, Inc.		2,417,309	2,400,000	1,183
57636Q-AB-0	Mastercard Inc CORPORATE		06/29/2016	PGIM, Inc.		223,236	205,000	1,710
57636Q-AF-1	Mastercard Inc CORPORATE		11/16/2016	Citigroup Capital Markets Inc		497,145	500,000	0
57686G-A#-2	Matson Inc Senior Note		04/01/2016	PGIM, Inc.		3,016,357	2,861,663	31,520
57686G-A@-4	Matson Inc Senior Note		04/01/2016	PGIM, Inc.		7,013,531	6,672,233	70,933
578454-AB-6	MAYO CLINIC CORP 3.774% 11/15/43		04/01/2016	PGIM, Inc.		893,261	900,000	13,072
579780-AK-3	MCCORMICK & CO INC CORPORATE		06/29/2016	PGIM, Inc.		26,919	25,000	102
58013M-EG-5	MCDONALDS CORP CORPORATE		06/29/2016	PGIM, Inc.		10,939,537	10,000,000	105,512
58013M-EM-2	MCDONALDS CORP CORPORATE		06/29/2016	PGIM, Inc.		259,044	250,000	3,008
581557-BE-4	MCKESSON CORP CORPORATE		04/01/2016	PGIM, Inc.		5,219,410	5,000,000	9,779
58155Q-AF-0	MCKESSON CORP CORPORATE		06/29/2016	PGIM, Inc.		5,003,334	5,000,000	20,417
585055-AW-6	MEDTRONIC INC CORPORATE		04/01/2016	PGIM, Inc.		4,924,797	4,525,000	10,491
585055-AX-4	MEDTRONIC INC CORPORATE		06/29/2016	PGIM, Inc.		4,336,694	4,100,000	37,370
58646#-AQ-7	Menasha Corporation Senior Note		04/01/2016	PGIM, Inc.		4,540,108	4,349,032	17,744
58646#-AU-8	Menasha Corporation Senior Note		04/01/2016	PGIM, Inc.		883,185	869,806	3,366
589331-AN-7	MERCK AND CO CORPORATE		06/29/2016	PGIM, Inc.		6,111,584	5,500,000	0
589331-AS-6	MERCK AND CO CORPORATE		04/01/2016	PGIM, Inc.		6,195,478	6,190,000	11,481
58933Y-AJ-4	Merck & Co Inc CORPORATE		06/29/2016	PGIM, Inc.		33,384	30,000	145
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		04/01/2016	PGIM, Inc.		203,553	201,387	184
59156R-AJ-7	METLIFE INC CORPORATE 6.375% 06/15/34		04/01/2016	PGIM, Inc.		13,839,600	11,040,000	213,095
594918-AL-8	MICROSOFT CORP CORPORATE		06/29/2016	PGIM, Inc.		1,005,618	900,000	14,200
594918-AS-3	MICROSOFT CORP CORPORATE		06/29/2016	PGIM, Inc.		6,007,614	6,000,000	9,833
594918-AT-1	MICROSOFT CORP CORPORATE		06/29/2016	PGIM, Inc.		2,052,047	2,000,000	7,785
60040#-AA-0	Millennium Pipeline Co Series A Senior S		04/01/2016	PGIM, Inc.		2,351,977	2,254,370	334
61166W-AH-4	MONSANTO CO CORPORATE 2.200% 07/15/22		06/29/2016	PGIM, Inc.		137,783	140,000	1,412
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		04/01/2016	PGIM, Inc.		85,350	93,770	86
61746R-CS-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		04/01/2016	PGIM, Inc.		62,117	63,472	57
61747Y-CJ-2	MORGAN STANLEY CORPORATE		06/29/2016	PGIM, Inc.		332,907	300,000	4,547
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS		04/01/2016	PGIM, Inc.		924,952	849,220	281
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS		04/01/2016	PGIM, Inc.		6,418,046	5,944,540	1,869
61945C-AB-9	THE MOSAIC CO CORPORATE		04/01/2016	PGIM, Inc.		187,874	200,000	3,765
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL		12/01/2016	Direct		3,821,970	3,821,970	0
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL		04/01/2016	PGIM, Inc.		2,550,578	2,435,405	287
628931-AB-3	NBD BK NA SUB NT SUB DEBENTURES		04/01/2016	PGIM, Inc.		5,513,852	4,300,000	150,323
62913M-A*-8	NGL Energy Partners L.P. Senior Secured		04/01/2016	PGIM, Inc.		3,339,830	3,122,605	6,922
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note		04/01/2016	PGIM, Inc.		3,681,758	3,605,646	56,529
62927@-AB-4	NHL U.S. Funding LP Senior Note		04/01/2016	PGIM, Inc.		4,652,306	4,349,032	9,939
63633D-A*-5	National Health Investors, Inc Senior No		04/01/2016	PGIM, Inc.		5,834,589	6,088,644	52,636
637071-AK-7	National Oilwell Varco CORPORATE		06/29/2016	PGIM, Inc.		2,232,952	2,810,000	8,941
637432-NG-6	NATIONAL RURAL UTIL COOP CORPORATE		06/29/2016	PGIM, Inc.		2,961,413	2,738,000	14,584
638585-AP-4	BANK OF AMERICA CORP SUB NOTES		04/01/2016	PGIM, Inc.		1,144,600	1,000,000	33,943
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE		04/01/2016	PGIM, Inc.		6,690,270	5,000,000	136,487
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE TA		04/01/2016	PGIM, Inc.		1,695,331	1,698,000	11,957
64952W-CJ-0	NEW YORK LIFE GLOBAL FDG CORPORATE		09/16/2016	PGIM, Inc.		238,656	241,344	79
649840-CM-5	NY STATE ELECTRIC & GAS BONDS		04/01/2016	PGIM, Inc.		5,791,700	5,000,000	121,826
654106-AC-7	NIKE INC CORPORATE 2.250% 05/01/23		06/29/2016	PGIM, Inc.		5,633,518	5,485,000	20,226
655664-AK-6	NORDSTROM INC CORPORATE		06/29/2016	PGIM, Inc.		9,620,815	9,000,000	257,813
655664-AP-5	NORDSTROM INC CORPORATE		06/29/2016	PGIM, Inc.		1,285,482	1,200,000	10,000
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS		04/01/2016	PGIM, Inc.		3,078,423	2,220,000	66,653
655844-BL-1	NORFOLK SOUTHERN CORP CORPORATE		04/01/2016	PGIM, Inc.		5,024,595	5,000,000	19,574
665772-CK-3	NORTHERN STATES PWR MINN CORPORATE		06/29/2016	PGIM, Inc.		980,382	945,000	3,071
665859-AM-6	NORTHERN TRUST CORP CORPORATE		06/29/2016	PGIM, Inc.		15,844,098	14,745,000	168,061
665859-AN-4	NORTHERN TRUST CORP CORPORATE		06/29/2016	PGIM, Inc.		1,121,399	1,100,000	10,740
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE		04/01/2016	PGIM, Inc.		2,199,778	2,015,000	8,016
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE		06/29/2016	PGIM, Inc.		1,344,894	1,000,000	4,713
679580-D*-8	Old Dominion Freight Line Inc Senior Not		04/01/2016	PGIM, Inc.		6,972,684	6,827,980	66,762
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES		04/01/2016	PGIM, Inc.		309,498	250,000	1,604

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68235P-AE-8	ONE GAS INC CORPORATE 3.610% 02/01/24		06/29/2016	PGIM, Inc.		312,025	290,000	4,333
68271@-AB-3	One Energy Enterprises LLC Subordinated		12/30/2016	Direct		1,451,888	1,451,888	0
68389X-BK-0	ORACLE CORP CORPORATE 1.900% 09/15/21		06/29/2016	JP Morgan Securities, Inc		499,130	500,000	0
693476-BN-2	PNC FUNDING CORP CORPORATE		06/29/2016	PGIM, Inc.		4,563,482	4,300,000	44,147
69349L-AM-0	PNC BANK NA CORPORATE 3.800% 07/25/23		04/01/2016	PGIM, Inc.		5,575,015	5,290,000	38,276
69351U-AM-5	PPL Electric Utilities Corp CORPORATE		04/01/2016	PGIM, Inc.		1,756,762	1,345,000	32,348
69351U-AN-3	PPL Electric Utilities Corp CORPORATE		04/01/2016	PGIM, Inc.		4,666,001	3,935,000	44,646
69351U-AP-8	PPL Electric Utilities Corp CORPORATE		06/29/2016	PGIM, Inc.		2,650,171	2,500,000	14,671
69353R-ES-3	PNC BANK NATIONAL ASSOCIATION CORPORATE		06/30/2016	Barclays Capital Inc		414,956	400,000	4,767
695156-AQ-2	PACKAGING CORP CORPORATE		04/01/2016	PGIM, Inc.		1,048,587	1,000,000	19,068
70109H-AK-1	PARKER HANNIFIN CORP CORPORATE		06/29/2016	PGIM, Inc.		2,156,919	2,000,000	20,417
70259#-AA-5	Pasha Hawaii Shipping Company Senior Not		04/01/2016	PGIM, Inc.		2,754,021	2,841,367	15,391
70342@-AF-5	Patterson Companies Inc. Senior Note		04/01/2016	PGIM, Inc.		917,818	869,806	10,211
713448-BY-3	PEPSICO INC CORPORATE 2.750% 03/05/22		06/29/2016	PGIM, Inc.		6,621,186	6,320,000	55,519
718546-AC-8	PHILLIPS 66 CORPORATE 4.300% 04/01/22		04/01/2016	PGIM, Inc.		5,197,533	4,881,000	17,309
72650R-AZ-5	PLAINS ALL AMER PIPELINE CORPORATE		04/01/2016	PGIM, Inc.		1,923,061	2,100,000	26,092
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE		04/01/2016	PGIM, Inc.		3,543,860	4,000,000	72,101
737679-DD-9	Potomac Elec Pwr Co CORPORATE		04/01/2016	PGIM, Inc.		1,380,030	1,335,000	3,353
73965*-AA-8	Prairie Power Inc. Senior Secured Note		04/01/2016	PGIM, Inc.		2,975,396	2,712,915	17,679
74005P-BQ-6	PRAXAIR INC CORPORATE 3.200% 01/30/26		06/29/2016	PGIM, Inc.		2,157,072	2,000,000	26,667
740189-AK-1	Precision Castparts Corp CORPORATE		06/29/2016	PGIM, Inc.		1,239,906	1,235,000	7,076
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE		06/29/2016	PGIM, Inc.		7,125,328	4,740,000	98,443
74111#-AQ-0	Pressure Vessel Service, Inc. Senior Uns		04/01/2016	PGIM, Inc.		4,337,151	4,349,032	30,951
74170*-AE-9	Prime Property Fund, LLC Senior Note		04/01/2016	PGIM, Inc.		2,397,993	2,425,134	16,355
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE		06/29/2016	PGIM, Inc.		1,609,911	1,560,000	12,380
74256L-AW-9	PRINCIPAL LFE GLB FND II CORPORATE		11/14/2016	HSBC Securities (USA) Inc		94,711	95,000	0
74263@-AC-9	Principal US Property Sep Acct Senior No		04/01/2016	PGIM, Inc.		7,625,614	7,546,412	66,574
742718-BH-1	PROCTER & GAMBLE CO DEBENTURES		04/01/2016	PGIM, Inc.		5,497,755	4,125,000	58,052
742718-DF-3	PROCTER & GAMBLE CO CORPORATE		06/29/2016	PGIM, Inc.		206,915	150,000	2,659
742718-EB-1	PROCTER & GAMBLE CO CORPORATE		06/29/2016	PGIM, Inc.		873,024	800,000	9,300
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE		07/19/2016	PGIM, Inc.		290,207	239,793	4,113
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE		06/29/2016	PGIM, Inc.		6,150,184	5,700,000	37,583
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1		04/01/2016	PGIM, Inc.		96,267	99,770	56
744448-CD-1	PUBLIC SERVICE CO COLO CORPORATE		06/29/2016	PGIM, Inc.		9,100,903	8,525,000	34,100
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE		04/01/2016	PGIM, Inc.		1,816,922	1,590,000	10,202
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE		04/01/2016	PGIM, Inc.		8,555,266	8,692,000	16,515
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE		06/29/2016	PGIM, Inc.		6,799,049	6,410,000	83,289
744516-F@-9	Public Service Company of NC SENIOR NOTE		04/01/2016	PGIM, Inc.		16,339,753	15,012,857	89,965
744560-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE		04/01/2016	PGIM, Inc.		9,358,836	9,450,000	31,185
744560-BK-1	PUBLIC SVC ELEC & GAS CO CORPORATE		06/29/2016	PGIM, Inc.		1,381,276	1,295,000	4,937
74464#-AA-8	Public Storage Senior Unsecured		04/01/2016	PGIM, Inc.		34,818,912	34,891,765	311,991
745332-CA-2	PUGET SOUND ENERGY CORPORATE		04/01/2016	PGIM, Inc.		252,854	200,000	96
745332-CB-0	PUGET SOUND ENERGY CORPORATE		04/01/2016	PGIM, Inc.		408,947	325,000	994
745332-CE-4	PUGET SOUND ENERGY CORPORATE		04/01/2016	PGIM, Inc.		1,299,386	1,200,000	20,477
747525-AE-3	QUALCOMM INC CORPORATE		06/29/2016	PGIM, Inc.		312,621	300,000	1,000
749418-AB-1	RDO Equipment Co Senior Secured Note		04/01/2016	PGIM, Inc.		4,329,019	4,349,032	423
755111-BT-7	RAYTHEON CO CORPORATE 3.125% 10/15/20		06/29/2016	PGIM, Inc.		429,224	400,000	2,604
75525@-AA-4	RE AZ Holdings, LLC Series A Senior Secu		04/01/2016	PGIM, Inc.		4,549,309	3,831,693	729
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu		04/01/2016	PGIM, Inc.		5,300,320	4,480,735	853
75886A-AK-4	REGENCY ENERGY CORPORATE		04/01/2016	PGIM, Inc.		999,357	1,000,000	5,198
760759-AP-5	REPUBLIC SERV INC NT CORPORATE		04/01/2016	PGIM, Inc.		1,185,982	1,125,000	13,595
760761-AD-8	Republic Svcs CORPORATE		04/01/2016	PGIM, Inc.		3,446,202	3,030,000	61,221
76131V-A#-0	Retail Properties of America Sernior Uns		09/30/2016	Direct		1,470,000	1,470,000	0
76289#-AD-0	Rich Holdings Inc. Senior Note		04/01/2016	PGIM, Inc.		7,636,849	7,110,667	879
767754-AJ-3	RITE AID CORP DEBENTURES		04/01/2016	PGIM, Inc.		234,000	195,000	2,044
773903-AB-5	ROCKWELL AUTOMATION INC DEBENTURES		09/30/2016	PGIM, Inc.		13,570,155	10,000,000	139,583
773903-AG-4	ROCKWELL AUTOMATION INC CORPORATE		09/30/2016	PGIM, Inc.		259,564	250,000	579
774341-AC-5	ROCKWELL COLLINS CORPORATE		06/29/2016	PGIM, Inc.		1,808,134	1,725,000	6,684
78408L-AA-5	SC JOHNSON & SON INC CORPORATE		06/29/2016	PGIM, Inc.		506,886	490,000	2,450
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS		07/01/2016	SG Americas securities LLC		5,049,774	5,000,000	6,948
78442F-EH-7	NAVIENT CORP CORPORATE		04/01/2016	PGIM, Inc.		1,411,908	1,318,000	33,721
78488@-AD-7	SVF Holding Real Estate Invest Senior Un		06/07/2016	Direct		6,958,451	6,958,451	0
78572X-AD-3	SABRA HEALTH CARE LIMITED PART CORPORATE		04/01/2016	PGIM, Inc.		1,224,020	1,249,000	22,937
790849-AJ-2	ST JUDE MEDICAL INC CORPORATE		04/01/2016	PGIM, Inc.		1,013,181	1,000,000	15,216
792860-AK-4	TRAVELERS COS INC CORPORATE		01/26/2016	WELLS FARGO SEC LLC		2,200,218	1,625,000	11,883

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797440-BP-8	San Diego Gas Electric Engine CORPORATE		04/01/2016	PGIM, Inc.		452,248	440,000	6,678
806605-AH-4	MERCK & CO INC CORPORATE		04/01/2016	PGIM, Inc.		8,126,081	6,000,000	20,248
808513-AD-7	CHARLES SCHWAB CORP CORPORATE		06/30/2016	Jefferies & Co, Inc		266,873	240,000	4,865
808513-AJ-4	CHARLES SCHWAB CORP CORPORATE		06/29/2016	PGIM, Inc.		172,860	170,000	1,610
808513-AM-7	CHARLES SCHWAB CORP CORPORATE		06/29/2016	PGIM, Inc.		1,730,897	1,619,000	21,256
817565-BM-5	SERVICE CORP INTL CORPORATE		04/01/2016	PGIM, Inc.		1,458,181	1,289,000	819
824348-AP-1	SHERWIN WILLIAMS CO CORPORATE		06/29/2016	PGIM, Inc.		140,288	140,000	79
824348-AS-5	SHERWIN WILLIAMS CO CORPORATE		04/01/2016	PGIM, Inc.		953,395	955,000	7,550
827048-AR-0	SILGAN HLDGS INC CORPORATE		04/01/2016	PGIM, Inc.		1,057,213	1,019,000	9,808
82894*-AV-9	JR Simplot Senior Note		04/01/2016	PGIM, Inc.		1,003,703	1,000,277	14,015
832248-AV-0	SMITHFIELD FOODS INC CORPORATE		04/01/2016	PGIM, Inc.		902,063	849,000	7,656
842400-FC-2	SOUTHERN CAL EDISON CORPORATE		04/01/2016	PGIM, Inc.		245,440	200,000	1,969
842400-FL-2	SOUTHERN CAL EDISON CORPORATE		04/01/2016	PGIM, Inc.		6,064,533	4,650,000	14,494
842400-FV-0	SOUTHERN CAL EDISON CORPORATE		04/01/2016	PGIM, Inc.		6,237,084	6,000,000	12,520
842815-9C-8	MIRANT CORP SR NT CORP		04/01/2016	PGIM, Inc.		300	300,000	0
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC CORPORATE		04/01/2016	PGIM, Inc.		5,563,770	5,300,000	153,847
852212-AD-1	Square Butte Electric SRNT		04/01/2016	PGIM, Inc.		10,153,803	8,928,382	151,559
85375C-AX-9	STANDARD PAC CORP NEW CORPORATE		04/01/2016	PGIM, Inc.		445,000	400,000	12,935
85375C-BB-6	STANDARD PAC CORP NEW CORPORATE		04/01/2016	PGIM, Inc.		764,925	658,000	12,093
855244-AD-1	STARBUCKS CORP CORPORATE		06/29/2016	PGIM, Inc.		4,981,827	4,500,000	22,524
85571N-AB-5	STARZ LLC & STARZ FINANCE CORP CORPORATE		04/01/2016	PGIM, Inc.		865,980	849,000	2,240
85590A-AL-8	STARWOOD HOTELS & RESORTS WOR CORPORATE		06/29/2016	PGIM, Inc.		8,186,947	7,500,000	175,535
857477-AG-8	STATE STREET CORP CORPORATE		06/29/2016	PGIM, Inc.		4,798,987	4,300,000	59,050
857477-AK-9	STATE STREET CORP CORPORATE		06/29/2016	PGIM, Inc.		4,014,055	4,000,000	6,750
857477-AM-5	STATE STREET CORP CORPORATE		06/29/2016	PGIM, Inc.		3,835,790	3,500,000	14,389
857477-AN-3	STATE STREET CORP CORPORATE		06/29/2016	PGIM, Inc.		208,987	195,000	250
857477-AT-0	STATE STREET CORP CORPORATE		06/29/2016	PGIM, Inc.		926,593	850,000	11,064
857477-AV-5	STATE STREET CORP CORPORATE		06/30/2016	Morgan Stanley & Co, Inc		406,888	400,000	1,018
863667-AD-3	STRYKER CORP CORPORATE		06/29/2016	PGIM, Inc.		11,263,224	11,275,000	36,237
871829-AL-1	SYSCO CORP CORPORATE 5.250% 02/12/18		06/29/2016	PGIM, Inc.		1,060,254	1,000,000	20,125
871829-AQ-0	SYSCO CORP CORPORATE 2.600% 06/12/22		04/01/2016	PGIM, Inc.		460,333	460,000	3,721
872540-AP-4	T J X COMPANIES INC NEW CORPORATE		06/29/2016	PGIM, Inc.		8,630,244	8,615,000	60,703
872649-BH-0	TRW INC DEBENTURES 7.750% 06/01/29		04/01/2016	PGIM, Inc.		3,238,140	2,383,000	62,868
87408#-AA-9	TAL Intl Container Corp Senior Note		04/01/2016	PGIM, Inc.		1,737,679	1,660,176	3,449
87408#-AB-7	TAL Intl Container Corp Senior Note		04/01/2016	PGIM, Inc.		3,230,129	2,992,134	67,897
87875U-AH-5	TECO FINANCE INC CORPORATE		04/01/2016	PGIM, Inc.		165,679	155,000	4,329
88031*-AA-6	Tenaska Pennsylvania Partners Floating B		12/22/2016	Direct		2,246,961	2,246,961	0
88033G-BP-4	TENET HEALTHCARE CORP CORP		04/01/2016	PGIM, Inc.		1,673,115	1,571,000	41,730
88033G-CA-6	TENET HEALTHCARE CORP CORPORATE		04/01/2016	PGIM, Inc.		851,123	849,000	9,595
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES		04/01/2016	PGIM, Inc.		381,174	375,000	1,327
880779-AY-9	TEREX CORP CORPORATE 6.000% 05/15/21		04/01/2016	PGIM, Inc.		698,535	722,000	16,726
88579Y-AF-8	3M CO CORPORATE 2.000% 06/26/22		06/29/2016	PGIM, Inc.		2,233,441	2,170,000	6,199
88579Y-AR-2	3M CO CORPORATE 3.000% 08/07/25		06/29/2016	PGIM, Inc.		815,259	750,000	8,938
886547-D#-2	Tiffany & Co. Senior Note		04/01/2016	PGIM, Inc.		2,451,092	2,637,427	21,275
887317-AM-7	TIME WARNER INC CORPORATE		04/01/2016	PGIM, Inc.		1,578,342	1,500,000	37,748
88732J-BB-3	TIME WARNER CABLE INC CORPORATE		04/01/2016	PGIM, Inc.		6,358,851	6,412,000	32,327
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		01/28/2016	JP Morgan Securities, Inc		5,096,000	5,096,000	0
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE		01/26/2016	Various		8,065,993	6,215,000	47,476
89417E-AE-9	TRAVELERS COS INC/THE CORPORATE		06/29/2016	PGIM, Inc.		7,291,697	6,720,000	48,720
89417E-AG-4	TRAVELERS COS INC/THE CORPORATE		06/30/2016	Goldman Sachs & Co		439,544	400,000	2,817
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE		01/26/2016	WELLS FARGO SEC LLC		4,781,272	3,728,000	88,462
89837L-AA-3	PRINCETON UNIVERSITY CORPORATE		06/29/2016	PGIM, Inc.		8,836,635	8,000,000	50,561
90131H-BB-0	21ST CENTURY FOX AMERICA CORPORATE		04/01/2016	PGIM, Inc.		1,139,338	900,000	17,025
90331H-MS-9	US BANK NA CORPORATE 2.800% 01/27/25		06/29/2016	PGIM, Inc.		1,105,864	1,070,000	12,733
90363*-AA-0	USG Nevada LLC Senior Note in a Project		04/01/2016	PGIM, Inc.		3,388,796	2,958,504	555
903888-AD-3	Ultra Resources Series B Senior Note		04/01/2016	PGIM, Inc.		330,934	434,903	0
903888-AH-4	Ultra Resources Senior Unsecured		04/08/2016	Direct		1,762,900	2,890,000	0
906548-CJ-9	UNION ELECTRIC CO CORPORATE		04/01/2016	PGIM, Inc.		11,265,947	10,955,000	22,012
911312-AH-9	UNITED PARCEL SERVICE CORPORATE		06/29/2016	PGIM, Inc.		3,208,285	3,000,000	75,625
911312-AM-8	UNITED PARCEL SERVICE CORPORATE		06/29/2016	PGIM, Inc.		5,526,525	5,160,000	73,906
911312-AR-7	UNITED PARCEL SERVICE CORPORATE		04/01/2016	PGIM, Inc.		2,694,331	2,690,000	8,049
91159H-HA-1	US BANCORP SR NT CORPORATE		06/29/2016	PGIM, Inc.		3,124,910	2,845,000	33,173
91159H-HC-7	US BANCORP SR NT CORPORATE		06/29/2016	PGIM, Inc.		11,739,980	11,140,000	97,475
91159H-HG-8	US BANCORP SR NT CORPORATE		06/29/2016	PGIM, Inc.		3,688,363	3,346,000	51,584
91159H-HH-6	US BANCORP SR NT CORPORATE		04/01/2016	PGIM, Inc.		768,117	754,000	7,188

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91159H-HL-7	US BANCORP SR NT CORPORATE		06/30/2016	ROBERT BAIRD		413,960	400,000	4,099
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES		04/01/2016	PGIM, Inc.		5,777,105	4,090,000	15,813
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE		06/29/2016	PGIM, Inc.		2,059,616	2,000,000	20,625
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note		04/01/2016	PGIM, Inc.		10,025,994	9,822,868	20,344
91845#-AA-2	SPE owned by Mesirow Realty Sa Credit-Te		04/01/2016	PGIM, Inc.		8,927,049	8,915,927	15,106
91854*-AA-4	VZ (Irving TX) CTL 3.620% 08/15/36		08/16/2016	Direct		1,660,892	1,660,892	0
925524-AU-4	VIACOM INC CORPORATE 4.625% 05/15/18		04/01/2016	PGIM, Inc.		7,435,477	7,044,000	125,383
92553P-AM-4	VIACOM INC CL B CORPORATE		04/01/2016	PGIM, Inc.		5,403,717	5,500,000	51,824
927804-FE-9	Virginia Electric Power CORPORATE		04/01/2016	PGIM, Inc.		8,318,111	6,305,000	137,401
92853*-AA-3	Vitruvian II Woodford, LLC Senior Secure		06/17/2016	Direct		2,300,000	2,300,000	0
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2016	PGIM, Inc.		1,749,875	1,698,440	408
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		06/29/2016	PGIM, Inc.		2,243,527	2,200,000	1,163
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2016	PGIM, Inc.		7,393,997	6,793,760	2,197
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2016	PGIM, Inc.		3,773,863	3,396,880	1,171
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2016	PGIM, Inc.		1,379,035	1,273,830	399
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2016	PGIM, Inc.		1,753,487	1,613,518	515
92976W-BH-8	WACHOVIA CORP CORPORATE		06/29/2016	PGIM, Inc.		10,694,330	10,000,000	237,986
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		04/01/2016	PGIM, Inc.		963,300	866,758	2,126
931422-AE-9	Walgreen Company CORPORATE		04/01/2016	PGIM, Inc.		2,820,489	2,605,000	29,840
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		02/03/2016	WELLS FARGO SEC LLC		12,119,712	12,000,000	18,666
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		04/01/2016	WELLS FARGO SEC LLC		8,741,222	8,492,200	2,331
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		09/14/2016	WELLS FARGO SEC LLC		1,312,997	1,300,000	2,714
95709T-AH-3	Westar Energy Inc CORPORATE		04/01/2016	PGIM, Inc.		9,982,214	9,550,000	35,644
95709T-AJ-9	Westar Energy Inc CORPORATE		06/29/2016	PGIM, Inc.		1,080,696	1,000,000	10,136
95709T-AM-2	Westar Energy Inc CORPORATE		04/01/2016	PGIM, Inc.		1,539,895	1,455,000	24,142
95906#-AR-2	Western Oilfields Supply Co. Senior Unse		04/01/2016	PGIM, Inc.		11,828,566	11,724,989	39,008
960413-AL-6	WESTLAKE CHEMIC CORPORATE		09/07/2016	Tax Free Exchange		2,213,228	2,123,000	6,000
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2016	PGIM, Inc.		9,124,606	8,492,200	2,665
96316#-AD-5	Wheeling Power Company Senior Unsecured		04/01/2016	PGIM, Inc.		6,018,627	6,088,644	85,241
969457-AW-0	WILLIAMS COS INC CORPORATE		04/01/2016	PGIM, Inc.		1,669,815	1,953,000	32,679
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note		04/01/2016	PGIM, Inc.		639,049	630,115	3,719
97314*-AA-5	Winco Foods, LLC Sr. Unsecured		07/01/2016	Direct		1,045,000	1,045,000	0
97424*-AA-2	Winmark Corporation Senior Secured Note		04/01/2016	PGIM, Inc.		2,691,651	2,679,004	19,237
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE		04/01/2016	PGIM, Inc.		9,792,312	8,492,000	171,504
981811-C*-1	Worthington Industries Inc. Senior Note		04/01/2016	PGIM, Inc.		5,789,451	5,636,345	36,730
982526-AV-7	WRIGLEY JUNIOR CO WM CORPORATE		04/01/2016	PGIM, Inc.		528,955	515,000	6,738
983024-AF-7	WYETH CORPORATE 6.450% 02/01/24		04/01/2016	PGIM, Inc.		8,652,105	6,794,000	76,687
98385X-AP-1	XTO ENERGY INC CORPORATE		06/29/2016	PGIM, Inc.		7,395,762	6,800,000	15,583
988498-AH-4	YUM BRANDS INC CORPORATE		04/01/2016	PGIM, Inc.		3,267,050	3,439,000	54,809
98954#-AD-8	Ziegler Inc Senior Note		04/01/2016	PGIM, Inc.		6,167,796	6,088,644	2,544
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un		04/01/2016	PGIM, Inc.		10,019,880	9,883,905	25,426
G9500*-AB-5	Waypoint Asset Funding 8 LLC Senior Secu		04/01/2016	PGIM, Inc.		6,557,718	6,363,091	83,439
14042M-AA-0	Capital Power Corporation Senior Unsecur		09/13/2016	Direct		7,142,604	7,142,604	0
15135U-AJ-8	CENOVUS ENERGY INC CORP FOREIGN	A	04/01/2016	PGIM, Inc.		4,196,462	4,670,000	9,366
22576C-G*-6	Crescent Point Energy Corp Senior Unsecu	A	04/01/2016	PGIM, Inc.		6,234,128	6,697,509	120,689
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not	A	04/01/2016	PGIM, Inc.		9,838,831	9,600,911	274,893
448055-AB-9	HUSKY ENERGY INC CORP FOREIGN	A	04/01/2016	PGIM, Inc.		6,300,000	6,000,000	111,261
C0557@-AA-0	Badger Daylighting LP Senior Note	A	04/01/2016	PGIM, Inc.		946,041	897,640	8,069
C3322#-AE-8	Enerplus Corporation Series C Senior Not	A	04/01/2016	PGIM, Inc.		478,293	434,903	9,917
C4931*-AS-2	Keyera Partnership Senior Note		04/01/2016	PGIM, Inc.		2,382,190	2,129,563	49,768
00248P-AA-4	A VOCE CLO CLO 2.330% 07/15/26	D	04/01/2016	PGIM, Inc.		4,137,749	4,246,100	19,551
00439Y-AA-4	ACCUNIA EUROPEAN CLO ACCUN_1A- CLO	B	07/05/2016	Deutsche Bank Securities Inc		3,830,526	3,842,438	0
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	04/01/2016	PGIM, Inc.		6,897,419	6,284,000	146,627
042809-AJ-2	ARROWPOINT CLO LTD CLO	D	11/15/2016	Goldman Sachs & Co		2,500,000	2,500,000	0
04280W-AA-0	ARROWPOINT CLO LTD CLO	D	04/01/2016	PGIM, Inc.		11,708,801	11,889,080	54,455
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	D	07/18/2016	Direct		16,120,000	16,000,000	144,000
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	07/14/2016	Direct		16,000,000	16,000,000	0
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	D	04/01/2016	PGIM, Inc.		126,000	90,000	429
07132A-AA-1	BATTALION CLO LTD CLO 2.412% 04/18/27	D	04/01/2016	PGIM, Inc.		5,841,204	5,944,540	26,977
14214X-A#-7	Carillion Group plc Senior Note	B	04/01/2016	PGIM, Inc.		2,531,769	2,440,214	7,723
143658-AF-9	CARNIVAL CORP DEBENTURES	D	04/01/2016	PGIM, Inc.		1,839,218	1,507,000	8,789
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un	D	12/16/2016	Direct		3,900,000	3,900,000	0
227047-B*-7	Croda International plc Senior Unsecured	B	06/27/2016	Direct		1,178,000	1,178,000	0
26249G-AE-0	DRYDEN CDO CLO 2.310% 10/15/28	D	11/07/2016	Goldman Sachs & Co		14,650,000	14,650,000	27,659
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS	D	04/01/2016	PGIM, Inc.		203,669	165,000	2,115

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	D	04/01/2016	PGIM, Inc.		1,500,734	1,274,000	47,616
44841P-AA-3	HUTCHISON WHAMPOA INTL (03/13) CORP FORE	D	04/01/2016	PGIM, Inc.		4,212,666	3,630,000	134,225
468367-AA-5	JACKSON MILL CLO LTD CLO	D	04/01/2016	PGIM, Inc.		2,295,048	2,335,355	11,220
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	04/01/2016	PGIM, Inc.		3,055,554	3,044,322	41,733
48274T-AA-2	KVK CLO LTD CLO 2.491% 05/20/27	D	04/01/2016	PGIM, Inc.		12,483,382	12,738,300	32,668
48274W-AA-5	KVK CLO LTD CLO 2.491% 01/15/29	D	12/13/2016	Goldman Sachs & Co		1,000,000	1,000,000	0
493859-C@-9	Kier Group plc Senior Note	B	04/01/2016	PGIM, Inc.		5,676,980	5,503,559	88,840
494386-AB-1	KIMBERLY CLARK DE MEXICO CORP FOREIGN	D	04/01/2016	PGIM, Inc.		8,525,189	8,233,000	152,951
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE	D	04/01/2016	PGIM, Inc.		184,321	120,000	80
579254-A@-2	McBride plc Senior Note	D	04/01/2016	PGIM, Inc.		3,137,463	3,131,303	96,992
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP FORE	D	06/29/2016	PGIM, Inc.		19,600,198	17,791,000	354,585
67514R-AA-6	OCEAN TRAILS CLO CLO 2.202% 08/13/25	D	04/01/2016	PGIM, Inc.		1,670,417	1,698,440	4,344
700162-AA-8	PARK AVENUE INSTITUTIONAL ADVI CLO	D	07/25/2016	JP Morgan Securities, Inc		3,989,600	4,000,000	0
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN	D	06/29/2016	PGIM, Inc.		5,309,337	5,000,000	48,583
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN	D	04/01/2016	PGIM, Inc.		1,763,286	1,698,000	21,175
81881L-AA-5	SHACKLETON CLO LTD CLO	D	06/29/2016	PGIM, Inc.		14,788,191	15,000,000	66,152
81881V-AC-9	SHACKLETON I CLO LTD CLO	D	02/19/2016	JP Morgan Securities, Inc		979,100	1,000,000	942
82817R-AA-9	SILVER SPRING CLO LTD CLO	D	04/01/2016	PGIM, Inc.		6,523,307	6,742,394	31,045
82937Y-AB-7	SINOCHEM OFFSHORE CAPITAL CO L CORP FORE	D	04/01/2016	PGIM, Inc.		2,164,271	2,123,000	29,707
83608X-AC-3	SOUND POINT CLO I LTD CLO	D	04/01/2016	PGIM, Inc.		4,578,032	4,670,710	19,304
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE	D	04/01/2016	PGIM, Inc.		2,128,012	2,082,000	23,856
87124V-B*-9	Sydney Airport Finance Co Pty Debt in In	B	04/01/2016	PGIM, Inc.		3,908,395	3,570,430	78,474
87271L-AA-0	TEACHERS INSURANCE AND ANNUITY CLO	D	06/03/2016	WELLS FARGO SEC LLC		10,000,000	10,000,000	0
877409-A@-1	Taylor Wimpey plc Senior Unsecured Note	B	06/28/2016	Direct		1,219,380	1,219,380	0
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A	D	04/01/2016	PGIM, Inc.		120,774	90,000	1,481
88032W-AB-2	TENCENT HOLDINGS LTD CORP FOREIGN	D	06/29/2016	PGIM, Inc.		8,466,154	8,175,000	108,518
92557W-AA-1	VIBRANT CLO LTD CLO 2.278% 07/20/28	D	05/13/2016	Goldman Sachs & Co		6,175,468	6,194,050	0
92912Q-AA-4	VOYA CLO LTD CLO 2.302% 07/25/26	D	04/01/2016	PGIM, Inc.		3,364,049	3,396,880	13,465
000000-00-0	Mineralbrunnen Uberkingen Senior Secured	B	12/20/2016	Direct		1,793,892	1,793,892	0
D9860*-AM-8	Zollner Elektronik AG Senior Note	B	04/01/2016	PGIM, Inc.		5,791,520	5,431,166	12,688
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No	B	04/01/2016	PGIM, Inc.		12,722,111	11,125,988	102,557
F5754#-AD-9	LISI SA Senior Unsecured Note	B	03/04/2016	Direct		4,650,000	4,650,000	0
F8629#-AB-0	Soparind S.C.A. Senior Unsecured Note	B	07/22/2016	Direct		5,536,000	5,536,000	0
G1089#-AA-9	Baxters Food Group Limited Senior Secure	D	07/18/2016	Direct		1,950,000	1,950,000	0
G1108#-AJ-7	The British Land Company plc Senior Note	B	04/01/2016	PGIM, Inc.		2,687,214	2,555,314	1,352
G1562*-AF-8	Brammer Plc Sr. Unsecured Note	B	01/07/2016	Direct		8,000,000	8,000,000	0
G1910#-AQ-9	Cobham, plc. Senior Note	D	04/01/2016	PGIM, Inc.		5,867,976	5,523,270	99,999
G2956@-AG-6	ABP Acquisitions UK Limited Debt in Infr	B	04/01/2016	PGIM, Inc.		5,497,046	6,712,336	43,184
G3430*-AA-5	Filtrona plc USD SER A Sr Note Due 2017	D	04/01/2016	PGIM, Inc.		6,417,262	6,175,625	140,022
44929@-AD-6	ICRE REIT HLDGS Senior Note		04/01/2016	PGIM, Inc.		2,740,000	0	0
G4691#-AD-7	IMI Group Limited Senior Unsecured Note	B	04/01/2016	PGIM, Inc.		12,324,410	12,271,269	79,600
G5084#-AA-5	Jersey Electricity plc Senior Note	B	04/01/2016	PGIM, Inc.		4,208,801	3,878,436	35,145
G5264#-AC-3	Kingspan Securities Limited Senior Note	B	04/01/2016	PGIM, Inc.		6,720,093	6,686,143	310
G5600#-AA-0	LondonMetric Property Plc Senior Unsecur	B	09/21/2016	Direct		1,951,000	1,951,000	0
G6135#-AC-8	Milson Bidco Limited Subordinated Note	B	11/22/2016	Direct		3,551,040	3,551,040	0
G6679#-AB-2	Nuffield Health Senior Note	B	04/01/2016	PGIM, Inc.		2,728,358	2,692,680	37,776
G6855#-AA-0	Oxford Instruments plc Senior Note	B	04/01/2016	PGIM, Inc.		3,812,834	3,746,397	532
G7068#-AN-3	Pendragon plc Senior Unsecured	B	04/01/2016	PGIM, Inc.		3,194,837	2,996,989	7,082
G7256*-AB-5	Principle Global Ltd Subordinated Note	B	12/20/2016	Direct		3,104,428	3,455,760	0
G7334*-AA-3	RPS Group plc Senior Note	B	04/01/2016	PGIM, Inc.		3,875,875	3,669,424	800
G7682#-AA-7	Royal Hollwy & Bdfrd N College Senior Un	B	04/01/2016	PGIM, Inc.		7,797,449	8,165,418	50,524
G7997@-AH-4	Sanctuary Housing Association Senior Not	B	04/01/2016	PGIM, Inc.		5,867,434	5,378,641	22,088
G9006@-AB-2	Transmission Finance DAC Senior Secured	B	04/01/2016	PGIM, Inc.		10,284,526	9,704,065	38,689
G9224*-AJ-3	United Drug Finance Limited Senior Note	B	04/01/2016	PGIM, Inc.		4,871,106	4,392,591	2,562
G9408*-AC-6	Willow HoldCo 1 Ltd; and Great Subordina	B	06/30/2016	Direct		8,000,000	8,000,000	0
000000-00-0	Alpha Trains Finance S.A. Debt in an Inf	B	12/13/2016	Direct		3,953,130	3,953,130	0
N7334#-AN-3	Wereldhave NV Senior Unsecured Note	B	04/01/2016	PGIM, Inc.		6,314,149	6,250,734	26,982
N9361#-AA-3	Vesteda Finance BV Senior Note	B	04/01/2016	PGIM, Inc.		5,461,919	5,039,816	63,661
N9361#-AB-1	Vesteda Finance BV Senior Unsecured Note	B	12/16/2016	Direct		6,290,000	6,290,000	0
N9651*-AA-6	Woodward International Holding Senior Un		09/23/2016	Direct		4,606,700	4,606,700	0
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec	D	04/01/2016	PGIM, Inc.		2,377,617	2,539,835	61,379
P2604#-AA-3	Cibanco SA Institucion De Banc Senior Se	D	12/13/2016	Direct		3,650,000	3,650,000	0
P3515#-AA-9	Trust F/1909 Senior Secured Note	D	04/01/2016	PGIM, Inc.		3,047,724	2,957,342	21,359
Q1297#-AH-1	CSL Finance PTY Ltd. Senior Unsecured No	B	04/01/2016	PGIM, Inc.		11,872,664	11,366,538	41,240
Q3915*-AC-4	Fletcher Building Holdings Ltd Senior Un	D	07/20/2016	Direct		5,250,000	5,250,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Q39718-AE-9	GPT RE Limited Senior Unsecured	D	06/02/2016	Direct		1,500,000	1,500,000	0
Q39728-AC-2	GTA Finance Company Pty Ltd Senior Unsec	B	04/01/2016	PGIM, Inc.		5,758,528	5,969,762	98,654
Q6235#-AQ-5	Mirvac Group Finance Limited Senior Unse	B	09/20/2016	Direct		16,000,000	16,000,000	0
Q6518#-AC-4	NSW Ports Finance Co Pty Ltd Senior Secu	B	04/01/2016	PGIM, Inc.		6,171,308	6,130,484	125,798
Q7450#-AH-3	Perth Airport Pty Ltd Senior Secured Not	B	04/01/2016	PGIM, Inc.		5,898,447	5,861,206	68,622
Q8562*-AA-3	Sonic Healthcare Serv PTY Ltd Senior Not	B	04/01/2016	PGIM, Inc.		5,491,093	5,164,742	53,403
Q8562*-AB-1	Sonic Healthcare Serv PTY Ltd Senior Uns	B	06/09/2016	Direct		2,607,550	2,607,550	0
Q8773#-AD-0	Stockland Trust Mgmt Ltd. Senior Note	D	04/01/2016	PGIM, Inc.		5,313,487	5,044,877	26,832
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec	D	04/01/2016	PGIM, Inc.		897,467	869,806	905
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured	D	04/01/2016	PGIM, Inc.		12,741,502	12,264,269	131,500
R9836#-AB-4	Welco Eco Ship AS Senior Secured	D	06/24/2016	Direct		980,620	980,620	0
T0440#-AA-1	Aquafil SpA Senior Unsecured	B	04/01/2016	PGIM, Inc.		3,046,308	3,089,187	36,581
T1890#-AA-4	Barilla G.E.R Fratelli S.p.A Senior Note	D	04/01/2016	PGIM, Inc.		5,524,447	5,018,783	66,700
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note	B	04/01/2016	PGIM, Inc.		2,693,610	2,731,620	60,687
W2710#-AB-6	Ellevio AB Senior Secured Note	B	10/26/2016	Direct		8,000,000	8,000,000	0
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN	D	04/01/2016	PGIM, Inc.		2,112,773	1,957,000	11,164
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN	D	04/01/2016	PGIM, Inc.		1,887,038	1,690,000	5,493
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN	D	04/01/2016	PGIM, Inc.		7,827,142	7,605,000	11,408
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES	D	04/01/2016	PGIM, Inc.		130,641	100,000	1,378
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,568,832,549	2,443,630,756	18,241,299
002920-AC-0	ABBEY NATL PLC SUBORDINATED	D	04/01/2016	PGIM, Inc.		2,985,676	2,325,000	80,914
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED	D	04/01/2016	PGIM, Inc.		3,422,240	2,344,000	62,282
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER	D	01/13/2016	Goldman Sachs & Co		16,000,000	16,000,000	0
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER	D	04/01/2016	PGIM, Inc.		10,649,594	10,191,000	98,456
4899999. Subtotal - Bonds - Hybrid Securities						33,057,510	30,860,000	241,652
12695*-AA-3	CVS Lease Backed Pass-Thru Pri CTL		09/15/2016	Direct		13,928,602	13,928,602	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						13,928,602	13,928,602	0
8399997. Total - Bonds - Part 3						8,026,820,446	7,901,921,720	40,942,209
8399998. Total - Bonds - Part 5						3,531,378,365	3,438,919,766	16,682,285
8399999. Total - Bonds						11,558,198,811	11,340,841,487	57,624,494
G6135#-AD-6	Milson Bidco Limited Loan Note (Preferre	B	11/22/2016	Direct	441,314.040	1	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1	XXX	0
8999997. Total - Preferred Stocks - Part 3						1	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						1	XXX	0
94975P-40-5	WELLS FARGO FDS Mgnt COM		12/02/2016	LSP Plan	2,125,126.840	2,125,127		0
000000-00-0	Principle Global Ltd Common Equity	B	12/20/2016	Direct	400.000	351,332		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,476,459	XXX	0
743969-85-9	Strategic Partners Intl Value COM		12/07/2016	LSP Plan	622.610	3,929		0
74440B-10-8	Prudential Total Rtrn Bond A COMMON STK		12/13/2016	LSP Plan	85.390	1,224		0
74440K-50-4	PRUDENTIAL INVT PORTFOLIOS 3 COM		12/12/2016	LSP Plan	2,716.260	31,766		0
74440N-10-2	JENNISON VALUE FUND-A		12/15/2016	LSP Plan	47.220	884		0
74440V-10-4	PRUDENTIAL INVT PORTFOLIOS 5 COM		12/14/2016	LSP Plan	13,267.190	149,594		0
74440Y-10-8	Prudential High Yield Fund A COM		12/01/2016	LSP Plan	5,500.580	29,722		0
74441C-10-5	JENNISON US EMERGING GROWTH COM		12/14/2016	LSP Plan	2,814.080	96,845		0
74441J-10-0	Prudential Total Rtrn Bond A		12/20/2016	LSP Plan	1,432.540	22,594		0
74441L-10-5	Prudential Mid Cap Value Fnd A REL VALUE		12/15/2016	LSP Plan	5,188.000	111,313		0
74441L-80-8	STRATEGIC PART EQUITY INCM-A		12/27/2016	LSP Plan	144.910	2,191		0
74441N-10-1	Prudential Jennison Small Fd A COM		12/16/2016	LSP Plan	8,511.380	190,848		0
74441P-50-2	JENNISON HEALTH SCIENCE A COM		12/21/2016	LSP Plan	5,937.920	222,899		0
875921-78-5	STRATEGIC PARTNERS SMALL CAP COM		12/20/2016	LSP Plan	2,413.620	46,343		0
94984B-38-9	WELLS FARGO ADVANTAGE FDS COM		11/03/2016	LSP Plan	6,098.750	116,041		0
9299999. Subtotal - Common Stocks - Mutual Funds						1,026,193	XXX	0
9799997. Total - Common Stocks - Part 3						3,502,652	XXX	0
9799998. Total - Common Stocks - Part 5						1,488,369	XXX	0
9799999. Total - Common Stocks						4,991,021	XXX	0
9899999. Total - Preferred and Common Stocks						4,991,022	XXX	0
9999999 - Totals						11,563,189,833	XXX	57,624,494

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	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
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		12/01/2016	Paydown		452,836	452,836	447,600	447,721	0	5,116	0	5,116	0	452,836	0	0	0	8,997	07/15/2042
912828-LU-2	UNITED STATES TREASURY TREASURY		10/31/2016	Maturity		1,100,000	1,100,000	1,181,727	1,123,310	0	(23,310)	0	(23,310)	0	1,100,000	0	0	0	34,375	10/31/2016
0599999. Subtotal - Bonds - U.S. Governments						1,552,836	1,552,836	1,629,327	1,571,031	0	(18,194)	0	(18,194)	0	1,552,836	0	0	0	43,372	XXX
3128M4-S5-3	FHLMC POOL NO G02940 5.500% 05/01/37		12/01/2016	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	05/01/2037
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		12/01/2016	Paydown		1,130,302	1,130,302	1,183,462	1,180,842	0	(50,540)	0	(50,540)	0	1,130,302	0	0	0	25,480	11/01/2039
3128MJ-MJ-6	FHLMC POOL NO G08360 4.000% 08/01/39		12/01/2016	Paydown		1,008,894	1,008,894	1,050,195	1,048,009	0	(39,116)	0	(39,116)	0	1,008,894	0	0	0	24,671	08/01/2039
312943-CW-1	FHLMC POOL NO A94585 4.000% 10/01/40		12/01/2016	Paydown		1,967,847	1,967,847	2,051,327	2,047,404	0	(79,557)	0	(79,557)	0	1,967,847	0	0	0	43,550	10/01/2040
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		12/01/2016	Paydown		721,569	721,569	751,446	750,321	0	(28,752)	0	(28,752)	0	721,569	0	0	0	18,901	03/01/2041
31371M-5M-5	FNMA POOL NO 256552 5.500% 01/01/37		12/01/2016	Paydown		241,114	241,114	235,896	236,098	0	5,016	0	5,016	0	241,114	0	0	0	6,955	01/01/2037
31371N-DQ-5	FNMA POOL NO 256711 5.500% 05/01/37		12/01/2016	Paydown		233,862	233,862	228,162	228,382	0	5,480	0	5,480	0	233,862	0	0	0	6,859	05/01/2037
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/01/2016	Paydown		10,274	10,274	10,078	10,091	0	183	0	183	0	10,274	0	0	0	485	04/01/2033
314020-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/01/2016	Paydown		725,607	725,607	712,620	713,388	0	12,219	0	12,219	0	725,607	0	0	0	20,406	02/01/2035
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/01/2016	Paydown		44,283	44,283	43,959	43,967	0	316	0	316	0	44,283	0	0	0	1,412	06/01/2036
31410F-ST-3	FNMA POOL NO 888030 5.500% 12/01/36		12/01/2016	Paydown		161,716	161,716	156,864	157,064	0	4,651	0	4,651	0	161,716	0	0	0	4,402	12/01/2036
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		12/01/2016	Paydown		69,813	69,813	68,220	68,284	0	1,529	0	1,529	0	69,813	0	0	0	2,018	02/01/2037
31410K-JR-6	FNMA POOL NO 889572 5.500% 06/01/38		12/01/2016	Paydown		2,174,481	2,174,481	2,130,715	2,132,184	0	42,297	0	42,297	0	2,174,481	0	0	0	62,608	06/01/2038
889251-FP-4	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		690,000	690,000	690,000	690,000	0	0	0	0	0	690,000	0	0	0	25,480	05/15/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						9,179,765	9,179,765	9,312,947	9,306,037	0	(126,274)	0	(126,274)	0	9,179,765	0	0	0	243,227	XXX
000759-BW-9	ABFS MORTGAGE LOAN TRUST SERIES 2001 3		12/01/2016	Paydown		8,671	8,671	7,141	7,061	0	1,610	0	1,610	0	8,671	0	0	0	267	03/15/2032
00111@-AA-2	Aes Hawaii, Inc. Senior Note		12/31/2016	Redemption 100.0000		138,380	138,380	127,310	127,328	0	11,052	0	11,052	0	138,380	0	0	0	5,998	06/30/2022
00164V-AB-9	AMC NETWORKS INC CORPORATE		03/30/2016	Tender (Corp Action)		1,587,855	1,500,000	1,700,000	1,591,817	0	(15,535)	0	(15,535)	0	1,576,282	0	11,573	11,573	82,344	07/15/2021
00910#-AA-3	Air Comm Corporation LLC Senior Secured		11/02/2016	Redemption 100.0000		2,782,237	2,782,237	2,782,237	2,782,237	0	0	0	0	0	2,782,237	0	0	0	175,531	05/17/2018
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio		03/09/2016	Redemption 100.0000		1,124,000	1,124,000	1,125,758	1,124,483	0	(483)	0	(483)	0	1,124,000	0	0	0	38,778	03/09/2020
018490-AM-4	ALLERGAN INC CORPORATE		04/01/2016	Maturity		7,000,000	7,000,000	6,650,380	6,983,099	0	16,692	0	16,692	0	6,999,791	0	209	209	201,250	04/01/2016
02343*-AA-0	Amcor Finance USA Series A Senior Note		12/15/2016	Maturity		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	403,500	12/15/2016
03070Q-AN-1	AMERISTAR CASINOS INC CORPORATE		04/28/2016	Call 100.0000		1,425,000	1,425,000	1,553,250	1,486,002	0	(8,552)	0	(8,552)	0	1,477,450	0	(52,450)	(52,450)	110,734	04/15/2021
032095-AC-5	AMPHENOL CORP NEW CORPORATE		12/09/2016	Mizuho Securities USA, Inc.		8,104,880	8,000,000	8,032,320	8,020,245	0	(6,472)	0	(6,472)	0	8,013,773	0	91,107	91,107	279,933	01/30/2019
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7		12/01/2016	Paydown		54,627	77,933	64,842	65,078	0	(10,451)	0	(10,451)	0	54,627	0	0	0	2,550	08/25/2035
07330N-AD-7	BB&T CORP CORPORATE 2.300% 10/15/18		12/09/2016	WELLS FARGO SEC LLC		16,183,040	16,000,000	16,137,600	16,084,539	0	(29,889)	0	(29,889)	0	16,054,650	0	128,390	128,390	428,311	10/15/2018
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		02/01/2016	Paydown		1,608,687	1,608,687	1,690,880	1,607,861	0	826	0	826	0	1,608,687	0	0	0	11,695	04/12/2038
07387J-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		04/01/2016	Paydown		1,555,408	1,555,408	1,761,014	1,565,579	0	(10,171)	0	(10,171)	0	1,555,408	0	0	0	18,483	09/11/2038
079860-AD-4	BELLSOUTH TELECOMMUNICATIONS NOTES		09/07/2016	Taxable Exchange		15,067,185	15,000,000	15,067,185	14,650,232	0	416,953	0	416,953	0	15,067,185	0	0	0	922,396	10/15/2031
08261@-AA-3	Benson Power, LLC Senior Secured Note		12/31/2016	Redemption 100.0000		62,720	62,720	61,499	61,524	0	1,196	0	1,196	0	62,720	0	0	0	2,360	07/15/2027
09126#-AA-4	Birmingham U.S. Treasury Credit-Tenant L		12/12/2016	Redemption 100.0000		48,668	48,668	49,155	49,127	0	(459)	0	(459)	0	48,668	0	0	0	1,119	12/12/2029
10138M-AK-1	BOTTLING GROUP LLC CORPORATE		11/07/2016	Call 100.0000		5,000,000	5,000,000	5,000,714	5,000,106	0	(325)	0	(325)	0	4,999,781	0	219	219	746,372	01/15/2019
10920@-AD-6	Bright House Networks, LLC Ser 2009-A 2		05/18/2016	Call 100.0000		11,428,571	11,428,571	11,428,571	11,428,571	0	0	0	0	0	11,428,571	0	0	0	690,476	07/28/2019
12514@-AA-0	CED California Holdings, LLC Senior Note		12/31/2016	Redemption 100.0000		25,392	25,392	25,392	25,392	0	0	0	0	0	25,392	0	0	0	980	06/30/2037
12519*-AA-7	CED Alamo 5, LLC Debt in a Project		12/31/2016	Redemption 100.0000		23,792	23,792	23,792	23,792	0	0	0	0	0	23,792	0	0	0	874	12/31/2040
13885*-AA-1	Canyon Fuel Company, LLC Senior Secured		10/11/2016	Redemption 100.0000		1,027,778	1,027,778	1,027,778	1,027,778	0	0	0	0	0	1,027,778	0	0	0	29,223	10/11/2016
140420-NG-1	CAPITAL ONE BANK USA NA CORPORATE		12/08/2016	Key Capital Markets		4,600,000	4,600,000	4,581,784	4,592,764	0	6,108	0	6,108	0	4,598,872	0	1,128	1,128	73,600	02/13/2017
15645*-AA-7	Century Bankcard Services Term		11/15/2016	Redemption 100.0000		352,222	352,222	352,222	352,222	0	0	0	0	0	352,222	0	0	0	16,614	04/30/2018
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		12/15/2016	Redemption 100.0000		90,697	90,697	73,954	75,927	0	14,771	0	14,771	0	90,697	0	0	0	4,184	12/15/2031
17275R-AC-6	CISCO SYSTEMS INC CORPORATE		02/22/2016	Maturity		3,220,000	3,220,000	3,373,357	3,223,186	0	(3,186)	0	(3,186)	0	3,220,000	0	0	0	88,550	02/22/2016
20030N-AG-6	COMCAST CORP CORPORATE		06/15/2016	Maturity		5,000,000	5,000,000	4,849,980	4,988,110	0	11,890	0	11,890	0	5,000,000	0	0	0	123,750	06/15/2016
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		04/01/2016	Paydown		1,149,087	1,149,087	1,154,753	1,147,582	0	1,505	0	1,505	0	1,149,087	0	0	0	15,374	06/10/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	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
21246#-AR-7	Convenience Store Investments Senior Sec		11/24/2016	Redemption 100.0000		113,430	113,430	113,430	113,430	0	0	0	0	0	113,430	0	0	0	2,628	05/24/2033
22545Y-AB-7	CREDIT SUISSE MORTGAGE CAPITAL CMBS		07/01/2016	Paydown		13,641	13,641	13,690	13,735	0	(94)	0	(94)	0	13,641	0	0	0	434	01/15/2049
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Senior No		12/15/2016	Redemption 100.0000		99,295	99,295	99,295	99,295	0	0	0	0	0	99,295	0	0	0	1,887	03/15/2028
24823U-AH-1	DENBURY RES INC. CORPORATE		04/26/2016	Various		557,813	1,050,000	421,313	1,062,736	0	2,382	640,822	(638,440)	0	424,296	0	133,516	133,516	38,176	07/15/2023
25179M-AT-0	DEVON ENERGY CORP CORPORATE		04/28/2016	JP Morgan Securities, Inc		8,631,450	9,000,000	9,035,730	9,022,235	0	(2,602)	0	(2,602)	0	9,019,633	0	(388,183)	(388,183)	77,625	12/15/2018
292554-A*-3	Encore Capital Group Inc. Senior Secured		04/01/2016	Call 100.0000		212,104	212,104	212,104	212,104	0	0	0	0	0	212,104	0	0	0	6,829	09/18/2017
292554-A*-3	Encore Capital Group Inc. Senior Secured		12/17/2016	Redemption 100.0000		693,948	693,948	693,948	693,948	0	0	0	0	0	693,948	0	0	0	37,430	09/18/2017
302788-AP-5	FMT Heavy Oil Transportation Senior Note		12/01/2016	Redemption 100.0000		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	16,080	03/01/2024
316773-CQ-1	FIFTH THIRD BANCORP CORPORATE		12/09/2016	Credit Suisse First Boston Cor		3,495,016	3,475,000	3,470,100	3,471,782	0	923	0	923	0	3,472,705	0	22,311	22,311	102,792	03/01/2019
31677Q-AV-1	FIFTH THIRD BK CINCINNATI CORPORATE		12/08/2016	Mizuho Securities USA, Inc.		7,291,094	7,300,000	7,210,137	7,249,702	0	21,874	0	21,874	0	7,271,576	0	19,518	19,518	136,723	02/28/2018
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2016	Call 100.0000		57,185	57,185	55,256	55,776	0	127	0	127	0	55,903	0	1,282	1,282	3,408	10/15/2027
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2016	Redemption 100.0000		311,919	311,919	301,398	304,230	0	7,688	0	7,688	0	311,919	0	0	0	13,943	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2016	Redemption 100.0000		31,115	31,115	30,065	30,345	0	769	0	769	0	31,115	0	0	0	1,391	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2016	Call 100.0000		5,140	5,140	4,966	5,011	0	12	0	12	0	5,023	0	117	117	306	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2016	Redemption 100.0000		197,185	197,185	190,534	192,267	0	4,918	0	4,918	0	197,185	0	0	0	8,772	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2016	Call 100.0000		9,378	9,378	9,061	9,146	0	21	0	21	0	9,167	0	211	211	559	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2016	Redemption 100.0000		105,711	105,711	102,146	103,098	0	2,613	0	2,613	0	105,711	0	0	0	4,725	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2016	Redemption 100.0000		94,628	94,628	91,423	92,267	0	2,361	0	2,361	0	94,628	0	0	0	4,188	12/13/2027
345397-WP-4	FORD MOTOR CREDIT CO LLC CORPORATE		12/09/2016	Deutsche Bank Securities Inc		2,996,430	3,000,000	2,988,630	2,992,519	0	2,151	0	2,151	0	2,994,670	0	1,760	1,760	89,458	03/12/2019
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2016	Paydown		2,978,506	2,978,506	2,472,160	2,562,145	0	416,361	0	416,361	0	2,978,506	0	0	0	9,859	11/15/2034
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2016	Paydown		92,152	92,152	74,413	72,565	0	19,587	0	19,587	0	92,152	0	0	0	264	11/15/2033
36160R-AA-8	GEBL ABS FLOATER 0.874% 04/16/35		12/15/2016	Paydown		480,805	480,805	377,432	402,619	0	78,187	0	78,187	0	480,805	0	0	0	1,839	04/16/2035
38141G-EE-0	GOLDMAN SACHS GROUP INC CORPORATE		01/15/2016	Maturity		14,000,000	14,000,000	13,219,234	13,993,416	0	6,584	0	6,584	0	14,000,000	0	0	0	374,500	01/15/2016
39839#-AD-3	Griffith Laboratories Int'l Series A Sen		09/04/2016	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	74,250	09/04/2016
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		12/31/2016	Redemption 100.0000		46,067	46,067	46,067	46,067	0	0	0	0	0	46,067	0	0	0	896	04/30/2034
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		12/31/2016	Redemption 100.0000		43,995	43,995	43,995	43,995	0	0	0	0	0	43,995	0	0	0	1,836	03/31/2042
459417-AC-5	International Diversified Paym SER 2009-		11/20/2016	Redemption 100.0000		1,431,579	1,431,579	1,431,579	1,431,579	0	0	0	0	0	1,431,579	0	0	0	44,737	02/20/2017
463556-AD-2	Iroquois Gas Transmission Syst Senior No		10/31/2016	Redemption 100.0000		158,109	158,109	166,073	165,897	0	(7,788)	0	(7,788)	0	158,109	0	0	0	7,233	10/31/2027
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2016	Paydown		983,536	983,536	1,021,802	982,336	0	1,200	0	1,200	0	983,536	0	0	0	4,487	04/15/2043
46639H-AA-2	JMP CREDIT ADVISORS CLO LTD CLO		07/25/2016	JP Morgan Securities, Inc		3,988,000	4,000,000	3,975,000	3,986,749	0	5,584	0	5,584	0	3,992,334	0	(4,334)	(4,334)	54,530	04/30/2023
48121C-JN-7	JP MORGAN CHASE BANK NA CORPORATE		06/13/2016	Maturity		3,300,000	3,300,000	3,298,515	3,299,663	0	337	0	337	0	3,300,000	0	0	0	96,938	06/13/2016
49326E-EE-9	KEYCORP CORPORATE 2.300% 12/13/18		12/09/2016	WELLS FARGO SEC LLC		5,451,021	5,412,000	5,422,243	5,418,781	0	(2,171)	0	(2,171)	0	5,416,610	0	34,410	34,410	124,822	12/13/2018
52108M-FS-7	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		01/11/2016	Paydown		140,272	140,272	140,965	140,183	0	89	0	89	0	140,272	0	0	0	662	03/15/2039
52204#-AA-9	Canal Taylor North LLC TR CTF		12/01/2016	Redemption 100.0000		379,570	379,570	379,570	379,570	0	0	0	0	0	379,570	0	0	0	10,288	08/31/2020
53575#-AL-4	Link Snacks Inc. Senior Secured Note		06/30/2016	Redemption 100.0000		814,286	814,286	814,286	814,286	0	0	0	0	0	814,286	0	0	0	19,054	06/30/2019
53756#-AA-9	Little Woodrows, LLC Senior Term Loan A		12/22/2016	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,669	12/22/2020

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	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
552953-BB-6	MGM RESORTS INTL CORPORATE		09/16/2016	Call 100.0000		500,000	500,000	548,750	515,508	0	(10,681)	0	(10,681)	0	504,827	0	(4,827)	(4,827)	55,808	01/15/2017
571903-AF-0	MARRIOTT INTL INC NEW CORPORATE		06/15/2016	Maturity		2,000,000	2,000,000	1,996,320	1,999,627	0	373	0	373	0	2,000,000	0	0	0	62,000	06/15/2016
59022K-AD-7	MERRILL LYNCH MORTG TRUST_06C2 CMBS		06/01/2016	Paydown		4,047,073	4,047,073	4,365,781	4,076,029	0	(28,955)	0	(28,955)	0	4,047,073	0	0	0	89,883	08/12/2043
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		03/01/2016	Paydown		3,779,332	3,779,332	4,002,548	3,778,733	0	598	0	598	0	3,779,332	0	0	0	25,881	05/12/2039
629377-BJ-0	NRG ENERGY INC CORP 8.250% 09/01/20		05/25/2016	Tender (Corp Action)		937,719	925,000	964,047	941,537	0	(2,318)	0	(2,318)	0	939,219	0	(1,500)	(1,500)	55,963	09/01/2020
629377-BJ-0	NRG ENERGY INC CORP 8.250% 09/01/20		08/31/2016	Call 100.0000		1,075,000	1,075,000	1,120,379	1,094,219	0	(4,318)	0	(4,318)	0	1,089,901	0	(14,901)	(14,901)	73,906	09/01/2020
66524#-AA-2	Northern IL BAT STG HLDG, LLC Senior Sec		09/30/2016	Redemption 100.0000		2,012,371	2,012,371	2,012,371	2,012,371	0	0	0	0	0	2,012,371	0	0	0	57,147	07/31/2018
667748-AM-9	NORTHWEST PIPELINE CORP CORPORATE		06/15/2016	Maturity		4,000,000	4,000,000	4,157,600	4,012,178	0	(12,178)	0	(12,178)	0	4,000,000	0	0	0	140,000	06/15/2016
674215-AG-3	OASIS PETROLEUM INC CORPORATE		09/27/2016	Tender (Corp Action)		712,000	800,000	584,356	850,597	0	(6,791)	259,449	(266,240)	0	584,356	0	127,644	127,644	56,833	03/15/2022
70259#-AA-5	Pasha Hawaii Shipping Company Senior Not		12/01/2016	Redemption 100.0000		320,000	320,000	320,000	320,000	0	0	0	0	0	320,000	0	0	0	15,276	12/30/2024
726505-AK-6	PLAINS EXPLORATION & PRODUCT CORPORATE		12/13/2016	Taxable Exchange		1,952,030	1,950,000	1,956,094	1,952,782	0	(751)	0	(751)	0	1,952,030	0	0	0	144,259	05/01/2021
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure		09/30/2016	Redemption 100.0000		201,064	201,064	201,064	201,064	0	0	0	0	0	201,064	0	0	0	3,451	05/29/2026
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		12/31/2016	Redemption 100.0000		411,259	411,259	411,259	411,259	0	0	0	0	0	411,259	0	0	0	17,105	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		12/31/2016	Redemption 100.0000		92,106	92,106	92,106	92,106	0	0	0	0	0	92,106	0	0	0	3,480	12/31/2024
79575@-AH-0	Saltchuk Resources Inc Senior Secured No		05/25/2016	Redemption 100.0000		722,222	722,222	722,222	722,222	0	0	0	0	0	722,222	0	0	0	15,997	05/25/2021
87408#-AA-9	TAL Intl Container Corp Senior Note		12/20/2016	Redemption 100.0000		286,265	286,265	286,265	286,265	0	0	0	0	0	286,265	0	0	0	10,544	05/22/2017
87612B-AH-5	TARGA RESOURCES PARTNERS LP CORPORATE		11/14/2016	Call 100.0000		1,000,000	1,000,000	997,500	998,498	0	148	0	148	0	998,646	0	1,354	1,354	122,991	02/01/2021
89837#-AB-4	Estate Bernice P Bishop Senior Note		03/01/2016	Redemption 100.0000		238,095	238,095	294,032	283,069	0	(44,974)	0	(44,974)	0	238,095	0	0	0	8,095	03/01/2027
91321*-AJ-0	Unimin Corporation Series C Senior Note		12/16/2016	Maturity		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	209,100	12/16/2016
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		12/15/2016	Redemption 100.0000		26,953	26,953	26,953	26,953	0	0	0	0	0	26,953	0	0	0	813	10/15/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te		12/25/2016	Redemption 100.0000		115,732	115,732	115,732	115,732	0	0	0	0	0	115,732	0	0	0	3,254	04/25/2039
94106L-AS-8	WASTE MANAGEMENT INC CORPORATE		12/08/2016	WELLS FARGO SEC LLC		2,639,250	2,500,000	2,897,300	2,724,691	0	(95,663)	0	(95,663)	0	2,629,027	0	10,223	10,223	189,778	03/15/2018
95906#-AP-6	Western Oilfields Supply Co. Senior Note		11/17/2016	Redemption 100.0000		1,173,333	1,173,333	1,173,333	1,173,333	0	0	0	0	0	1,173,333	0	0	0	38,427	11/17/2020
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note		11/11/2016	Redemption 100.0000		898,182	898,182	898,182	898,182	0	0	0	0	0	898,182	0	0	0	23,307	08/11/2017
22576C-B@-9	Crescent Point Energy Corp Senior Note	A	04/14/2016	Maturity		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	88,425	04/14/2016
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not	A	04/06/2016	Redemption 100.0000		1,138,593	1,138,593	1,138,593	1,138,593	0	0	0	0	0	1,138,593	0	0	0	104,833	04/06/2020
707886-A#-4	Penn West Petroleum Ltd. Senior Secured	A	10/31/2016	Call 100.0000		5,266,207	5,266,207	4,660,593	4,706,689	0	89,399	0	89,399	0	4,796,088	0	470,119	470,119	282,733	05/31/2019
802912-A@-4	Saputo Inc. Series B Senior Note		06/22/2016	Maturity		23,100,655	23,100,655	26,204,933	21,317,093	0	0	0	0	4,887,840	23,100,655	(3,104,278)	0	(3,104,278)	614,927	06/22/2016
C0445#-AJ-5	ARC Resources Ltd. Series D Senior Secur	A	03/05/2016	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	14,940	03/05/2019
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	06/21/2016	Redemption 100.0000		29,286	29,286	29,286	29,286	0	0	0	0	0	29,286	0	0	0	688	06/21/2027
C7849#-AB-9	Ritchie Bros. Auctioneers Senior Note		10/27/2016	Call 100.0000		2,357,110	2,357,110	3,149,400	2,271,758	0	0	0	0	877,642	2,357,110	(792,290)	0	(792,290)	473,974	05/16/2022
042809-AA-1	ARROWPOINT CLO LTD CLO	D	11/25/2016	Paydown		2,500,000	2,500,000	2,494,475	2,497,755	0	2,260	0	2,260	0	2,500,000	0	0	0	48,482	04/25/2024
14309Y-AA-2	CARLYLE CLO CLO 2.271% 01/20/25	D	05/13/2016	Deutsche Bank Securities Inc		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,757	01/20/2025
26250J-AA-8	Dryden CDO DRYD_12-25A	D	02/19/2016	JP Morgan Securities, Inc		1,987,400	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(12,600)	(12,600)	13,140	01/15/2025
48274F-AA-2	KVK CLO LTD CLO 2.332% 02/10/25	D	07/15/2016	Morgan Stanley & Co, Inc		2,500,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	750	750	36,396	02/10/2025
656531-AE-0	STATOILHYDRO ASA DEBENTURES	D	10/01/2016	Maturity		10,000,000	10,000,000	11,438,860	10,172,952	0	(172,952)	0	(172,952)	0	10,000,000	0	0	0	750,000	10/01/2016
826200-AC-1	SIEMENS FIN N V CORP FOREIGN	D	10/17/2016	Maturity		2,700,000	2,700,000	2,740,889	2,704,792	0	(4,792)	0	(4,792)	0	2,700,000	0	0	0	155,250	10/17/2016
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO	D	10/27/2016	Paydown		108,044	108,044	105,991	107,087	0	942	0	942	0	108,044	0	0	0	626	04/27/2021
B7894*-AA-0	Silfin NV Series A Senior Note	D	12/16/2016	Maturity		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	209,100	12/16/2016

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	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
F4931*-AA-8	Icade SA Senior Note 5.070% 11/17/26	B	11/17/2016	Redemption 100.0000		511,673	511,673	649,777	520,733	0	0	0	0	129,045	511,673	(138,105)	0	(138,105)	26,746	11/17/2026
G5712#-AA-5	Low & Bonar plc EURO Senior Note	B	09/02/2016	Maturity		10,170,843	10,170,843	11,571,754	9,897,950	0	0	0	0	1,673,804	10,170,843	(1,400,911)	0	(1,400,911)	591,089	09/02/2016
G8038#-AH-1	Serco Group, plc Senior Note	D	02/16/2016	Call 100.0000		1,739,495	1,739,495	1,739,495	1,739,495	0	0	0	0	0	1,739,495	0	0	0	28,978	10/20/2021
N1754F-AW-7	Dryden CDO DRYD_13-27A	B	12/09/2016	Paydown		1,053,700	1,053,700	1,301,700	1,086,300	0	0	0	0	215,400	1,053,700	(248,000)	0	(248,000)	25,087	12/09/2025
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						265,212,019	265,564,392	271,534,368	262,767,557	0	667,540	900,271	(232,731)	7,783,731	264,634,971	(5,683,584)	577,046	(5,106,538)	10,742,933	XXX
40637#-AD-5	Halsey Street Investment, LLC Senior Not		12/31/2016	Redemption 100.0000		2,249,732	2,249,732	2,341,564	2,302,737	0	(53,006)	0	(53,006)	0	2,249,732	0	0	0	183,283	12/31/2027
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		12/31/2016	Redemption 100.0000		730,280	730,280	917,873	919,384	0	(189,104)	0	(189,104)	0	730,280	0	0	0	108,473	12/31/2027
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,980,012	2,980,012	3,259,437	3,222,121	0	(242,110)	0	(242,110)	0	2,980,012	0	0	0	291,756	XXX
8399997. Total - Bonds - Part 4						278,924,632	279,277,005	285,736,079	276,866,746	0	280,962	900,271	(619,309)	7,783,731	278,347,584	(5,683,584)	577,046	(5,106,538)	11,321,288	XXX
8399998. Total - Bonds - Part 5						3,531,412,927	3,438,919,766	3,531,378,365	0	0	(4,140,377)	(39,204)	(4,101,173)	0	3,527,170,150	(107,043)	4,242,779	4,135,736	26,015,937	XXX
8399999. Total - Bonds						3,810,337,559	3,718,196,771	3,817,114,444	276,866,746	0	(3,859,415)	861,067	(4,720,482)	7,783,731	3,805,517,734	(5,790,627)	4,819,825	(970,802)	37,337,225	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
74440E-20-1	DRYDEN CORE FUND MM SER MMMF		06/30/2016	Various	0.000	40,890		0	0	0	0	0	0	0	0	0	40,890	40,890	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						40,890	XXX	0	0	0	0	0	0	0	0	0	40,890	40,890	0	XXX
743969-85-9	Strategic Partners Intl Value COM		08/02/2016	LSP Plan	8,446.490	52,785		55,658	53,213	12,247	0	9,803	2,444	0	55,658	0	(2,873)	(2,873)	0	
74440K-50-4	PRUDENTIAL INVT PORTFOLIOS 3 COM		10/04/2016	LSP Plan	15,033.250	187,701		187,260	199,191	8,848	0	20,779	(11,931)	0	187,260	0	442	442	0	
74440N-10-2	JENNISON VALUE FUND-A		12/02/2016	LSP Plan	7,435.740	133,930		130,751	130,720	28,861	0	28,830	31	0	130,751	0	3,180	3,180	0	
74440V-10-4	PRUDENTIAL INVT PORTFOLIOS 5 COM		10/04/2016	LSP Plan	10,098.270	109,128		108,836	108,657	6,200	0	6,021	179	0	108,836	0	292	292	0	
74440Y-10-8	Prudential High Yield Fund A COM		12/02/2016	LSP Plan	4,948.950	26,533		25,635	24,992	3,169	0	2,526	643	0	25,635	0	897	897	1,464	
74441C-10-5	JENNISON US EMERGING GROWTH COM		12/02/2016	LSP Plan	5,097.270	175,668		176,006	172,950	21,431	0	18,375	3,056	0	176,006	0	(338)	(338)	0	
74441J-10-0	Prudential Total Rtrn Bond A		12/02/2016	LSP Plan	11,085.360	173,827		170,506	164,507	14,783	0	8,784	5,999	0	170,506	0	3,321	3,321	0	
74441L-10-5	Prudential Mid Cap Value Fnd A REL VALUE		12/02/2016	LSP Plan	10,339.610	198,294		197,495	186,423	30,608	0	19,535	11,073	0	197,495	0	799	799	0	
74441L-80-8	STRATEGIC PART EQUITY INCM-A		07/07/2016	LSP Plan	492.940	6,946		8,417	7,167	1,403	0	154	1,249	0	8,417	0	(1,486)	(1,486)	6	
74441N-10-1	Prudential Jennison Small Fd A COM		11/02/2016	LSP Plan	9,661.450	211,646		223,933	203,663	54,656	0	34,386	20,270	0	223,933	0	(12,287)	(12,287)	0	
74441P-50-2	JENNISON HEALTH SCIENCE A COM		12/02/2016	LSP Plan	5,764.590	216,607		216,038	251,451	27,271	0	62,684	(35,413)	0	216,038	0	569	569	0	
875921-78-5	STRATEGIC PARTNERS SMALL CAP COM		10/04/2016	LSP Plan	1,037.720	18,817		18,470	17,081	10,273	0	8,885	1,388	0	18,470	0	347	347	0	
94975H-44-5	WELLS FARGO MONEY MARKET COM		07/12/2016	LSP Plan	1,804,657.310	1,804,657		1,804,651	1,804,657	(6)	0	0	(6)	0	1,804,651	0	6	6	0	
94984B-38-9	WELLS FARGO ADVANTAGE FDS COM		12/02/2016	LSP Plan	1,199.320	22,968		21,588	20,448	5,421	0	4,282	1,139	0	21,588	0	1,380	1,380	0	
9299999. Subtotal - Common Stocks - Mutual Funds						3,339,507	XXX	3,345,244	3,345,120	225,165	0	225,044	121	0	3,345,244	0	(5,751)	(5,751)	1,470	XXX
9799997. Total - Common Stocks - Part 4						3,380,397	XXX	3,345,244	3,345,120	225,165	0	225,044	121	0	3,345,244	0	35,139	35,139	1,470	XXX
9799998. Total - Common Stocks - Part 5						1,484,006	XXX	1,488,369	0	0	0	2,364	(2,364)	0	1,486,004	0	(1,998)	(1,998)	284	XXX
9799999. Total - Common Stocks						4,864,403	XXX	4,833,613	3,345,120	225,165	0	227,408	(2,243)	0	4,831,248	0	33,141	33,141	1,754	XXX
9899999. Total - Preferred and Common Stocks						4,864,403	XXX	4,833,613	3,345,120	225,165	0	227,408	(2,243)	0	4,831,248	0	33,141	33,141	1,754	XXX
9999999 - Totals						3,815,201,962	XXX	3,821,948,057	280,211,866	225,165	(3,859,415)	1,088,475	(4,722,725)	7,783,731	3,810,348,982	(5,790,627)	4,852,966	(937,661)	37,338,979	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	326,226	351,654	326,226	326,226	0	(25,428)	0	(25,428)	0	0	0	0	4,922	109
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		06/29/2016	PGIM, Inc.	12/01/2016	Paydown	491,122	528,747	491,122	491,122	0	(37,626)	0	(37,626)	0	0	0	0	5,693	1,583
912810-QX-9	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/12/2016	Goldman Sachs & Co	2,350,000	2,427,174	2,448,131	2,427,119	0	(55)	0	(55)	0	0	21,012	21,012	10,297	8,700
912828-B6-6	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/13/2016	Various	105,000,000	113,702,402	113,907,500	113,675,748	0	(26,654)	0	(26,654)	0	0	231,752	231,752	462,514	388,702
912828-C2-4	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/06/2016	RBC Capital Markets	1,830,000	1,863,214	1,863,097	1,863,122	0	(92)	0	(92)	0	0	(25)	(25)	2,835	2,611
912828-D2-3	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/06/2016	Barclays Capital Inc	29,400,000	30,039,685	30,045,422	30,037,999	0	(1,687)	0	(1,687)	0	0	7,423	7,423	208,688	204,750
912828-D5-6	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/13/2016	Various	106,475,000	112,131,484	112,437,147	112,115,384	0	(16,100)	0	(16,100)	0	0	321,763	321,763	404,600	340,413
912828-L3-2	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/06/2016	RBC Capital Markets	2,300,000	2,321,742	2,325,785	2,321,702	0	(40)	0	(40)	0	0	4,083	4,083	3,266	3,008
912828-LJ-7	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/06/2016	RBC Capital Markets	18,650,000	20,302,017	20,306,645	20,298,029	0	(3,988)	0	(3,988)	0	0	8,615	8,615	96,580	91,008
912828-M5-6	UNITED STATES TREASURY TREASURY		06/29/2016	PGIM, Inc.	12/07/2016	RBC Capital Markets	41,730,000	43,447,527	41,436,586	43,337,071	0	(110,456)	0	(110,456)	0	0	(1,900,485)	(1,900,485)	991,805	360,149
912828-M9-8	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/29/2016	Various	162,600,000	165,868,263	165,907,836	165,842,540	0	(25,723)	0	(25,723)	0	0	65,295	65,295	1,009,640	909,627
912828-N4-8	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/13/2016	Various	42,400,000	43,445,582	43,560,297	43,440,657	0	(4,926)	0	(4,926)	0	0	119,640	119,640	210,712	193,654
912828-N8-9	UNITED STATES TREASURY TREASURY		05/04/2016	PGIM, Inc.	05/11/2016	HSBC Securities (USA) Inc	23,385,000	23,522,503	23,585,965	23,521,962	0	(541)	0	(541)	0	0	64,002	64,002	90,103	83,919
912828-PC-8	UNITED STATES TREASURY TREASURY		01/14/2016	Goldman Sachs & Co	12/07/2016	Nomura Securities Intl	5,680,000	5,964,222	5,891,669	5,913,131	0	(51,091)	0	(51,091)	0	0	(21,463)	(21,463)	158,573	24,987
912828-RC-6	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/13/2016	Various	70,500,000	73,439,849	73,511,796	73,425,474	0	(14,375)	0	(14,375)	0	0	86,322	86,322	242,223	201,671
912828-RR-3	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/13/2016	Various	39,035,000	40,370,739	40,403,641	40,364,489	0	(6,250)	0	(6,250)	0	0	39,152	39,152	323,862	302,414
912828-SH-4	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/06/2016	RBC Capital Markets	1,630,000	1,653,977	1,653,750	1,653,910	0	(67)	0	(67)	0	0	(161)	(161)	2,314	2,132
912828-VB-3	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/12/2016	Goldman Sachs & Co	31,270,000	31,699,963	31,757,372	31,698,578	0	(1,384)	0	(1,384)	0	0	58,794	58,794	225,505	211,975
912828-VS-6	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/13/2016	Nomura Securities Intl	32,510,000	34,646,557	34,661,248	34,638,995	0	(7,562)	0	(7,562)	0	0	22,253	22,253	131,737	109,409
912828-WE-6	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/13/2016	Various	196,475,000	212,845,299	213,177,280	212,795,822	0	(49,477)	0	(49,477)	0	0	381,459	381,459	2,225,829	2,092,945
912828-WJ-5	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/12/2016	Various	163,000,000	173,340,394	174,128,730	173,312,778	0	(27,616)	0	(27,616)	0	0	815,953	815,953	1,673,764	1,578,503
912828-XG-0	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/13/2016	Various	72,450,000	75,265,914	75,353,871	75,254,217	0	(11,698)	0	(11,698)	0	0	99,655	99,655	443,626	401,809
912828-XH-8	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.	04/11/2016	Various	1,038,815,000	1,059,570,451	1,061,872,572	1,059,503,422	0	(67,029)	0	(67,029)	0	0	2,369,151	2,369,151	4,642,533	4,405,689
912828-XK-1	UNITED STATES TREASURY TREASURY		05/04/2016	PGIM, Inc.	05/10/2016	Various	585,300,000	586,260,477	586,751,117	586,254,057	0	(6,420)	0	(6,420)	0	0	497,059	497,059	1,637,887	1,561,738
912828-XM-7	UNITED STATES TREASURY TREASURY		05/04/2016	PGIM, Inc.	12/07/2016	Various	315,590,000	321,449,710	322,059,697	321,404,537	0	(45,173)	0	(45,173)	0	0	655,160	655,160	1,496,659	1,325,538
0599999. Subtotal - Bonds - U.S. Governments							3,089,192,348	3,176,459,546	3,179,864,502	3,175,918,091	0	(541,458)	0	(541,458)	0	0	3,946,409	3,946,409	16,706,167	14,807,043
518417-AC-4	REPUBLIC OF LATVIA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.	12/12/2016	Deutsche Bank Securities Inc	2,848,000	2,901,400	2,876,480	2,891,880	0	(9,520)	0	(9,520)	0	0	(15,400)	(15,400)	72,446	17,840
536878-AD-3	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.	12/12/2016	Deutsche Bank Securities Inc	3,648,000	4,321,056	4,158,720	4,203,646	0	(117,410)	0	(117,410)	0	0	(44,926)	(44,926)	227,189	39,609
731011-AR-3	REPUBLIC OF POLAND CORP FOREIGN	D	04/01/2016	PGIM, Inc.	12/08/2016	JP Morgan Securities, Inc	3,396,000	3,860,844	3,791,634	3,765,422	0	(95,423)	0	(95,423)	0	0	26,213	26,213	197,251	47,509
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	D	04/01/2016	PGIM, Inc.	09/30/2016	Redemption 100.0000	3,630	4,431	3,630	3,630	0	(801)	0	(801)	0	0	0	0	136	3
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN	D	04/01/2016	PGIM, Inc.	12/12/2016	Deutsche Bank Securities Inc	849,000	950,031	929,655	936,826	0	(13,205)	0	(13,205)	0	0	(7,171)	(7,171)	50,038	19,701
21987B-AM-0	CODELCO INC GOVT FOREIGN	D	04/01/2016	PGIM, Inc.	12/08/2016	BPN Paribas Securities	2,123,000	2,408,008	2,339,638	2,338,940	0	(69,068)	0	(69,068)	0	0	698	698	145,072	34,941
857004-AB-1	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	04/01/2016	PGIM, Inc.	12/19/2016	Barclays Capital Inc	2,548,000	2,614,567	2,578,805	2,599,465	0	(15,102)	0	(15,102)	0	0	(20,659)	(20,659)	78,829	28,612
1099999. Subtotal - Bonds - All Other Governments							15,415,630	17,060,337	16,678,562	16,739,809	0	(320,529)	0	(320,529)	0	0	(61,245)	(61,245)	770,961	188,215
31287P-5L-3	FHLMC GOLD POOL NO C64451		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	376	433	376	376	0	(57)	0	(57)	0	0	0	0	9	0
3128H7-GN-6	FHLMC POOL NO E99205 - 15YR 4.5		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	26,610	27,138	26,610	26,610	0	(528)	0	(528)	0	0	0	0	457	10
3128KC-PX-9	FHLMC POOL NO A50438 6.000% 07/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	369,792	420,548	369,792	369,792	0	(50,756)	0	(50,756)	0	0	0	0	10,160	185
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	637,725	669,134	637,725	637,725	0	(31,408)	0	(31,408)	0	0	0	0	8,867	186
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	214,528	239,555	214,528	214,528	0	(25,027)	0	(25,027)	0	0	0	0	4,373	98
3128MJ-G9-4	FHLMC POOL NO G08479 3.500% 03/01/42		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	374,993	393,462	374,993	374,993	0	(18,469)	0	(18,469)	0	0	0	0	5,242	109
3128PP-SA-2	FHLMC POOL NO J10513 4.500% 08/01/24		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	171,527	177,743	171,527	171,527	0	(6,217)	0	(6,217)	0	0	0	0	2,842	64
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		06/29/2016	PGIM, Inc.	12/01/2016	Paydown	471,532	498,802	471,532	471,532	0	(27,270)	0	(27,270)	0	0	0	0	4,883	1,329
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	1,224,088	1,344,860	1,224,088	1,224,088	0	(120,772)	0	(120,772)	0	0	0	0	18,665	459

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	FHLMC POOL NO Q04986 3.500% 12/01/41																			
3132GL-F3-3			04/01/2016	PGIM, Inc.	12/01/2016	Paydown	45,071	47,472	45,071	45,071	0	(2,402)	0	(2,402)	0	0	0	0	535	13
31371L-ZL-6	FNMA POOL NO 255547 4.500% 01/01/20		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	484,224	503,084	484,224	484,224	0	(18,860)	0	(18,860)	0	0	0	0	8,153	182
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	9,708	11,273	9,708	9,708	0	(1,566)	0	(1,566)	0	0	0	0	238	5
3138E0-7D-5	FNMA POOL NO AJ8091 4.000% 12/01/41		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	850,656	913,917	850,656	850,656	0	(63,261)	0	(63,261)	0	0	0	0	13,826	284
3138E1-LK-1	FNMA POOL NO AJ8429 3.500% 11/01/41		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	34,602	36,446	34,602	34,602	0	(1,844)	0	(1,844)	0	0	0	0	456	10
3138EJ-C9-7	FNMA POOL NO AL1895 3.500% 06/01/42		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	1,106,349	1,163,518	1,106,349	1,106,349	0	(57,169)	0	(57,169)	0	0	0	0	14,824	323
3138LT-JV-1	FNMA POOL NO AO2975 3.500% 05/01/42		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	850,413	894,357	850,413	850,413	0	(43,944)	0	(43,944)	0	0	0	0	11,000	248
3138M0-VK-3	FNMA POOL NO AO8717 3.500% 07/01/42		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	846,961	890,727	846,961	846,961	0	(43,765)	0	(43,765)	0	0	0	0	11,570	247
3138NY-DG-7	FNMA POOL NO AR1902 3.500% 01/01/43		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	81,051	85,240	81,051	81,051	0	(4,188)	0	(4,188)	0	0	0	0	1,431	24
3138NY-DR-3	FNMA POOL NO AR1911 3.500% 01/01/43		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	81,737	86,122	81,737	81,737	0	(4,385)	0	(4,385)	0	0	0	0	1,628	24
3138WV-RB-9	FNMA POOL NO AT7681 3.000% 06/01/43		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	606,710	623,756	606,710	606,710	0	(17,046)	0	(17,046)	0	0	0	0	8,780	152
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	1,005	1,168	1,005	1,005	0	(162)	0	(162)	0	0	0	0	26	1
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	347,875	386,592	347,875	347,875	0	(38,717)	0	(38,717)	0	0	0	0	6,431	145
31402W-W9-5	FNMA POOL NO 740572 - 15YR 4.5		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	31,415	32,356	31,415	31,415	0	(941)	0	(941)	0	0	0	0	515	12
31403D-C5-6	FNMA POOL NO 745392 4.500% 12/01/20		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	183,427	190,572	183,427	183,427	0	(7,144)	0	(7,144)	0	0	0	0	2,921	69
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	725,615	816,950	725,615	725,615	0	(91,335)	0	(91,335)	0	0	0	0	14,769	333
31406K-L5-7	FNMA POOL NO 812248 6.000% 03/01/35		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	263,772	301,871	263,772	263,772	0	(38,098)	0	(38,098)	0	0	0	0	6,459	132
31407F-C5-7	FNMA POOL NO 829092 4.500% 10/01/20		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	221,322	229,343	221,322	221,322	0	(8,021)	0	(8,021)	0	0	0	0	3,715	83
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	207,994	238,025	207,994	207,994	0	(30,031)	0	(30,031)	0	0	0	0	4,322	104
31407S-NH-1	FNMA POOL NO 839292 4.500% 09/01/20		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	150,479	155,933	150,479	150,479	0	(5,454)	0	(5,454)	0	0	0	0	2,604	56
31409A-6W-4	FNMA POOL NO 865885 6.000% 03/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	86,756	99,282	86,756	86,756	0	(12,526)	0	(12,526)	0	0	0	0	2,062	43
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	7,521	8,607	7,521	7,521	0	(1,086)	0	(1,086)	0	0	0	0	170	4
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	68,260	78,686	68,260	68,260	0	(10,426)	0	(10,426)	0	0	0	0	2,034	37
31410C-SC-7	FNMA POOL NO 885315 6.000% 06/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	18,398	21,055	18,398	18,398	0	(2,656)	0	(2,656)	0	0	0	0	421	9
31410K-JG-0	FNMA POOL NO 889563 5.500% 12/01/37		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	238,781	268,410	238,781	238,781	0	(29,629)	0	(29,629)	0	0	0	0	4,778	109
31410K-QX-5	FNMA POOL NO 889770 5.500% 06/01/38		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	412,165	463,307	412,165	412,165	0	(51,143)	0	(51,143)	0	0	0	0	8,440	189
31410R-CT-4	FNMA POOL NO 894782 6.000% 12/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	35,598	40,738	35,598	35,598	0	(5,140)	0	(5,140)	0	0	0	0	717	18
31411C-EA-5	FNMA POOL NO 903829 6.000% 12/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	68,679	78,595	68,679	68,679	0	(9,916)	0	(9,916)	0	0	0	0	1,330	34
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	30,597	34,154	30,597	30,597	0	(3,557)	0	(3,557)	0	0	0	0	889	18
31414P-ZU-6	FNMA POOL NO 972455 7.000% 02/01/38		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	224	250	224	224	0	(26)	0	(26)	0	0	0	0	6	0
31414R-A7-0	FNMA POOL NO 973530 7.000% 03/01/38		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	26,999	30,137	26,999	26,999	0	(3,139)	0	(3,139)	0	0	0	0	784	16
31415L-VV-6	FNMA POOL NO 983628 5.000% 05/01/23		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	92,344	96,176	92,344	92,344	0	(3,832)	0	(3,832)	0	0	0	0	1,678	38
31416K-MN-5	FNMA POOL NO AA2164 4.500% 02/01/24		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	13,330	13,970	13,330	13,330	0	(639)	0	(639)	0	0	0	0	223	5
31417B-H7-5	FNMA POOL NO AB4753 3.500% 03/01/42		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	948,174	997,170	948,174	948,174	0	(48,995)	0	(48,995)	0	0	0	0	12,804	277
31417G-T5-5	FNMA POOL NO AB9571 3.500% 06/01/43		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	238,239	251,021	238,239	238,239	0	(12,782)	0	(12,782)	0	0	0	0	3,417	69
3199999. Subtotal - Bonds - U.S. Special Revenues							12,907,624	13,861,955	12,907,622	12,907,622	0	(954,329)	0	(954,329)	0	0	0	0	209,454	5,753
						Redemption 100.0000														
00103Y-AE-1	AES RED OAK LLC SECURED		04/01/2016	PGIM, Inc.	11/30/2016		60,559	60,559	60,559	60,559	0	0	0	0	0	0	0	0	2,728	488
00206R-DM-1	AT&T INC CORPORATE 4.550% 03/09/49		09/07/2016	Taxable Exchange	12/20/2016	Tax Free Exchange	19,704,000	15,066,587	17,387,223	14,670,498	0	(396,088)	0	(396,088)	0	0	2,716,725	2,716,725	256,508	0
	ABBVIE INC CORPORATE 2.900% 11/06/22																			
00287Y-AL-3			04/01/2016	PGIM, Inc.	12/09/2016	Goldman Sachs & Co	3,200,000	3,256,534	3,159,936	3,251,010	0	(5,524)	0	(5,524)	0	0	(91,074)	(91,074)	102,596	38,151
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE		04/01/2016	PGIM, Inc.	12/09/2016	ROBERT BAIRD	12,295,000	12,424,491	12,183,607	12,412,347	0	(12,144)	0	(12,144)	0	0	(228,739)	(228,739)	249,896	18,947
	The Aerospace Corporation Senior Secured					Redemption 100.0000														
008016-B*-7			04/01/2016	PGIM, Inc.	12/02/2016		130,732	139,772	130,732	130,732	0	(9,040)	0	(9,040)	0	0	0	0	2,117	411
	Aerostar Airport Holdings, LLC Sr. Secur					Redemption 100.0000														
00802#-AB-2			04/01/2016	PGIM, Inc.	09/22/2016		38,927	37,235	38,927	38,927	0	1,692	0	1,692	0	0	0	0	1,314	66
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE		06/29/2016	PGIM, Inc.	09/14/2016	Key Capital Markets	2,616,000	2,817,316	2,784,863	2,812,561	0	(4,754)	0	(4,754)	0	0	(27,699)	(27,699)	46,761	28,104
	AMERICAN AIRLINES AMERICAN AIRLINES INC					Redemption 100.0000														
02376U-AA-3			04/01/2016	PGIM, Inc.	07/15/2016		7,118	7,314	7,118	7,118	0	(196)	0	(196)	0	0	0	0	124	53
						Redemption 100.0000														
02377U-AB-0	AMERICAN AIRLINES CORPORATE		04/01/2016	PGIM, Inc.	07/15/2016		41,043	43,913	41,043	41,043	0	(2,870)	0	(2,870)	0	0	0	0	1,016	446
						Redemption 100.0000														
03078@-AB-5	Ameripride Services Sr. Unsecured Note		04/01/2016	PGIM, Inc.	11/02/2016		349,422	355,906	349,422	349,422	0	(6,484)	0	(6,484)	0	0	0	0	6,748	2,205
	AmeriMark Direct, LLC Senior Subordinate																			
03083#-AE-0			04/01/2016	PGIM, Inc.	09/08/2016	Call 105.0403	955,227	1,013,287	1,051,033	1,051,036	0	(4,236)	(41,983)	37,747	0	0	0	0	45,373	8,571
038521-AM-2	ARAMARK CORPORATION CORPORATE		04/01/2016	PGIM, Inc.	06/14/2016	Call 100.0000	658,000	678,563	658,000	676,285	0	(2,278)	0	(2,278)	0	0	(18,285)	(18,285)	24,120	1,997

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		04/01/2016	PGIM, Inc.	12/31/2016	Redemption 100.0000	71,183	73,502	71,183	71,183	0	(2,320)	0	(2,320)	0	0	0	0	1,162	8
05565E-AF-2	BMW US CAP CORP LLC CORPORATE		06/03/2016	Barclays Capital Inc	12/08/2016	Toronto Dominion Securities	6,295,000	6,296,070	6,172,122	6,295,952	0	(119)	0	(119)	0	0	(123,830)	(123,830)	84,633	19,934
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE		06/03/2016	Key Capital Markets	12/08/2016	Barclays Capital Inc	7,700,000	7,898,506	7,717,248	7,878,165	0	(20,341)	0	(20,341)	0	0	(160,917)	(160,917)	157,208	58,285
07330N-AD-7	BB&T CORP CORPORATE 2.300% 10/15/18		04/01/2016	PGIM, Inc.	12/08/2016	ROBERT BAIRD	5,000,000	5,082,953	5,058,400	5,059,650	0	(23,303)	0	(23,303)	0	0	(1,250)	(1,250)	133,528	53,842
07330N-AJ-4	BB&T CORP CORPORATE 2.850% 04/01/21		04/01/2016	PGIM, Inc.	12/09/2016	Key Capital Markets	4,995,000	5,144,221	5,086,359	5,123,963	0	(20,258)	0	(20,258)	0	0	(37,604)	(37,604)	100,046	11,738
07556Q-BB-0	BEAZER HOMES USA INC CORPORATE		04/01/2016	PGIM, Inc.	09/21/2016	Tender (Corp Action)	1,062,000	1,080,585	1,049,256	1,073,881	0	(6,704)	0	(6,704)	0	0	(24,625)	(24,625)	65,667	33,029
08516*-AB-6	Berlin Station LLC Senior Note		04/01/2016	PGIM, Inc.	10/31/2016	Redemption 100.0000	22,832	23,289	22,832	22,832	0	(456)	0	(456)	0	0	0	0	856	290
09247X-AH-4	BLACKROCK INC CORPORATE		04/01/2016	PGIM, Inc.	12/09/2016	Jefferies & Co, Inc	8,492,000	9,375,133	9,191,061	9,261,340	0	(113,793)	0	(113,793)	0	0	(70,279)	(70,279)	380,961	130,329
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE		04/01/2016	PGIM, Inc.	06/01/2016	Redemption 100.0000	164,481	155,128	164,481	164,481	0	9,352	0	9,352	0	0	0	0	5,633	3,756
125152-AC-2	CE GENERATION LLC SECURED		04/01/2016	PGIM, Inc.	12/15/2016	Redemption 100.0000	177,144	163,858	177,144	177,144	0	13,286	0	13,286	0	0	0	0	9,853	3,978
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	52,882	54,212	52,882	52,882	0	(672)	658	(1,330)	0	0	0	0	790	31
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		04/01/2016	PGIM, Inc.	07/05/2016	Redemption 100.0000	28,156	28,864	28,156	28,156	0	1,413	2,121	(708)	0	0	0	0	493	16
151020-AK-0	Celgene Corporation CORPORATE		04/01/2016	PGIM, Inc.	12/09/2016	Goldman Sachs & Co	1,855,000	1,882,831	1,868,115	1,874,755	0	(8,075)	0	(8,075)	0	0	(6,640)	(6,640)	35,436	7,413
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		04/01/2016	PGIM, Inc.	09/26/2016	Redemption 100.0000	11,004	9,436	11,004	11,004	0	1,568	0	1,568	0	0	0	0	82	7
15645*-AA-7	Century Bankcard Services Term		10/03/2016	PGIM, Inc.	11/15/2016	Redemption 100.0000	1,744	1,744	1,744	1,744	0	0	0	0	0	0	0	0	0	0
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		04/01/2016	PGIM, Inc.	12/10/2016	Redemption 100.0000	97,745	100,461	97,745	97,745	0	(2,716)	0	(2,716)	0	0	0	0	1,831	255
17275R-AR-3	CISCO SYSTEMS INC CORPORATE		04/01/2016	PGIM, Inc.	12/08/2016	Mesirow Financial Inc	450,000	461,951	454,401	459,138	0	(2,812)	0	(2,812)	0	0	(4,737)	(4,737)	7,491	859
17305E-DK-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		04/01/2016	PGIM, Inc.	12/15/2016	Paydown	26,157,000	26,154,390	26,157,000	26,157,000	0	2,610	0	2,610	0	0	0	0	154,195	10,083
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	218,361	224,533	218,361	218,361	0	(6,172)	0	(6,172)	0	0	0	0	4,266	102
17309N-AK-7	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		04/01/2016	PGIM, Inc.	09/26/2016	Call 1.3561	428,824	3,462	5,815	1,897	0	(1,565)	0	(1,565)	0	0	3,918	3,918	1,211	200
229518-AA-9	Texas Health Resources SPE		04/01/2016	PGIM, Inc.	12/15/2016	Redemption 100.0000	291,526	330,367	291,526	291,526	0	(38,841)	0	(38,841)	0	0	0	0	6,635	704
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		07/14/2016	Direct	12/15/2016	Redemption 100.0000	3,755	3,755	3,755	3,755	0	0	0	0	0	0	0	0	58	0
233851-BA-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		06/29/2016	PGIM, Inc.	12/08/2016	Morgan Stanley & Co, Inc	9,740,000	9,904,401	9,818,310	9,858,587	0	(45,814)	0	(45,814)	0	0	(40,277)	(40,277)	200,482	48,816
23390#-AC-0	The Chefs' Warehouse, Inc. Sr. Secured		04/01/2016	PGIM, Inc.	06/22/2016	Call 100.0000	3,044,322	3,086,922	3,044,322	3,085,041	0	(1,882)	0	(1,882)	0	0	(40,719)	(40,719)	585,998	36,295
235851-AH-5	DANAHER CORP CORPORATE		06/29/2016	PGIM, Inc.	08/12/2016	Call 100.0000	4,400,000	4,880,388	4,400,000	4,859,764	0	(20,625)	0	(20,625)	0	0	(459,764)	(459,764)	574,420	78,540
244199-BE-4	DEERE & CO CORPORATE 2.600% 06/08/22		04/01/2016	PGIM, Inc.	12/09/2016	MILLENIUM ADVISORS, LLC	325,000	332,123	324,555	331,340	0	(783)	0	(783)	0	0	(6,785)	(6,785)	8,591	2,723
247126-AH-8	DELPHI AUTO SYSTEMS CORP CORPORATE		04/01/2016	PGIM, Inc.	09/29/2016	Call 100.0000	1,000,000	1,035,000	1,000,000	1,031,802	0	(3,198)	0	(3,198)	0	0	(31,802)	(31,802)	107,900	6,743
250847-EJ-5	DTE Electric Company CORPORATE		04/01/2016	PGIM, Inc.	12/09/2016	Key Capital Markets	1,100,000	1,114,138	1,109,768	1,112,607	0	(1,531)	0	(1,531)	0	0	(2,839)	(2,839)	29,069	8,789
26884T-AK-8	ERAC USA FINANCE LLC CORPORATE		04/01/2016	PGIM, Inc.	12/09/2016	Barclays Capital Inc	605,000	614,294	613,694	611,831	0	(2,463)	0	(2,463)	0	0	1,863	1,863	18,963	7,176
269871-AB-5	EAGLE SPINCO INC CORPORATE		04/01/2016	PGIM, Inc.	09/07/2016	Tax Free Exchange	2,123,000	2,054,215	2,213,228	2,059,591	0	5,376	0	5,376	0	0	153,637	153,637	55,095	13,365
28103*-AX-5	Edison Properties Senior Unsecured Note		10/24/2016	Direct	12/24/2016	Redemption 100.0000	8,539	8,539	8,539	8,539	0	0	0	0	0	0	0	0	43	0
30219G-AF-5	EXPRESS SCRIPTS HOLDINGS CORPORATE		04/01/2016	PGIM, Inc.	12/13/2016	Barclays Capital Inc	4,200,000	4,377,415	4,360,482	4,357,823	0	(19,592)	0	(19,592)	0	0	2,659	2,659	136,955	22,089
31428X-AS-5	FedEx Corporation CORPORATE		04/01/2016	PGIM, Inc.	12/09/2016	Raymond James & Associates Inc	1,975,000	1,994,322	1,979,503	1,992,342	0	(1,980)	0	(1,980)	0	0	(12,839)	(12,839)	45,075	9,001
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		04/01/2016	PGIM, Inc.	11/15/2016	Call 100.0000	4,166	4,662	4,166	4,634	0	(28)	0	(28)	0	0	(468)	(468)	248	94
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		04/01/2016	PGIM, Inc.	11/15/2016	Redemption 100.0000	68,551	76,710	68,551	68,551	0	(8,160)	0	(8,160)	0	0	0	0	3,064	1,543
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		04/01/2016	PGIM, Inc.	12/15/2016	Redemption 100.0000	6,553	6,222	6,553	6,553	0	331	0	331	0	0	0	0	146	12

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36228F-T5-5	GSR MORTGAGE LOAN TRUST SERIES 2004 CW1		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	2,902	2,992	2,902	2,902	0	(90)	0	(90)	0	0	0	0	47	1
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORP SINKING		04/01/2016	PGIM, Inc.	10/10/2016	Redemption 100.0000	13,419	13,192	13,419	13,419	0	227	0	227	0	0	0	0	329	213
395268-AC-5	Greenheck Fan Corporation Senior Secured		04/01/2016	PGIM, Inc.	09/16/2016	Redemption 100.0000	739,957	782,276	739,957	739,957	0	(42,319)	0	(42,319)	0	0	0	0	18,869	1,572
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten		03/15/2016	Direct	12/10/2016	Redemption 100.0000	40,532	48,812	40,532	40,532	0	(8,280)	0	(8,280)	0	0	0	0	1,172	38
427866-AT-5	HERSHEY CO CORPORATE 2.625% 05/01/23		04/01/2016	PGIM, Inc.	12/09/2016	US Bank NA	250,000	253,939	246,535	253,565	0	(373)	0	(373)	0	0	(7,030)	(7,030)	7,346	2,789
435596-C#-6	Hollingsworth & Vose Company Senior Note		04/01/2016	PGIM, Inc.	11/19/2016	Redemption 100.0000	1,478,671	1,516,960	1,478,671	1,478,671	0	(38,290)	0	(38,290)	0	0	0	0	52,345	8,143
46457*-AB-7	Island Ventures II, LLC Senior Note		04/01/2016	PGIM, Inc.	12/29/2016	Call 100.0000	591,957	586,025	591,957	587,461	0	1,435	0	1,435	0	0	4,496	4,496	19,831	2,220
46457*-AB-7	Island Ventures II, LLC Senior Note		04/01/2016	PGIM, Inc.	12/01/2016	Redemption 100.0000	178,608	176,819	178,608	178,608	0	1,790	0	1,790	0	0	0	0	2,679	670
48837@-AC-0	Kemin Industries Inc. Senior Secured		04/27/2016	Direct	10/27/2016	Redemption 100.0000	17,857	17,857	17,857	17,857	0	0	0	0	0	0	0	0	303	0
49326E-ED-1	KEYCORP CORPORATE 5.100% 03/24/21		04/01/2016	PGIM, Inc.	12/09/2016	Key Capital Markets	5,000,000	5,533,110	5,493,600	5,462,702	0	(70,408)	0	(70,408)	0	0	30,898	30,898	184,167	6,763
50152#-AD-9	Kwik Trip, Inc. Senior Secured		04/01/2016	PGIM, Inc.	11/24/2016	Redemption 100.0000	160,009	160,667	160,009	160,009	0	(659)	0	(659)	0	0	0	0	2,326	93
55478#-AA-1	Macmillan Holdings, LLC Senior Note		04/01/2016	PGIM, Inc.	12/30/2016	Call 100.0000	529,712	561,888	529,712	557,635	0	(4,253)	0	(4,253)	0	0	(27,923)	(27,923)	32,245	10,230
60040#-AA-0	Millennium Pipeline Co Series A Senior S		04/01/2016	PGIM, Inc.	12/30/2016	Redemption 100.0000	195,910	204,392	195,910	195,910	0	(8,482)	0	(8,482)	0	0	0	0	5,221	29
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		04/01/2016	PGIM, Inc.	12/27/2016	Paydown	12,261	11,160	12,261	12,261	0	1,101	0	1,101	0	0	0	0	154	11
61746R-CS-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		04/01/2016	PGIM, Inc.	12/27/2016	Paydown	48,322	47,291	48,322	48,322	0	1,031	0	1,031	0	0	0	0	581	43
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note		04/01/2016	PGIM, Inc.	10/15/2016	Redemption 100.0000	207,383	211,761	207,383	207,383	0	(4,378)	0	(4,378)	0	0	0	0	5,303	3,251
637071-AJ-0	National Oilwell Varco CORPORATE		04/01/2016	PGIM, Inc.	04/29/2016	Deutsche Bank Securities Inc	1,700,000	1,435,792	1,509,923	1,438,618	0	2,827	0	2,827	0	0	71,305	71,305	18,785	15,046
65490B-AC-9	NISSAN AUTO ABS FLOATER		04/01/2016	PGIM, Inc.	08/15/2016	Paydown	637,170	637,071	637,170	637,170	0	99	0	99	0	0	0	0	1,126	243
70259#-AA-5	Pasha Hawaii Shipping Company Senior Not		04/01/2016	PGIM, Inc.	12/01/2016	Redemption 100.0000	91,330	88,522	91,330	91,330	0	2,808	0	2,808	0	0	0	0	3,316	495
73965*-AA-8	Prairie Power Inc. Senior Secured Note		04/01/2016	PGIM, Inc.	11/15/2016	Redemption 100.0000	127,168	139,472	127,168	127,168	0	(12,304)	0	(12,304)	0	0	0	0	3,243	829
740189-AG-0	Precision Castparts Corp CORPORATE		04/01/2016	PGIM, Inc.	12/09/2016	BPN Paribas Securities	2,500,000	2,503,901	2,458,825	2,503,498	0	(403)	0	(403)	0	0	(44,673)	(44,673)	57,118	13,631
742718-DN-6	PROCTER & GAMBLE CO CORPORATE		06/29/2016	PGIM, Inc.	11/03/2016	Call 100.0000	12,990,000	14,210,847	12,990,000	14,053,788	0	(157,059)	0	(157,059)	0	0	(1,063,788)	(1,063,788)	1,440,245	228,949
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	5,862	5,657	5,862	5,862	0	206	0	206	0	0	0	0	95	3
75525@-AA-4	RE AZ Holdings, LLC Series A Senior Secu		04/01/2016	PGIM, Inc.	09/30/2016	Redemption 100.0000	19,411	23,046	19,411	19,411	0	(3,635)	0	(3,635)	0	0	0	0	665	4
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu		04/01/2016	PGIM, Inc.	09/30/2016	Redemption 100.0000	39,413	46,622	39,413	39,413	0	(7,209)	0	(7,209)	0	0	0	0	1,350	8
845437-BL-5	SOUTHWESTERN ELEC POWER CORPORATE		04/01/2016	PGIM, Inc.	06/13/2016	Merrill Lynch,Pierce,Fenner & Southwest Securities Inc.	5,095,000	6,178,154	6,330,538	6,172,922	0	(5,232)	0	(5,232)	0	0	157,615	157,615	79,850	16,672
872540-AP-4	T J X COMPANIES INC NEW CORPORATE		04/01/2016	PGIM, Inc.	12/09/2016		345,000	342,011	338,814	342,281	0	270	0	270	0	0	(3,466)	(3,466)	9,320	3,309
87408#-AA-9	TAL Intl Container Corp Senior Note		04/01/2016	PGIM, Inc.	12/20/2016	Redemption 100.0000	251,825	263,581	251,825	251,825	0	(11,756)	0	(11,756)	0	0	0	0	7,135	523
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		01/28/2016	JP Morgan Securities, Inc	07/22/2016	Call 100.0000	104,000	104,000	104,000	104,000	0	0	0	0	0	0	0	0	1,674	0
90363*-AA-0	USG Nevada LLC Senior Note in a Project		04/01/2016	PGIM, Inc.	12/31/2016	Redemption 100.0000	62,203	71,250	62,203	62,203	0	(9,047)	0	(9,047)	0	0	0	0	2,403	12
91159H-HC-7	US BANCORP SR NT CORPORATE		04/01/2016	PGIM, Inc.	12/12/2016	WELLS FARGO SEC LLC	1,375,000	1,423,230	1,401,345	1,417,808	0	(5,421)	0	(5,421)	0	0	(16,463)	(16,463)	30,938	2,125
91159H-HH-6	US BANCORP SR NT CORPORATE		04/01/2016	PGIM, Inc.	12/08/2016	Barclays Capital Inc	4,246,000	4,325,498	4,285,318	4,307,325	0	(18,173)	0	(18,173)	0	0	(22,007)	(22,007)	105,867	41,257
91159H-HL-7	US BANCORP SR NT CORPORATE		06/29/2016	PGIM, Inc.	12/08/2016	US Bank NA	5,000,000	5,154,779	5,014,200	5,139,687	0	(15,092)	0	(15,092)	0	0	(125,487)	(125,487)	102,486	49,285
913017-BM-0	UNITED TECHNOLOGIES CORP CORPORATE		04/01/2016	PGIM, Inc.	11/30/2016	Call 100.0000	5,000,000	5,356,711	5,000,000	5,001,484	0	(355,227)	0	(355,227)	0	0	(1,484)	(1,484)	476,874	81,034

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note		04/01/2016	PGIM, Inc.	12/15/2016	Redemption 100.0000	22,719	23,188	22,719	22,719	0	(470)	0	(470)	0	0	0	0	475	47
918204-AV-0	V F CORP CORPORATE 3.500% 09/01/21		04/01/2016	PGIM, Inc.	12/09/2016	Citigroup Capital Markets Inc	5,425,000	5,806,908	5,675,255	5,757,688	0	(49,221)	0	(49,221)	0	0	(82,433)	(82,433)	149,263	17,167
91845#-AA-2	SPE owned by Mesirow Realty Sa Credit-Te		04/01/2016	PGIM, Inc.	12/15/2016	Redemption 100.0000	157,341	157,538	157,341	157,341	0	(196)	0	(196)	0	0	0	0	2,530	267
91854*-AA-4	VZ (Irving TX) CTL 3.620% 08/15/36		08/16/2016	Direct	12/15/2016	Redemption 100.0000	9,108	9,108	9,108	9,108	0	0	0	0	0	0	0	0	82	0
92978T-AC-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/01/2016	PGIM, Inc.	06/01/2016	Paydown	1,345,400	1,345,839	1,345,400	1,345,400	0	(439)	0	(439)	0	0	0	0	11,309	615
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		04/01/2016	PGIM, Inc.	12/15/2016	Redemption 100.0000	17,703	19,675	17,703	17,703	0	(1,972)	0	(1,972)	0	0	0	0	410	43
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note		04/01/2016	PGIM, Inc.	11/11/2016	Redemption 100.0000	630,115	639,049	630,115	630,115	0	(8,934)	0	(8,934)	0	0	0	0	13,390	3,719
97424*-AA-2	Winmark Corporation Senior Secured Note		04/01/2016	PGIM, Inc.	11/14/2016	Redemption 100.0000	182,659	183,522	182,659	182,659	0	(862)	0	(862)	0	0	0	0	5,023	1,312
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not	A	04/01/2016	PGIM, Inc.	04/06/2016	Redemption 100.0000	2,400,228	2,459,708	2,400,228	2,400,228	0	(59,480)	0	(59,480)	0	0	0	0	0	68,723
89113W-AT-3	TORONTO-DOMINION BANK/THE MONEY MARKET	A	05/17/2016	Toronto Dominion Bank	12/07/2016	Toronto Dominion Securities	30,000,000	30,000,000	30,033,293	30,000,000	0	0	0	0	0	0	33,293	33,293	196,421	0
05574L-PT-9	BNP PARIBAS SA CORP FOREIGN	D	06/29/2016	PGIM, Inc.	12/08/2016	Morgan Stanley & Co, Inc	9,400,000	9,595,021	9,527,840	9,541,835	0	(53,186)	0	(53,186)	0	0	(13,995)	(13,995)	206,565	40,160
14308L-AA-1	CARLYLE CLO CLO 2.346% 07/27/26	D	04/01/2016	PGIM, Inc.	05/13/2016	Morgan Stanley & Co, Inc	2,123,050	2,101,528	2,122,647	2,102,166	0	638	0	638	0	0	20,481	20,481	13,763	8,346
14889H-AA-7	CATAMARAN CLO LTD CLO 2.392% 10/18/26	D	06/29/2016	PGIM, Inc.	12/06/2016	Redemption 100.0000	18,000,000	17,807,694	18,000,000	18,000,000	0	192,306	0	192,306	0	0	0	0	338,177	80,516
22546Q-AN-7	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	04/01/2016	PGIM, Inc.	12/09/2016	Merrill Lynch,Pierce,Fenner &	5,945,000	6,001,311	5,962,657	5,989,225	0	(12,086)	0	(12,086)	0	0	(26,568)	(26,568)	142,812	47,857
26249G-AA-8	DRYDEN CDO DRSLF_14-33A	D	06/29/2016	PGIM, Inc.	11/22/2016	Redemption 100.0000	14,650,000	14,625,312	14,650,000	14,650,000	0	24,688	0	24,688	0	0	0	0	195,280	65,207
36319G-AA-2	PINEBRIDGE_CLO CLO 2.350% 10/15/26	D	04/01/2016	PGIM, Inc.	05/13/2016	Credit Suisse First Boston Cor	3,821,000	3,749,213	3,799,985	3,751,266	0	2,053	0	2,053	0	0	48,718	48,718	27,556	17,763
53944V-AB-5	LLOYDS BANK PLC CORP FOREIGN	D	04/01/2016	PGIM, Inc.	12/09/2016	Stifel, Nicolaus & Co	3,000,000	3,030,213	3,015,600	3,024,212	0	(6,001)	0	(6,001)	0	0	(8,612)	(8,612)	54,638	5,591
65557C-AL-7	NORDEA BANK AB CORP FOREIGN	D	04/01/2016	PGIM, Inc.	12/09/2016	Goldman Sachs & Co	5,945,000	6,024,462	5,988,636	6,006,390	0	(18,072)	0	(18,072)	0	0	(17,754)	(17,754)	98,051	70,597
65557C-AR-4	NORDEA BANK AB CORP FOREIGN	D	04/01/2016	PGIM, Inc.	12/09/2016	Morgan Stanley & Co, Inc	6,794,000	6,869,446	6,796,786	6,858,082	0	(11,364)	0	(11,364)	0	0	(61,296)	(61,296)	125,972	8,021
65558L-PV-8	NORDEA BANK FINLAND PLC MONEY MARKET	D	04/20/2016	RBC Capital Markets	12/13/2016	JP Morgan Securities, Inc	15,000,000	15,000,000	15,014,250	15,000,000	0	0	0	0	0	0	14,250	14,250	111,176	0
69688V-AA-3	PALMER SQUARE CLO LTD CLO	D	04/01/2016	PGIM, Inc.	07/05/2016	Morgan Stanley & Co, Inc	3,821,490	3,766,372	3,816,713	3,771,047	0	4,675	0	4,675	0	0	45,666	45,666	36,774	16,305
82817R-AA-9	SILVER SPRING CLO LTD CLO	D	04/01/2016	PGIM, Inc.	10/17/2016	Paydown	51,366	49,697	51,366	51,366	0	1,669	0	1,669	0	0	0	0	269	237
90261X-HE-5	UBS AG STAMFORD CORP FOREIGN	D	04/01/2016	PGIM, Inc.	12/09/2016	Merrill Lynch,Pierce,Fenner &	5,945,000	6,034,793	5,982,929	6,016,687	0	(18,106)	0	(18,106)	0	0	(33,758)	(33,758)	117,661	19,610
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No	B	04/01/2016	PGIM, Inc.	07/30/2016	Redemption 100.0000	5,338,529	6,226,788	5,338,529	5,338,529	0	(781,216)	0	(781,216)	0	(107,043)	0	(107,043)	148,158	50,196
R9836#-AB-4	Welco Eco Ship AS Senior Secured	D	06/24/2016	Direct	12/31/2016	Redemption 100.0000	19,380	19,380	19,380	19,380	0	0	0	0	0	0	0	0	333	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							321,332,767	323,925,129	321,890,843	321,533,230	0	(2,324,061)	(39,204)	(2,284,857)	0	(107,043)	357,615	250,572	8,328,881	1,681,274
12695*-AA-3	CVS Lease Backed Pass-Thru Pri CTL		09/15/2016	Direct	12/10/2016	Redemption 100.0000	71,398	71,398	71,398	71,398	0	0	0	0	0	0	0	0	474	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							71,398	71,398	71,398	71,398	0	0	0	0	0	0	0	0	474	0
8399998. Total - Bonds							3,438,919,766	3,531,378,365	3,531,412,927	3,527,170,150	0	(4,140,377)	(39,204)	(4,101,173)	0	(107,043)	4,242,779	4,135,736	26,015,937	16,682,285
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
94975P-40-5	WELLS FARGO FDS Mgnt COM		07/12/2016	LSP Plan	12/05/2016	LSP Plan	893,340.710	893,341	893,341	893,341	0	0	0	0	0	0	0	0	268	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								893,341	893,341	893,341	0	0	0	0	0	0	0	0	268	0
74437E-88-3	Dryden Active Balanced Fund COM		11/03/2016	LSP Plan	12/02/2016	LSP Plan	946.570	13,858	14,151	13,858	0	0	0	0	0	0	293	293	0	0
74440K-50-4	PRUDENTIAL INVT PORTFOLIOS 3 COM		01/06/2016	LSP Plan	10/04/2016	LSP Plan	2,230.600	28,842	28,663	26,477	0	0	2,364	(2,364)	0	0	2,186	2,186	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74440Y-10-8	Prudential High Yield Fund A COM		10/03/2016	LSP Plan	12/02/2016	LSP Plan	230.580	1,258	1,238	1,258	0	0	0	0	0	0	(20)	(20)	16	0
74441C-10-5	JENNISON US EMERGING GROWTH COM		08/03/2016	LSP Plan	10/04/2016	LSP Plan	0.020	1	1	1	0	0	0	0	0	0	0	0	0	0
94975H-44-5	WELLS FARGO MONEY MARKET COM		07/07/2016	LSP Plan	07/12/2016	LSP Plan	473,575.690	473,576	473,576	473,576	0	0	0	0	0	0	0	0	0	0
94984B-38-9	WELLS FARGO ADVANTAGE FDS COM		11/03/2016	LSP Plan	12/02/2016	LSP Plan	3,807.950	77,493	73,036	77,493	0	0	0	0	0	0	(4,457)	(4,457)	0	0
9299999. Subtotal - Common Stocks - Mutual Funds								595,028	590,665	592,663	0	0	2,364	(2,364)	0	0	(1,998)	(1,998)	16	0
9799998. Total - Common Stocks								1,488,369	1,484,006	1,486,004	0	0	2,364	(2,364)	0	0	(1,998)	(1,998)	284	0
9899999. Total - Preferred and Common Stocks								1,488,369	1,484,006	1,486,004	0	0	2,364	(2,364)	0	0	(1,998)	(1,998)	284	0
9999999 - Totals								3,532,866,734	3,532,896,933	3,528,656,154	0	(4,140,377)	(36,840)	(4,103,537)	0	(107,043)	4,240,781	4,133,738	26,016,221	16,682,285

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	FEDERAL HOME LOAN BANKS DISCOUNT NOTE	LS		11/04/2016	Guggenheim Capital Markets	02/07/2017	49,978,417	0	32,083	0	0	50,000,000	49,946,333	0	0	0.420	0.426	MAT	0	0
	FEDERAL HOME LOAN BANKS DISCOUNT NOTE	LS		11/08/2016	Guggenheim Capital Markets	02/10/2017	49,975,556	0	33,000	0	0	50,000,000	49,942,556	0	0	0.440	0.447	MAT	0	0
	FEDERAL HOME LOAN BANKS DISCOUNT NOTE	LS		11/08/2016	Guggenheim Capital Markets	02/10/2017	199,902,222	0	129,556	0	0	200,000,000	199,772,667	0	0	0.440	0.447	MAT	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							299,856,195	0	194,639	0	0	300,000,000	299,661,556	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							299,856,195	0	194,639	0	0	300,000,000	299,661,556	0	0	XXX	XXX	XXX	0	0
	ABN AMRO FUNDING USA LLC DISCOUNT NOTE	LS		11/04/2016	JP Morgan Securities, Inc	02/07/2017	49,954,778	0	66,000	0	0	50,000,000	49,888,778	0	0	0.880	0.894	MAT	0	0
	Bank of New York Mellon Corp/T CORPORATE			06/29/2016	Prudential Global Invst. Mgmt., Inc.	06/20/2017	100,458	0	(489)	0	0	100,000	100,947	60	0	1.969	0.988	JD	985	55
	Cargill Inc CORPORATE			09/30/2016	Prudential Global Invst. Mgmt., Inc.	03/01/2017	801,154	0	(1,758)	0	0	800,000	802,912	5,067	0	1.900	1.027	MS	0	1,224
	COLGATE PALMOLIVE CO CORPORATE			06/29/2016	Prudential Global Invst. Mgmt., Inc.	01/15/2017	50,011	0	(137)	0	0	50,000	50,148	300	0	1.300	0.753	JJ	325	298
	COSTCO WHOLESALE CORP CORPORATE			06/29/2016	Prudential Global Invst. Mgmt., Inc.	03/15/2017	891,460	0	(20,670)	0	0	883,000	912,130	14,300	0	5.500	0.818	MS	24,283	14,165
	JOHN DEERE CAPITAL CORP CORPORATE			09/30/2016	Prudential Global Invst. Mgmt., Inc.	09/18/2017	7,087,734	0	(30,979)	0	0	7,000,000	7,118,713	56,078	0	2.800	1.032	MS	0	6,533
	JOHN DEERE CAPITAL CORP CORPORATE			09/30/2016	Prudential Global Invst. Mgmt., Inc.	03/15/2017	500,577	0	(713)	0	0	500,000	501,290	2,061	0	1.400	0.834	MS	0	292
	IBM CORP CORPORATE			06/29/2016	Prudential Global Invst. Mgmt., Inc.	02/06/2017	900,388	0	(2,015)	0	0	900,000	902,403	4,531	0	1.250	0.803	FA	5,625	4,500
	LOWES COMPANIES INC CORPORATE			06/29/2016	Prudential Global Invst. Mgmt., Inc.	03/15/2017	601,010	0	(2,464)	0	0	600,000	603,474	2,058	0	1.625	0.803	AO	4,875	2,031
	Luxottica U.S. Holdings Corp Series D Sr			04/01/2016	Prudential Global Invst. Mgmt., Inc.	01/29/2017	3,706,947	0	(98,992)	0	0	3,696,677	3,805,939	81,007	0	5.190	1.579	JJ	95,929	33,042
	MCDONALDS CORP CORPORATE			06/29/2016	Prudential Global Invst. Mgmt., Inc.	03/15/2017	807,087	0	(17,313)	0	0	800,000	824,400	12,484	0	5.300	0.967	MS	21,200	12,367
	MORGAN STANLEY CORPORATE			06/29/2016	Prudential Global Invst. Mgmt., Inc.	03/22/2017	705,450	0	(12,162)	0	0	700,000	717,612	9,144	0	4.750	1.264	MS	16,625	9,051
	PHILIP MORRIS INTERNATIONAL IN CORPORATE			06/29/2016	Prudential Global Invst. Mgmt., Inc.	03/20/2017	300,537	0	(1,233)	0	0	300,000	301,770	1,368	0	1.625	0.804	MS	2,438	1,354
	PIONEER NATURAL RESOURCE CORPORATE			04/01/2016	Prudential Global Invst. Mgmt., Inc.	03/15/2017	2,014,757	0	(53,341)	0	0	2,000,000	2,068,098	39,161	0	6.650	2.980	MS	66,500	6,852
	TOYOTA MOTOR CREDIT CORP MONEY MARKET	LS		05/11/2016	Toyota Motor Credit Corp	02/02/2017	25,000,000	0	0	0	0	25,000,000	25,000,000	41,621	0	1.202	0.929	FMAN	132,250	0
	US BANCORP SR NT CORPORATE			06/29/2016	Prudential Global Invst. Mgmt., Inc.	04/15/2017	901,301	0	(2,355)	0	0	900,000	903,656	1,898	0	1.650	1.125	MN	7,425	1,856
	DRYDEN CORE FUND MM SER MMMF MONEY MARKE			03/28/2016	Various	07/08/2017	1	0	0	0	0	1	1	0	0	0.552	0.550	MON	186,792	0
	MacDonald Dettwiler&Assoc Ltd Series A S		A	04/01/2016	Prudential Global Invst. Mgmt., Inc.	02/22/2017	3,142,284	0	(57,719)	0	0	3,131,303	3,200,002	17,979	0	5.300	2.809	FMAN	124,469	17,979
	DNB BANK ASA FRGN	LS	B	08/10/2016	JP Morgan Securities, Inc	03/10/2017	25,000,000	0	0	0	0	25,000,000	25,000,000	17,832	0	1.284	1.233	MON	97,752	0
	Century Bankcard Services Revolver			05/10/2016	Direct	02/02/2017	450,000	0	0	0	0	450,000	450,000	276	0	8.585	9.332	MON	42,519	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							122,915,934	0	(236,340)	0	0	122,810,981	123,152,273	307,225	0	XXX	XXX	XXX	829,992	111,599
	International Diversified Paym SER 2009-			04/01/2016	Prudential Global Invst. Mgmt., Inc.	02/20/2017	1,683,932	0	(11,069)	0	0	1,680,100	1,695,002	9,567	0	5.000	3.232	FMAN	63,004	9,567
	SBP DPR Finance Company 2010-A NT 144A		D	04/01/2016	Prudential Global Invst. Mgmt., Inc.	03/15/2017	486,010	0	(5,521)	0	0	482,971	491,531	1,127	0	5.250	2.170	MJSD	19,017	1,127
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							2,169,942	0	(16,590)	0	0	2,163,071	2,186,533	10,694	0	XXX	XXX	XXX	82,021	10,694
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							125,085,876	0	(252,930)	0	0	124,974,052	125,338,806	317,919	0	XXX	XXX	XXX	912,013	122,293
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							422,772,129	0	(41,701)	0	0	422,810,981	422,813,829	307,225	0	XXX	XXX	XXX	829,992	111,599
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							2,169,942	0	(16,590)	0	0	2,163,071	2,186,533	10,694	0	XXX	XXX	XXX	82,021	10,694
8199999. Total - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							424,942,071	0	(58,291)	0	0	424,974,052	425,000,362	317,919	0	XXX	XXX	XXX	912,013	122,293
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals							424,942,071	0	(58,291)	0	0	XXX	425,000,362	317,919	0	XXX	XXX	XXX	912,013	122,293

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
							0	0		0	0	0	0		0	0	0	0	0	0		
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0039999. Subtotal - Purchased Options - Hedging Effective - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0049999. Subtotal - Purchased Options - Hedging Effective - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0059999. Subtotal - Purchased Options - Hedging Effective - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0069999. Subtotal - Purchased Options - Hedging Effective - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										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	03/04/2016	03/06/2017	90,737	199,999,642	2204.1700000000001	0	3,780,000	0	6,943,439		6,943,439	3,163,439	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/18/2018	28,774	60,000,000	2085.25	0	4,829,222	0	7,462,420		7,462,420	2,633,199	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/25/2017	47,148	100,000,000	2121	0	4,950,720	0	8,250,832		8,250,832	3,300,113	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2017	50,139	100,000,000	1994.4435000000001	0	7,708,351	0	12,833,904		12,833,904	5,125,553	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/17/2017	119,964	250,000,000	2083.96	0	12,691,648	0	21,470,137		21,470,137	8,778,489	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/17/2017	118,185	250,000,000	2115.3200000000002	0	10,357,261	0	17,515,054		17,515,054	7,157,793	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	04/23/2018	64,990	150,000,000	2308.0599999999999	0	6,360,000	0	8,842,937		8,842,937	2,482,937	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2016	04/25/2017	91,441	199,999,794	2187.192	0	6,959,993	0	9,637,216		9,637,216	2,677,223	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2016	01/27/2017	68,529	150,000,396	2188.8699999999999	0	3,817,500	0	4,583,822		4,583,822	766,322	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	05/25/2017	45,547	99,999,984	2195.5500000000002	0	3,440,000	0	4,987,951		4,987,951	1,547,951	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	12/01/2017	34,101	75,000,000	2199.3800000000001	0	3,787,500	0	5,497,439		5,497,439	1,709,939	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2016	06/29/2017	69,297	150,000,000	2164.6100000000001	0	5,400,000	0	9,934,501		9,934,501	4,534,501	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2016	07/14/2017	69,238	150,000,000	2166.4499999999998	0	8,340,000	0	9,673,433		9,673,433	1,333,433	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	03/22/2017	45,086	99,999,841	2217.9899999999998	0	2,640,000	0	3,070,917		3,070,917	430,917	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2016	09/25/2017	43,862	100,000,000	2279.8699999999999	0	3,241,500	0	4,107,135		4,107,135	865,635	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	04/11/2017	70,170	150,000,304	2137.6700000000001	0	6,116,108	0	9,341,666		9,341,666	3,225,558	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2016	11/10/2017	46,333	100,000,000	2158.27	0	5,980,000	0	8,145,163		8,145,163	2,165,163	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 December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	02/22/2017	89,170	200,001,099	2242.9299999999998	0	2,610,000	0	3,547,035		3,547,035	937,035	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	08/23/2017	66,560	150,000,000	2253.6199999999999	0	5,512,500	0	6,480,024		6,480,024	967,524	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	06/08/2017	65,553	150,000,009	2288.21	0	4,132,500	0	3,601,455		3,601,455	(531,045)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2016	12/21/2017	86,431	200,000,000	2313.9899999999998	0	9,720,000	0	8,300,229		8,300,229	(1,419,771)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	06/28/2017	44,224	100,000,000	2261.2399999999998	0	3,793,000	0	3,290,885		3,290,885	(502,115)	0	0	0	0		EL (Equity Risk Liability)
Milson Bidco Limited Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	Milson Bidco Limited None	11/22/2016	01/01/2069	11,520	11,520	.000051	0	1	0	0		0	(1)	0	0	0	0		AN (Anticipatory)
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	126,167,803	0	177,517,594	XXX	177,517,594	51,349,791	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2016	01/06/2017	59,552	125,000,000	2098.9899999999998	0	8,931,250	0	7,434		7,434	(8,923,816)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/16/2017	25,765	49,999,995	1940.5799999999999	0	3,142,103	0	720,060		720,060	(2,422,042)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/14/2019	20,717	40,000,000	1930.75	0	5,537,008	0	3,686,692		3,686,692	(1,850,316)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/30/2017	25,033	50,000,000	1997.3499999999999	0	4,001,878	0	1,373,072		1,373,072	(2,628,807)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/18/2018	28,774	60,000,000	2085.25	0	7,078,083	0	3,755,086		3,755,086	(3,322,997)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/24/2017	71,346	149,999,993	2102.4200000001	0	12,323,901	0	2,537,914		2,537,914	(9,785,987)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/25/2017	47,148	100,000,000	2121	0	9,571,044	0	3,291,337		3,291,337	(6,279,708)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/16/2017	72,138	150,000,000	2079.3400000001	0	13,647,633	0	4,837,927		4,837,927	(8,809,706)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/21/2017	47,622	100,000,000	2099.8600000001	0	7,985,594	0	1,194,780		1,194,780	(6,790,814)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	02/01/2017	92,188	200,000,217	2169.48	0	8,730,000	0	1,367,079		1,367,079	(7,362,921)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2016	09/06/2017	45,788	100,000,000	2184	0	6,960,000	0	4,673,031		4,673,031	(2,286,969)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2016	01/23/2017	46,769	100,000,000	2138.1500000001	0	2,885,000	0	308,415		308,415	(2,576,585)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	05/30/2017	45,401	100,000,000	2202.5999999999999	0	4,390,000	0	3,368,843		3,368,843	(1,021,157)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	03/31/2017	45,249	99,999,752	2210	0	3,200,000	0	2,387,817		2,387,817	(812,184)	0	0	0	0		EL (Equity Risk Liability)
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										0	98,383,494	0	33,509,487	XXX	33,509,487	(64,874,007)	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0109999. Subtotal - Purchased Options - Hedging Other - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0119999. Subtotal - Purchased Options - Hedging Other - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
0129999. Subtotal - Purchased Options - Hedging Other - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0139999. Subtotal - Purchased Options - Hedging Other - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	224,551,298	0	211,027,082	XXX	211,027,082	(13,524,216)	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0169999. Subtotal - Purchased Options - Replications - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0179999. Subtotal - Purchased Options - Replications - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0189999. Subtotal - Purchased Options - Replications - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0199999. Subtotal - Purchased Options - Replications - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0209999. Subtotal - Purchased Options - Replications - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0229999. Subtotal - Purchased Options - Income Generation - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0239999. Subtotal - Purchased Options - Income Generation - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0249999. Subtotal - Purchased Options - Income Generation - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0259999. Subtotal - Purchased Options - Income Generation - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0269999. Subtotal - Purchased Options - Income Generation - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0279999. Subtotal - Purchased Options - Income Generation - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0309999. Subtotal - Purchased Options - Other - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0319999. Subtotal - Purchased Options - Other - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0329999. Subtotal - Purchased Options - Other - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0339999. Subtotal - Purchased Options - Other - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0349999. Subtotal - Purchased Options - Other - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	126,167,803	0	177,517,594	XXX	177,517,594	51,349,791	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	98,383,494	0	33,509,487	XXX	33,509,487	(64,874,007)	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	224,551,298	0	211,027,082	XXX	211,027,082	(13,524,216)	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0449999. Subtotal - Written Options - Hedging Effective - Put Options										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 December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
							0	0		0	0	0	0		0	0	0	0	0	0		
0459999. Subtotal - Written Options - Hedging Effective - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0469999. Subtotal - Written Options - Hedging Effective - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0479999. Subtotal - Written Options - Hedging Effective - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0489999. Subtotal - Written Options - Hedging Effective - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0519999. Subtotal - Written Options - Hedging Other - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0529999. Subtotal - Written Options - Hedging Other - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0539999. Subtotal - Written Options - Hedging Other - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0549999. Subtotal - Written Options - Hedging Other - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0559999. Subtotal - Written Options - Hedging Other - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0579999. Subtotal - Written Options - Replications - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0589999. Subtotal - Written Options - Replications - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0599999. Subtotal - Written Options - Replications - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0609999. Subtotal - Written Options - Replications - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0619999. Subtotal - Written Options - Replications - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0629999. Subtotal - Written Options - Replications - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0659999. Subtotal - Written Options - Income Generation - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0669999. Subtotal - Written Options - Income Generation - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0679999. Subtotal - Written Options - Income Generation - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0689999. Subtotal - Written Options - Income Generation - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0699999. Subtotal - Written Options - Income Generation - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0719999. Subtotal - Written Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0729999. Subtotal - Written Options - Other - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0739999. Subtotal - Written Options - Other - 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 December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
							0	0		0	0	0	0		0	0	0	0	0	0		
0749999. Subtotal - Written Options - Other - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0759999. Subtotal - Written Options - Other - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0769999. Subtotal - Written Options - Other - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0869999. Subtotal - Swaps - Hedging Effective - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Currency Swap - 90750AG - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/06/2017	0	4,918,478	5.115 / 4.505	0	0	70,784	1,096,926		1,097,071	0	114,318	0	0	10,515		100% \ 100%
Currency Swap - 92144AG - Receive: Fixed USD Pay: Fixed CAD	C2918@AB8 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2017	0	8,470,648	5.39 / 5.99	0	0	61,177	1,933,143		1,940,926	0	(226,137)	0	0	29,948		100% \ 100%
Currency Swap - 96870AG - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	4,484,333	4.224 / 4.01	0	0	43,543	994,956		649,791	0	104,375	0	0	58,807		100% \ 100%
Currency Swap - 96868AG - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	6,497,773	5.283 / 5.07	0	0	76,031	1,441,686		1,011,092	0	151,239	0	0	102,116		100% \ 100%
Currency Swap - 97317AG - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(32,281)	1,233,099		1,082,573	0	14,138	0	0	47,089		100% \ 100%
Currency Swap - 99146AG - Receive: Fixed USD Pay: Fixed EUR	N5375@AF6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	14,315	289,844		95,086	0	51,737	0	0	23,871		100% \ 100%
Currency Swap - 99145AG - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	14,315	289,844		95,086	0	51,737	0	0	23,871		100% \ 100%
Currency Swap - 99321AG - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	16,310	863,262		625,926	0	619,028	0	0	56,250		100% \ 100%
Currency Swap - 100445AG - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	25,130	649,449		704,205	0	(62,148)	0	0	49,681		100% \ 100%
Currency Swap - 101214AG - Receive: Fixed USD Pay: Fixed CAD	C2969@\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	15,498	327,590		383,277	0	(36,979)	0	0	28,366		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Currency Swap - 101698AG - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	11,963	246,869		293,032	0	(26,800)	0	0	20,750		100% \ 100%
Currency Swap - 101993AG - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	27,343	494,470		621,704	0	(59,087)	0	0	44,736		100% \ 100%
Currency Swap - 102427AG - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	23,917	441,477		547,899	0	(54,422)	0	0	40,920		100% \ 100%
Currency Swap - 104484AG - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	49,786	1,303,106		1,219,919	0	712,811	0	0	76,023		100% \ 100%
Currency Swap - 104783AG - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	0	5,000,000	3.63 / 2.36	0	0	87,043	1,167,333		1,033,055	0	114,644	0	0	52,315		100% \ 100%
Currency Swap - 106478AG - 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	1,165,000	4.41 / 2.9	0	0	22,450	203,134		150,016	0	28,772	0	0	18,348		100% \ 100%
Currency Swap - 111185AG - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2015	12/15/2025	0	1,042,877	3.99 / 3.86	0	0	755	8,593		(21,091)	0	(35,777)	0	0	15,606		100% \ 100%
Currency Swap - 111263AG - Receive: Fixed USD Pay: Fixed AUD	Q87738AH1 - Stockland Trust Mgmt Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2015	12/22/2025	0	11,814,500	3.43 / 4.581	0	0	(142,121)	79,412		(185,338)	0	55,912	0	0	176,979		100% \ 100%
Currency Swap - 111514AG - Receive: Fixed USD Pay: Fixed EUR	G1562*AF8 - Brammer Plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	01/08/2024	0	8,000,000	4.69 / 2.72	0	0	153,124	349,955		42,469	0	349,955	0	0	105,992		100% \ 100%
Currency Swap - 111733AG - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	3,505,000	3.86 / 3.4	0	0	22,214	530,444		350,413	0	530,444	0	0	65,711		100% \ 100%
Currency Swap - 112107AG - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2016	03/04/2026	0	4,650,000	3.51 / 1.78	0	0	65,915	211,459		14,265	0	211,459	0	0	70,434		100% \ 100%
Currency Swap - 112455AG - Receive: Fixed USD Pay: Fixed EUR	Q8562*AB1 - Sonic Healthcare Serv PTY Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	0	2,607,550	4.12 / 2.22	0	0	27,933	95,849		(23,531)	0	95,849	0	0	40,060		100% \ 100%
Currency Swap - 113535AG - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	1,178,000	3.25 / 2.8	0	0	2,764	168,852		102,735	0	168,852	0	0	18,149		98% \ 99%
Currency Swap - 113770AG - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	07/01/2024	0	8,000,000	3.769 / 3.33	0	0	34,842	1,082,435		726,076	0	1,082,435	0	0	109,564		99% \ 100%
Currency Swap - 114193AG - Receive: Fixed USD Pay: Fixed EUR	F8629#AB0 - Soparind S.C.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	07/22/2026	0	5,536,000	3.96 / 2.08	0	0	45,967	235,922		(6,947)	0	235,922	0	0	85,581		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Currency Swap - 114128AG - Receive: Fixed USD Pay: Fixed EUR	55384@AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2016	07/28/2026	0	8,000,000	3.55 / 1.84	0	0	58,140	440,423		(9,167)	0	440,423	0	0	123,776		100% \ 100%
Currency Swap - 111225AG - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	08/15/2026	0	16,000,000	4.13 / 2.25	0	0	113,636	153,991		(701,438)	0	153,991	0	0	248,176		99% \ 99%
Currency Swap - 114592AG - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	7,142,604	3.92 / 3.85	0	0	1,873	174,431		(37,457)	0	174,431	0	0	111,237		100% \ 100%
Currency Swap - 113857AG - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	16,000,000	3.612 / 4.73	0	0	(50,186)	494,647		254,050	0	494,647	0	0	261,871		100% \ 100%
Currency Swap - 114816AG - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2016	09/25/2028	0	4,606,700	3.14 / 1.31	0	0	22,949	284,589		116,903	0	284,589	0	0	78,901		100% \ 100%
Currency Swap - 115572AC - 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	6,290,000	4.04 / 1.8	0	0	5,871	(5,670)		(119,102)	0	(5,670)	0	0	99,253		100% \ 100%
Currency Swap - 115824AG - Receive: Fixed USD Pay: Fixed EUR	D54000\A7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	1,793,892	5.95 / 3.5	0	0	1,343	10,063		(21,915)	0	10,063	0	0	25,323		100% \ 100%
Currency Swap - 110071AC - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	14,408,114	3.85 / 3.41	0	0	123,065	2,972,229		2,472,160	0	2,204,993	0	0	210,994		100% \ 100%
Currency Swap - 110642AC - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	5,415,560	3.45 / 3.07	0	0	33,658	1,011,653		778,433	0	849,133	0	0	75,355		100% \ 100%
Currency Swap - 111105AC - Receive: Fixed USD Pay: Fixed AUD	752000114 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2015	11/12/2025	0	2,024,385	3.335 / 4.392	0	0	(24,234)	(31,516)		(68,418)	0	9,795	0	0	30,138		100% \ 100%
Currency Swap - 113748AC - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	0	12,831,799	3.48 / 3.1	0	0	52,288	2,034,651		1,361,306	0	2,034,651	0	0	197,499		100% \ 100%
Currency Swap - 114010AC - Receive: Fixed USD Pay: Fixed AUD	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/06/2026	0	22,615,509	2.86 / 3.915	0	0	(125,541)	604,904		246,461	0	604,904	0	0	348,824		100% \ 100%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										0	0	951,579	23,883,504	XXX	16,821,525	0	11,448,227	0	0	3,183,029	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0889999. Subtotal - Swaps - Hedging Effective - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0899999. Subtotal - Swaps - Hedging Effective - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	951,579	23,883,504	XXX	16,821,525	0	11,448,227	0	0	3,183,029	XXX	XXX
Interest Rate Swap - 95454AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2011	06/29/2019	0	17,000,000	2.6463 / .9971	0	0	332,081	449,511		449,511	(218,548)	0	0	0	134,252		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 95369AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2029	0	11,800,000	3.7313 / .9971	0	0	358,025	1,667,864		1,667,864	(232,563)	0	0	0	208,439		PD (Duration)
Interest Rate Swap - 95287AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2029	0	7,450,000	3.7313 / .9932	0	0	225,917	1,052,112		1,052,112	(147,921)	0	0	0	131,500		PD (Duration)
Interest Rate Swap - 88850AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2009	08/20/2019	0	13,000,000	3.7288 / .9112	0	0	396,436	715,098		715,098	(305,911)	0	0	0	105,554		PD (Duration)
Interest Rate Swap - 85756AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2008	01/05/2039	0	10,000,000	2.6425 / .8579	0	0	194,833	127,604		127,604	(21,464)	0	0	0	234,592		PD (Duration)
Interest Rate Swap - 112823AG - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/07/2022	0	70,000,000	1.864 / .6519	0	2,784,624	737,891	37,978		37,978	(2,400,108)	0	(346,538)	0	790,578		PD (Duration)
Interest Rate Swap - 112822AG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2021	0	73,200,000	2.2413 / .9973	0	3,906,537	825,154	995,441		995,441	(2,390,259)	0	(520,837)	0	795,192		PD (Duration)
Interest Rate Swap - 113674AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2016	06/16/2046	0	86,000,000	.9704 / 1.9475	0	0	(540,583)	12,837,494		12,837,494	12,837,494	0	0	0	2,333,901		PD (Duration)
Interest Rate Swap - 113580AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2016	06/13/2046	0	43,000,000	.9565 / 2.03	0	0	(293,664)	5,644,155		5,644,155	5,644,155	0	0	0	1,166,791		PD (Duration)
Interest Rate Swap - 113476AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/03/2046	0	100,000,000	.9417 / 2.161	0	0	(789,388)	10,270,259		10,270,259	10,270,259	0	0	0	2,712,228		PD (Duration)
Interest Rate Swap - 113390AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2016	05/23/2046	0	100,000,000	.9198 / 2.19	0	0	(850,594)	9,626,950		9,626,950	9,626,950	0	0	0	2,710,865		PD (Duration)
Interest Rate Swap - 113133AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/04/2021	0	44,500,000	1.3 / .8757	0	0	158,376	(1,121,010)		(1,121,010)	(1,121,010)	0	0	0	463,745		PD (Duration)
Interest Rate Swap - 113132AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/04/2046	0	40,000,000	.8757 / 2.2775	0	0	(399,769)	3,087,178		3,087,178	3,087,178	0	0	0	1,083,404		PD (Duration)
Interest Rate Swap - 112934AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/15/2021	0	316,800,000	1.193 / .88	0	0	1,033,285	(9,223,985)		(9,223,985)	(9,223,985)	0	0	0	3,280,954		PD (Duration)
Interest Rate Swap - 112931AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/15/2046	0	300,000,000	.88 / 2.158	0	0	(3,037,156)	30,916,599		30,916,599	30,916,599	0	0	0	8,118,080		PD (Duration)
Interest Rate Swap - 112837AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2016	04/14/2021	0	396,000,000	1.182 / .8811	0	0	1,264,170	(11,697,659)		(11,697,659)	(11,697,659)	0	0	0	4,099,908		PD (Duration)

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Interest Rate Swap - 112834AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2016	04/14/2046	0	375,000,000	8811 / 2.158	0	0	(3,809,964)	38,646,158		38,646,158	38,646,158	0	0	0	10,147,135		PD (Duration)
Interest Rate Swap - 112784AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2016	04/13/2021	0	385,900,000	1.166 / .8775	0	0	1,197,946	(11,647,010)		(11,647,010)	(11,647,010)	0	0	0	3,994,087		PD (Duration)
Interest Rate Swap - 112783AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2016	04/13/2046	0	360,000,000	8775 / 2.146	0	0	(3,645,945)	38,033,807		38,033,807	38,033,807	0	0	0	9,740,802		PD (Duration)
Interest Rate Swap - 112735AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2016	04/12/2046	0	225,000,000	8739 / 2.167	0	0	(2,323,074)	22,746,740		22,746,740	22,746,740	0	0	0	6,087,722		PD (Duration)
Interest Rate Swap - 112733AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2016	04/12/2021	0	249,000,000	1.167 / .8739	0	0	779,452	(7,496,808)		(7,496,808)	(7,496,808)	0	0	0	2,576,355		PD (Duration)
Interest Rate Swap - 112688AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2016	04/11/2046	0	425,000,000	8761 / 2.086	0	0	(4,157,434)	50,422,223		50,422,223	50,422,223	0	0	0	11,498,502		PD (Duration)
Interest Rate Swap - 112685AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2016	04/11/2021	0	471,500,000	1.135 / .8761	0	0	1,373,887	(14,823,600)		(14,823,600)	(14,823,600)	0	0	0	4,876,989		PD (Duration)
Interest Rate Swap - 112636AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2016	04/08/2046	0	200,000,000	.8716 / 2.13	0	0	(2,047,405)	21,822,822		21,822,822	21,822,822	0	0	0	5,410,315		PD (Duration)
Interest Rate Swap - 112634AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2016	04/08/2021	0	218,000,000	1.16 / .8716	0	0	686,839	(6,601,026)		(6,601,026)	(6,601,026)	0	0	0	2,252,771		PD (Duration)
Interest Rate Swap - 114126AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2016	07/18/2046	0	100,000,000	.8817 / 1.8395	0	0	(475,656)	17,309,685		17,309,685	17,309,685	0	0	0	2,717,921		PD (Duration)
Interest Rate Swap - 113250AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2016	05/11/2021	0	504,800,000	1.168 / .8865	0	0	1,271,042	(15,654,072)		(15,654,072)	(15,654,072)	0	0	0	5,272,021		PD (Duration)
Interest Rate Swap - 113252AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2016	05/11/2046	0	450,000,000	.8865 / 2.163	0	0	(3,993,685)	45,939,162		45,939,162	45,939,162	0	0	0	12,192,198		PD (Duration)
Interest Rate Swap - 113276AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2016	05/12/2046	0	300,000,000	.9021 / 2.158	0	0	(2,635,363)	30,951,085		30,951,085	30,951,085	0	0	0	8,128,504		PD (Duration)
Interest Rate Swap - 113277AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2016	05/12/2021	0	337,350,000	1.175 / .9021	0	0	854,025	(10,366,257)		(10,366,257)	(10,366,257)	0	0	0	3,524,295		PD (Duration)
Interest Rate Swap - 113287AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2016	05/13/2021	0	60,000,000	1.175 / .9021	0	0	152,256	(1,845,771)		(1,845,771)	(1,845,771)	0	0	0	627,013		PD (Duration)

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Interest Rate Swap - 113290AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2016	05/13/2046	0	54,000,000	9021 / 2.1475	0	0	(469,626)	5,694,256		5,694,256	5,694,256	0	0	0	1,463,198		PD (Duration)
Interest Rate Swap - 114317AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	08/05/2046	0	176,000,000	8809 / 1.8613	0	0	(734,294)	29,662,869		29,662,869	29,662,869	0	0	0	4,787,457		PD (Duration)
Interest Rate Swap - 114342AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2016	08/08/2046	0	300,000,000	8826 / 1.813	0	0	(1,159,491)	53,725,849		53,725,849	53,725,849	0	0	0	8,161,549		PD (Duration)
Interest Rate Swap - 114397AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	08/15/2046	0	100,000,000	9057 / 1.82	0	0	(360,526)	17,763,987		17,763,987	17,763,987	0	0	0	2,721,381		PD (Duration)
Interest Rate Swap - 114395AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	08/15/2021	0	120,000,000	1.183 / .9057	0	0	143,858	(4,050,541)		(4,050,541)	(4,050,541)	0	0	0	1,290,161		PD (Duration)
Interest Rate Swap - 114532AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	08/25/2046	0	145,000,000	9301 / 1.7175	0	0	(427,148)	29,027,692		29,027,692	29,027,692	0	0	0	3,947,792		PD (Duration)
Interest Rate Swap - 114530AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	08/25/2021	0	168,000,000	1.1675 / .9301	0	0	171,502	(5,841,582)		(5,841,582)	(5,841,582)	0	0	0	1,811,469		PD (Duration)
Interest Rate Swap - 114576AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2016	08/31/2046	0	200,000,000	9351 / 1.715	0	0	(565,269)	40,036,631		40,036,631	40,036,631	0	0	0	5,446,712		PD (Duration)
Interest Rate Swap - 114574AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2016	08/31/2021	0	232,000,000	1.215 / .9351	0	0	265,823	(7,605,646)		(7,605,646)	(7,605,646)	0	0	0	2,505,886		PD (Duration)
Interest Rate Swap - 114933AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2016	10/04/2046	0	50,000,000	8537 / 1.825	0	0	(114,998)	8,860,475		8,860,475	8,860,475	0	0	0	1,363,835		PD (Duration)
Interest Rate Swap - 89742AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2009	10/14/2029	0	70,000,000	4.5062 / .8811	(2,470,904)	0	2,668,717	16,036,827		16,036,827	(1,305,575)	0	(521,014)	0	1,251,593		LD (Liability Cashflow)
Interest Rate Swap - 89741AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2009	10/13/2021	0	70,000,000	4.13 / .8775	(1,836,085)	0	2,405,799	6,990,665		6,990,665	(1,639,869)	0	(302,007)	0	765,608		LD (Liability Cashflow)
Interest Rate Swap - 89740AC - Receive: Fixed Pay: Floating USISD 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2009	10/21/2019	0	100,000,000	4.905 / 1.582	8,349,186	0	3,235,778	6,517,869		6,517,869	(1,509,201)	0	(838,981)	0	837,623		LD (Liability Cashflow)
Interest Rate Swap - 91611AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2010	05/21/2020	0	35,000,000	3.4288 / .9112	583,500	0	960,354	1,940,454		1,940,454	(672,531)	0	(60,293)	0	322,199		LD (Liability Cashflow)
Interest Rate Swap - 92615AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2010	07/18/2028	0	60,000,000	4.915 / .8817	11,408,499	0	2,536,286	15,370,902		15,370,902	(1,369,598)	0	(461,261)	0	1,019,488		LD (Liability Cashflow)

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Interest Rate Swap - 92614AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2010	02/15/2028	0	30,000,000	4.875 / .9057	6,119,509	0	1,256,686	7,373,455		7,373,455	(661,299)	0	(257,784)	0	500,282		LD (Liability Cashflow)
Interest Rate Swap - 95368AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2031	0	40,000,000	3.781 / .9971	0	0	1,233,542	6,389,740		6,389,740	(734,066)	0	0	0	761,083		LD (Liability Cashflow)
Interest Rate Swap - 96197AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2011	06/14/2021	0	55,000,000	3.06 / .9587	4,370,948	0	1,300,643	2,718,034		2,718,034	(551,395)	0	(423,061)	0	580,393		LD (Liability Cashflow)
Interest Rate Swap - 96337AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2011	05/21/2040	0	17,500,000	4.0763 / .9112	5,300,000	0	593,490	4,665,344		4,665,344	(100,579)	0	(90,805)	0	423,176		LD (Liability Cashflow)
Interest Rate Swap - 98441AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2012	05/25/2042	0	15,000,000	2.52 / .9301	0	0	274,029	(163,259)		(163,259)	25,723	0	0	0	377,992		LD (Liability Cashflow)
Interest Rate Swap - 98956AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2012	07/12/2032	0	30,000,000	2.2325 / .8739	0	0	461,677	(1,040,560)		(1,040,560)	(139,055)	0	0	0	591,165		LD (Liability Cashflow)
Interest Rate Swap - 99164AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	06/01/2042	0	25,000,000	2.425 / .9307	382,375	0	432,163	(719,832)		(719,832)	67,552	0	(8,588)	0	630,220		LD (Liability Cashflow)
Interest Rate Swap - 99163AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	05/21/2042	0	50,000,000	2.525 / .9112	1,871,340	0	920,059	(496,210)		(496,210)	124,899	0	(41,055)	0	1,259,707		LD (Liability Cashflow)
Interest Rate Swap - 99872AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2012	10/02/2042	0	210,000,000	2.5723 / .8456	0	0	3,946,759	(282,767)		(282,767)	402,153	0	0	0	5,328,724		LD (Liability Cashflow)
Interest Rate Swap - 101844AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/17/2019	0	40,000,000	.9062 / 1.25	0	0	(227,528)	265,302		265,302	(17,402)	0	0	0	308,482		LD (Liability Cashflow)
Interest Rate Swap - 112525AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2016	04/04/2036	0	1,875,000	2.06 / .8537	0	0	18,581	(159,481)		(159,481)	(159,481)	0	0	0	41,144		LD (Liability Cashflow)
Interest Rate Swap - 112531AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/09/2031	0	70,000,000	3.325 / .8868	0	13,430,181	1,353,684	7,297,736		7,297,736	(5,562,075)	0	(570,370)	0	1,337,693		LD (Liability Cashflow)
Interest Rate Swap - 112532AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/08/2019	0	90,000,000	.8826 / 1.27	0	(824,472)	(354,296)	382,394		382,394	992,239	0	214,627	0	652,863		LD (Liability Cashflow)
Interest Rate Swap - 112533AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2026	0	35,000,000	5.82 / .8579	0	13,894,367	1,337,874	10,561,953		10,561,953	(2,393,097)	0	(939,316)	0	539,768		LD (Liability Cashflow)
Interest Rate Swap - 112534AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/17/2019	0	40,000,000	.9062 / 1.25	0	(342,786)	(151,740)	265,302		265,302	526,813	0	81,275	0	308,482		LD (Liability Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 112536AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/16/2032	0	75,000,000	2.53 / .9112	0	6,318,707	1,001,010	326,941		326,941	(5,738,821)	0	(252,945)	0	1,470,476		LD (Liability Cashflow)
Interest Rate Swap - 112537AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/10/2040	0	50,000,000	4.035 / .8823	0	18,849,500	1,232,262	12,952,291		12,952,291	(5,439,303)	0	(457,905)	0	1,208,310		LD (Liability Cashflow)
Interest Rate Swap - 112538AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/11/2040	0	60,000,000	4.003 / .8865	0	22,249,799	1,463,325	15,201,964		15,201,964	(6,507,610)	0	(540,224)	0	1,450,056		LD (Liability Cashflow)
Interest Rate Swap - 112539AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2031	0	70,000,000	3.455 / .8757	0	14,652,944	1,424,191	8,417,256		8,417,256	(5,613,137)	0	(622,551)	0	1,337,077		LD (Liability Cashflow)
Interest Rate Swap - 112540AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/18/2042	0	50,000,000	2.575 / .9087	0	4,823,908	687,350	(26,572)		(26,572)	(4,745,441)	0	(105,040)	0	1,259,507		LD (Liability Cashflow)
Interest Rate Swap - 112545AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/27/2017	0	320,000,000	.9371 / 1.177	0	(1,735,439)	(1,009,346)	(175,690)		(175,690)	628,111	0	931,638	0	1,295,816		LD (Liability Cashflow)
Interest Rate Swap - 112547AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/22/2034	0	120,000,000	2.816 / .8818	0	15,376,440	1,875,618	4,227,736		4,227,736	(10,629,253)	0	(519,451)	0	2,532,053		LD (Liability Cashflow)
Interest Rate Swap - 112549AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/18/2034	0	75,000,000	2.5625 / .9932	0	6,510,700	1,023,034	(218,863)		(218,863)	(6,513,539)	0	(216,024)	0	1,589,445		LD (Liability Cashflow)
Interest Rate Swap - 112552AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/19/2029	0	50,000,000	4.1738 / .9932	0	13,995,036	1,287,968	9,462,453		9,462,453	(3,824,134)	0	(708,449)	0	882,742		LD (Liability Cashflow)
Interest Rate Swap - 112553AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/24/2028	0	22,500,000	4.155 / .8818	0	6,058,496	576,921	4,079,633		4,079,633	(1,653,094)	0	(325,768)	0	386,688		LD (Liability Cashflow)
Interest Rate Swap - 112554AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/14/2018	0	45,000,000	4.392 / .8811	0	3,930,397	1,236,105	2,373,483		2,373,483	(403,113)	0	(1,153,800)	0	300,831		LD (Liability Cashflow)
Interest Rate Swap - 112555AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/21/2020	0	25,000,000	3.79 / .8807	0	2,557,203	573,265	1,565,938		1,565,938	(495,368)	0	(495,896)	0	218,534		LD (Liability Cashflow)
Interest Rate Swap - 112556AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/07/2030	0	15,000,000	4.07 / .8809	0	4,171,949	374,048	2,784,886		2,784,886	(1,190,928)	0	(196,135)	0	274,054		LD (Liability Cashflow)
Interest Rate Swap - 112557AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/09/2029	0	20,000,000	4.075 / .8716	0	5,376,077	502,361	3,580,565		3,580,565	(1,524,757)	0	(270,755)	0	353,895		LD (Liability Cashflow)
Interest Rate Swap - 112558AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/23/2040	0	30,000,000	4.15 / .9976	0	12,164,203	768,389	8,524,741		8,524,741	(3,354,214)	0	(285,248)	0	734,518		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 112559AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/18/2041	0	45,000,000	4.15 / .9932	0	18,352,766	1,149,602	12,871,358		12,871,358	(5,054,655)	0	(426,753)	0	1,107,198		LD (Liability Cashflow)
Interest Rate Swap - 112561AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/28/2031	0	30,000,000	2.5563 / .9373	0	2,635,500	403,593	259,341		259,341	(2,267,196)	0	(108,963)	0	579,175		LD (Liability Cashflow)
Interest Rate Swap - 112562AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/14/2040	0	22,500,000	3.99 / .9587	0	8,305,116	546,911	5,662,691		5,662,691	(2,442,144)	0	(200,281)	0	544,833		LD (Liability Cashflow)
Interest Rate Swap - 112563AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/25/2042	0	15,000,000	2.52 / .9301	0	1,278,086	197,976	(163,259)		(163,259)	(1,413,583)	0	(27,762)	0	377,992		LD (Liability Cashflow)
Interest Rate Swap - 112564AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/07/2022	0	110,000,000	1.7125 / .9481	0	2,612,885	786,767	(1,733,570)		(1,733,570)	(4,040,941)	0	(305,514)	0	1,282,277		LD (Liability Cashflow)
Interest Rate Swap - 112565AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/27/2032	0	35,000,000	2.116 / .8857	0	884,734	361,229	(1,748,836)		(1,748,836)	(2,598,891)	0	(34,679)	0	690,587		LD (Liability Cashflow)
Interest Rate Swap - 112566AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/25/2042	0	50,000,000	2.505 / .9301	0	4,106,376	654,295	(685,113)		(685,113)	(4,702,299)	0	(89,189)	0	1,259,974		LD (Liability Cashflow)
Interest Rate Swap - 112567AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2041	0	50,000,000	2.6865 / .8537	0	5,915,001	736,466	1,006,591		1,006,591	(4,774,639)	0	(133,771)	0	1,244,004		LD (Liability Cashflow)
Interest Rate Swap - 112568AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/21/2042	0	35,000,000	2.5025 / .9112	0	2,856,578	459,728	(495,241)		(495,241)	(3,289,722)	0	(62,096)	0	881,795		LD (Liability Cashflow)
Interest Rate Swap - 112569AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/03/2041	0	50,000,000	2.8215 / .8809	0	7,283,911	780,042	2,259,271		2,259,271	(4,861,188)	0	(163,452)	0	1,246,029		LD (Liability Cashflow)
Interest Rate Swap - 112570AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/01/2042	0	275,000,000	2.5808 / .8456	0	26,950,314	3,843,076	75,624		75,624	(26,294,528)	0	(580,162)	0	6,977,727		LD (Liability Cashflow)
Interest Rate Swap - 112571AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2032	0	90,000,000	2.3844 / .8456	0	5,695,163	1,123,035	(1,412,948)		(1,412,948)	(6,885,013)	0	(223,099)	0	1,786,187		LD (Liability Cashflow)
Interest Rate Swap - 112635AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2016	04/08/2021	0	218,000,000	.8716 / 1.16	0	0	(686,839)	6,601,026		6,601,026	6,601,026	0	0	0	2,252,771		LD (Liability Cashflow)
Interest Rate Swap - 112637AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2016	04/08/2046	0	200,000,000	2.13 / .8716	0	0	2,047,405	(21,822,822)		(21,822,822)	(21,822,822)	0	0	0	5,410,315		LD (Liability Cashflow)
Interest Rate Swap - 99997RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/16/2032	0	50,000,000	2.4228 / .88	0	3,439,165	635,349	(535,197)		(535,197)	(3,840,296)	0	(134,066)	0	993,511		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 99987RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/12/2032	0	125,000,000	2.5365 / .8739	0	10,645,098	1,696,048	536,473		536,473	(9,693,919)	0	(414,706)	0	2,482,931		LD (Liability Cashflow)
Interest Rate Swap - 99951RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/09/2018	0	85,000,000	.8716 / 1.0335	0	(270,042)	(196,077)	539,703		539,703	729,884	0	79,861	0	566,095		LD (Liability Cashflow)
Interest Rate Swap - 99806RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2042	0	300,000,000	2.6529 / .9971	0	33,877,155	4,334,258	4,185,145		4,185,145	(28,961,764)	0	(730,246)	0	7,610,079		LD (Liability Cashflow)
Interest Rate Swap - 99804RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2042	0	100,000,000	2.6503 / .9971	0	11,238,947	1,442,818	1,346,127		1,346,127	(9,650,550)	0	(242,269)	0	2,536,693		LD (Liability Cashflow)
Interest Rate Swap - 99783RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/26/2042	0	225,000,000	2.6565 / .9971	0	25,573,500	3,253,275	3,292,796		3,292,796	(21,729,903)	0	(550,800)	0	5,707,261		LD (Liability Cashflow)
Interest Rate Swap - 99782RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/26/2032	0	130,000,000	2.4725 / .9971	0	9,873,746	1,700,270	(529,722)		(529,722)	(10,016,717)	0	(386,751)	0	2,578,507		LD (Liability Cashflow)
Interest Rate Swap - 99752RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/25/2042	0	225,000,000	2.6968 / .9971	0	27,451,301	3,321,332	5,012,674		5,012,674	(21,847,467)	0	(591,159)	0	5,706,963		LD (Liability Cashflow)
Interest Rate Swap - 99751RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/25/2042	0	100,000,000	2.7065 / .9971	0	12,400,808	1,483,400	2,411,160		2,411,160	(9,722,614)	0	(267,034)	0	2,536,428		LD (Liability Cashflow)
Interest Rate Swap - 99732RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/24/2042	0	300,000,000	2.672 / .9971	0	35,058,645	4,373,550	5,271,046		5,271,046	(29,033,489)	0	(754,110)	0	7,608,887		LD (Liability Cashflow)
Interest Rate Swap - 99728RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/24/2032	0	130,000,000	2.493 / .9971	0	10,256,905	1,720,680	(177,628)		(177,628)	(10,033,357)	0	(401,176)	0	2,578,066		LD (Liability Cashflow)
Interest Rate Swap - 99727RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/24/2018	0	175,000,000	.9971 / 1.041	0	(596,164)	(410,550)	1,037,763		1,037,763	1,454,643	0	179,284	0	1,151,276		LD (Liability Cashflow)
Interest Rate Swap - 99705RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/21/2042	0	120,000,000	2.7087 / .9943	0	14,934,047	1,774,333	2,942,382		2,942,382	(11,670,241)	0	(321,424)	0	3,043,078		LD (Liability Cashflow)
Interest Rate Swap - 99704RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/21/2042	0	225,000,000	2.7087 / .9943	0	28,001,338	3,326,875	5,516,966		5,516,966	(21,881,702)	0	(602,670)	0	5,705,771		LD (Liability Cashflow)
Interest Rate Swap - 99698RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/21/2018	0	175,000,000	.9943 / 1.0576	0	(670,331)	(420,553)	977,237		977,237	1,445,343	0	202,225	0	1,148,592		LD (Liability Cashflow)
Interest Rate Swap - 99683RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2042	0	225,000,000	2.754 / .9973	0	30,112,992	3,401,599	7,448,626		7,448,626	(22,015,903)	0	(648,462)	0	5,705,473		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 99680RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2032	0	175,000,000	2.5615 / .9973	0	15,529,276	2,393,032	1,337,114		1,337,114	(13,584,422)	0	(607,740)	0	3,469,287		LD (Liability Cashflow)
Interest Rate Swap - 99655RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/19/2042	0	225,000,000	2.7886 / .9932	0	31,719,199	3,458,411	8,923,435		8,923,435	(22,113,238)	0	(682,526)	0	5,705,175		LD (Liability Cashflow)
Interest Rate Swap - 99654RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/19/2042	0	100,000,000	2.7856 / .9932	0	14,036,366	1,534,859	3,910,076		3,910,076	(9,824,257)	0	(302,034)	0	2,535,633		LD (Liability Cashflow)
Interest Rate Swap - 99637RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/18/2042	0	225,000,000	2.8165 / .9932	0	33,009,747	3,497,726	10,112,970		10,112,970	(22,186,948)	0	(709,830)	0	5,704,876		LD (Liability Cashflow)
Interest Rate Swap - 99636RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/18/2018	0	175,000,000	.9932 / 1.103	0	(858,694)	(471,485)	832,657		832,657	1,431,558	0	259,792	0	1,145,901		LD (Liability Cashflow)
Interest Rate Swap - 99622RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/17/2042	0	300,000,000	2.6981 / .9932	0	36,650,652	4,387,425	6,751,371		6,751,371	(29,111,063)	0	(788,219)	0	7,606,104		LD (Liability Cashflow)
Interest Rate Swap - 99601RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/14/2018	0	130,000,000	.9587 / 1.088	0	(593,038)	(330,482)	633,287		633,287	1,046,084	0	180,241	0	848,568		LD (Liability Cashflow)
Interest Rate Swap - 99570RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/13/2042	0	300,000,000	2.6329 / .9565	0	32,613,835	4,238,661	3,068,456		3,068,456	(28,842,667)	0	(702,712)	0	7,604,514		LD (Liability Cashflow)
Interest Rate Swap - 99544RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2042	0	225,000,000	2.6365 / .9531	0	24,625,100	3,187,479	2,455,995		2,455,995	(21,638,987)	0	(530,119)	0	5,703,087		LD (Liability Cashflow)
Interest Rate Swap - 99528RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/11/2018	0	175,000,000	.9531 / 1.025	0	(531,964)	(363,258)	1,025,425		1,025,425	1,395,080	0	162,309	0	1,139,597		LD (Liability Cashflow)
Interest Rate Swap - 99373RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/28/2032	0	50,000,000	2.404 / .9371	0	3,317,885	618,763	(632,253)		(632,253)	(3,818,109)	0	(132,028)	0	989,274		LD (Liability Cashflow)
Interest Rate Swap - 99357RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/23/2018	0	85,000,000	.9198 / 1.2438	0	(707,656)	(312,752)	159,938		159,938	647,451	0	220,143	0	545,121		LD (Liability Cashflow)
Interest Rate Swap - 99319RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/16/2018	0	85,000,000	.9112 / 1.1525	0	(523,666)	(256,321)	276,364		276,364	635,788	0	164,241	0	541,995		LD (Liability Cashflow)
Interest Rate Swap - 99296RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/14/2022	0	100,000,000	5.158 / .9021	0	23,456,027	3,306,042	16,618,859		16,618,859	(4,174,649)	0	(2,662,519)	0	1,185,429		LD (Liability Cashflow)
Interest Rate Swap - 99288RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/13/2018	0	175,000,000	.9021 / 1.16	0	(1,108,224)	(537,854)	538,794		538,794	1,298,207	0	348,811	0	1,113,102		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 99250RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/09/2018	0	85,000,000	.8868 / 1.12	0	(458,739)	(238,071)	309,568		309,568	623,256	0	145,051	0	538,850		LD (Liability Cashflow)
Interest Rate Swap - 99127RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/31/2017	0	150,000,000	.8873 / .84	0	(115,901)	(107,283)	191,225		191,225	242,033	0	65,093	0	572,822		LD (Liability Cashflow)
Interest Rate Swap - 99126RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/31/2017	0	100,000,000	.8873 / .8575	0	(100,437)	(84,647)	117,338		117,338	161,375	0	56,400	0	381,881		LD (Liability Cashflow)
Interest Rate Swap - 98946RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2032	0	50,000,000	2.2325 / .8761	0	2,097,236	564,452	(1,734,486)		(1,734,486)	(3,749,208)	0	(82,514)	0	985,189		LD (Liability Cashflow)
Interest Rate Swap - 98944RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2032	0	25,000,000	2.2675 / .8761	0	1,173,006	288,789	(753,543)		(753,543)	(1,880,375)	0	(46,173)	0	492,595		LD (Liability Cashflow)
Interest Rate Swap - 98917RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2018	0	100,000,000	.8579 / 1.1513	0	(613,205)	(320,934)	264,394		264,394	675,728	0	201,871	0	615,110		LD (Liability Cashflow)
Interest Rate Swap - 98832RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/27/2022	0	100,000,000	3.9 / .9971	0	15,513,757	2,380,093	9,763,230		9,763,230	(3,952,600)	0	(1,797,927)	0	1,171,457		LD (Liability Cashflow)
Interest Rate Swap - 98827RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/27/2032	0	75,000,000	2.2925 / .9971	0	3,789,518	880,851	(2,009,144)		(2,009,144)	(5,649,161)	0	(149,502)	0	1,475,864		LD (Liability Cashflow)
Interest Rate Swap - 98818RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/26/2032	0	30,000,000	2.355 / .9971	0	1,781,819	365,933	(560,511)		(560,511)	(2,271,905)	0	(70,425)	0	590,294		LD (Liability Cashflow)
Interest Rate Swap - 98542RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/06/2032	0	40,000,000	2.295 / .9464	0	2,037,816	460,589	(1,047,725)		(1,047,725)	(3,004,528)	0	(81,012)	0	785,692		LD (Liability Cashflow)
Interest Rate Swap - 98506RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/01/2032	0	30,000,000	2.311 / .9307	0	1,596,909	348,188	(721,634)		(721,634)	(2,255,015)	0	(63,528)	0	589,012		LD (Liability Cashflow)
Interest Rate Swap - 98370RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/21/2032	0	35,000,000	2.37 / .9112	0	2,158,619	424,946	(569,942)		(569,942)	(2,642,357)	0	(86,204)	0	686,522		LD (Liability Cashflow)
Interest Rate Swap - 98246RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/15/2032	0	40,000,000	2.602 / .9057	0	3,776,150	555,523	545,794		545,794	(3,079,046)	0	(151,310)	0	784,185		LD (Liability Cashflow)
Interest Rate Swap - 98234RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/11/2032	0	50,000,000	2.595 / .8865	0	4,670,012	691,437	637,125		637,125	(3,845,838)	0	(187,049)	0	979,888		LD (Liability Cashflow)
Interest Rate Swap - 98213RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/10/2032	0	30,000,000	2.615 / .8823	0	2,886,455	419,857	460,650		460,650	(2,310,114)	0	(115,691)	0	587,882		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 98192RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/09/2032	0	100,000,000	2.63 / .8868	0	9,832,955	1,412,584	1,727,793		1,727,793	(7,710,707)	0	(394,454)	0	1,959,434		LD (Liability Cashflow)
Interest Rate Swap - 98179RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/09/2032	0	70,000,000	2.6525 / .8868	0	7,105,009	1,000,621	1,412,289		1,412,289	(5,407,698)	0	(285,022)	0	1,371,604		LD (Liability Cashflow)
Interest Rate Swap - 98176RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/09/2032	0	30,000,000	2.6875 / .8868	0	3,192,965	436,713	740,489		740,489	(2,324,387)	0	(128,089)	0	587,830		LD (Liability Cashflow)
Interest Rate Swap - 98139RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/02/2022	0	100,000,000	3.9 / .8843	0	15,255,842	2,368,256	9,601,274		9,601,274	(3,837,174)	0	(1,817,393)	0	1,155,282		LD (Liability Cashflow)
Interest Rate Swap - 98086RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/25/2032	0	70,000,000	2.6475 / .8818	0	7,052,833	1,003,754	1,367,221		1,367,221	(5,401,523)	0	(284,090)	0	1,369,802		LD (Liability Cashflow)
Interest Rate Swap - 97955RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/12/2032	0	70,000,000	2.7288 / .8739	0	7,847,521	1,050,718	2,096,248		2,096,248	(5,434,189)	0	(317,084)	0	1,368,239		LD (Liability Cashflow)
Interest Rate Swap - 97954RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/12/2032	0	140,000,000	2.675 / .8739	0	14,638,873	2,044,999	3,227,342		3,227,342	(10,820,004)	0	(591,527)	0	2,736,477		LD (Liability Cashflow)
Interest Rate Swap - 97923RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2032	0	70,000,000	2.8175 / .8761	0	8,719,514	1,097,358	2,892,732		2,892,732	(5,474,225)	0	(352,557)	0	1,368,118		LD (Liability Cashflow)
Interest Rate Swap - 97922RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2032	0	70,000,000	2.8175 / .8761	0	8,719,514	1,097,358	2,892,732		2,892,732	(5,474,225)	0	(352,557)	0	1,368,118		LD (Liability Cashflow)
Interest Rate Swap - 97920RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2042	0	50,000,000	2.9363 / .8761	0	8,511,063	828,358	3,351,444		3,351,444	(4,972,459)	0	(187,160)	0	1,256,970		LD (Liability Cashflow)
Interest Rate Swap - 97908RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2032	0	50,000,000	2.9 / .8761	0	6,807,186	814,765	2,595,307		2,595,307	(3,936,661)	0	(275,218)	0	977,227		LD (Liability Cashflow)
Interest Rate Swap - 97891RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/10/2042	0	50,000,000	3.08 / .8716	0	9,980,292	882,777	4,696,132		4,696,132	(5,064,670)	0	(219,490)	0	1,256,903		LD (Liability Cashflow)
Interest Rate Swap - 97880RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/05/2042	0	25,000,000	3 / .8579	0	4,580,596	426,874	1,973,146		1,973,146	(2,506,509)	0	(100,941)	0	628,284		LD (Liability Cashflow)
Interest Rate Swap - 97846RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/02/2042	0	50,000,000	2.965 / .8456	0	8,800,622	841,633	3,616,833		3,616,833	(4,989,859)	0	(193,930)	0	1,256,368		LD (Liability Cashflow)
Interest Rate Swap - 97833RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/30/2032	0	70,000,000	2.865 / .9982	0	9,183,576	1,129,117	3,319,733		3,319,733	(5,491,614)	0	(372,229)	0	1,366,673		LD (Liability Cashflow)

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Interest Rate Swap - 97808RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2042	0	50,000,000	3.0275 / .9971	0	9,438,975	862,859	4,202,403		4,202,403	(5,028,395)	0	(208,178)	0	1,255,967		LD (Liability Cashflow)
Interest Rate Swap - 97797RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/26/2042	0	30,000,000	3.055 / .9971	0	5,831,578	523,433	2,675,539		2,675,539	(3,027,396)	0	(128,643)	0	753,540		LD (Liability Cashflow)
Interest Rate Swap - 97700RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2018	0	100,000,000	.9634 / 1.485	0	(1,237,536)	(554,520)	(294,122)		(294,122)	470,902	0	472,512	0	549,315		LD (Liability Cashflow)
Interest Rate Swap - 97665RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/08/2032	0	40,000,000	2.6225 / .9508	0	3,885,455	560,996	661,021		661,021	(3,066,467)	0	(157,968)	0	779,440		LD (Liability Cashflow)
Interest Rate Swap - 97664RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/08/2032	0	70,000,000	2.63 / .9508	0	6,872,872	985,680	1,223,787		1,223,787	(5,369,662)	0	(279,424)	0	1,364,020		LD (Liability Cashflow)
Interest Rate Swap - 97645RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/06/2042	0	200,000,000	3.08 / .9464	0	39,848,897	3,480,445	18,760,858		18,760,858	(20,208,613)	0	(879,425)	0	5,018,246		LD (Liability Cashflow)
Interest Rate Swap - 97612RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/29/2032	0	35,000,000	2.62 / .9373	0	3,391,237	490,141	570,852		570,852	(2,681,166)	0	(139,218)	0	681,527		LD (Liability Cashflow)
Interest Rate Swap - 97581RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/23/2017	0	100,000,000	.9198 / 1.21	0	(420,849)	(342,631)	(38,806)		(38,806)	29,147	0	352,897	0	190,500		LD (Liability Cashflow)
Interest Rate Swap - 97571RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/21/2017	0	100,000,000	.9112 / 1.185	0	(396,479)	(325,382)	(34,981)		(34,981)	26,953	0	334,545	0	186,939		LD (Liability Cashflow)
Interest Rate Swap - 97503RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/07/2018	0	100,000,000	.8809 / 1.306	0	(856,773)	(420,654)	(103,095)		(103,095)	407,884	0	345,794	0	524,917		LD (Liability Cashflow)
Interest Rate Swap - 97116RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/20/2031	0	100,000,000	2.486 / .9973	0	7,813,687	1,310,822	(48,584)		(48,584)	(7,540,634)	0	(321,637)	0	1,934,582		LD (Liability Cashflow)
Interest Rate Swap - 97077RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/16/2031	0	65,000,000	2.5738 / .9704	0	5,863,739	889,841	693,272		693,272	(4,929,056)	0	(241,411)	0	1,257,027		LD (Liability Cashflow)
Interest Rate Swap - 96913RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/25/2031	0	90,000,000	2.5565 / .9301	0	7,904,249	1,212,494	777,102		777,102	(6,799,668)	0	(327,479)	0	1,737,055		LD (Liability Cashflow)
Interest Rate Swap - 96859RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/23/2031	0	65,000,000	2.5865 / .9198	0	5,977,741	893,754	806,956		806,956	(4,922,806)	0	(247,979)	0	1,254,313		LD (Liability Cashflow)
Interest Rate Swap - 96853RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/22/2031	0	65,000,000	2.6275 / .9162	0	6,344,310	914,537	1,141,976		1,141,976	(4,938,896)	0	(263,438)	0	1,254,200		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 96842RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/21/2031	0	100,000,000	2.6365 / .9112	0	9,883,402	1,414,007	1,871,357		1,871,357	(7,601,973)	0	(410,072)	0	1,929,364		LD (Liability Cashflow)
Interest Rate Swap - 96824RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/21/2031	0	65,000,000	2.6865 / .9112	0	6,871,090	943,480	1,624,588		1,624,588	(4,961,389)	0	(285,113)	0	1,254,087		LD (Liability Cashflow)
Interest Rate Swap - 96766RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/14/2031	0	50,000,000	2.7365 / .9021	0	5,627,160	744,958	1,563,594		1,563,594	(3,829,583)	0	(233,983)	0	964,072		LD (Liability Cashflow)
Interest Rate Swap - 96758RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/14/2031	0	65,000,000	2.6665 / .9021	0	6,690,328	934,321	1,461,794		1,461,794	(4,950,367)	0	(278,167)	0	1,253,294		LD (Liability Cashflow)
Interest Rate Swap - 96751RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/09/2031	0	50,000,000	2.69 / .8868	0	5,306,767	728,792	1,272,292		1,272,292	(3,813,407)	0	(221,068)	0	963,637		LD (Liability Cashflow)
Interest Rate Swap - 96700RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/03/2031	0	65,000,000	2.6625 / .8809	0	6,651,682	936,542	1,429,961		1,429,961	(4,944,294)	0	(277,428)	0	1,252,047		LD (Liability Cashflow)
Interest Rate Swap - 96696RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/03/2031	0	65,000,000	2.6825 / .8809	0	6,829,956	946,292	1,592,795		1,592,795	(4,952,295)	0	(284,865)	0	1,252,047		LD (Liability Cashflow)
Interest Rate Swap - 96689RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/03/2031	0	65,000,000	2.6975 / .8809	0	6,963,662	953,604	1,714,922		1,714,922	(4,958,296)	0	(290,444)	0	1,252,047		LD (Liability Cashflow)
Interest Rate Swap - 96663RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/02/2041	0	50,000,000	3.005 / .8843	0	9,137,559	848,503	3,956,051		3,956,051	(4,976,306)	0	(205,202)	0	1,245,961		LD (Liability Cashflow)
Interest Rate Swap - 96635RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/31/2017	0	175,000,000	.8873 / 1.731	0	(2,541,389)	(1,303,015)	(850,624)		(850,624)	486,120	0	1,204,645	0	798,762		LD (Liability Cashflow)
Interest Rate Swap - 96532RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/18/2017	0	90,000,000	.8817 / 1.749	0	(1,303,070)	(689,036)	(433,340)		(433,340)	239,792	0	629,938	0	402,086		LD (Liability Cashflow)
Interest Rate Swap - 96504RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/13/2017	0	100,000,000	.8775 / 1.7385	0	(1,420,678)	(757,934)	(465,788)		(465,788)	261,805	0	693,085	0	442,986		LD (Liability Cashflow)
Interest Rate Swap - 96483RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2017	0	90,000,000	.8761 / 1.626	0	(1,121,424)	(606,626)	(338,353)		(338,353)	233,947	0	549,124	0	397,320		LD (Liability Cashflow)
Interest Rate Swap - 96417RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/05/2031	0	125,000,000	2.5353 / .8579	0	10,613,092	1,698,667	769,349		769,349	(9,397,036)	0	(446,708)	0	2,401,451		LD (Liability Cashflow)
Interest Rate Swap - 96327RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2031	0	120,000,000	2.459 / .9971	0	8,939,351	1,559,211	(398,298)		(398,298)	(8,960,187)	0	(377,463)	0	2,303,504		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 96283RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/26/2031	0	100,000,000	2.5415 / .9971	0	8,574,823	1,359,650	697,627		697,627	(7,515,675)	0	(361,521)	0	1,919,411		LD (Liability Cashflow)
Interest Rate Swap - 96093RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/08/2031	0	100,000,000	2.8 / .9508	0	12,087,137	1,535,615	3,924,938		3,924,938	(7,651,761)	0	(510,437)	0	1,916,258		LD (Liability Cashflow)
Interest Rate Swap - 96072RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/06/2041	0	50,000,000	3.098 / .9464	0	10,044,730	876,861	4,798,051		4,798,051	(5,019,240)	0	(227,439)	0	1,242,045		LD (Liability Cashflow)
Interest Rate Swap - 96071RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/06/2031	0	70,000,000	2.878 / .9464	0	9,203,285	1,112,106	3,425,924		3,425,924	(5,388,210)	0	(389,151)	0	1,341,135		LD (Liability Cashflow)
Interest Rate Swap - 95969RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/24/2041	0	100,000,000	.9248 / 3.075	0	(19,620,506)	(1,737,005)	(9,168,804)		(9,168,804)	10,006,981	0	444,720	0	2,482,330		LD (Liability Cashflow)
Interest Rate Swap - 95958RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/23/2031	0	50,000,000	2.9063 / .9198	0	6,763,923	807,409	2,624,384		2,624,384	(3,852,882)	0	(286,657)	0	956,725		LD (Liability Cashflow)
Interest Rate Swap - 95937RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/22/2031	0	70,000,000	2.884 / .9162	0	9,255,793	1,119,549	3,480,825		3,480,825	(5,383,145)	0	(391,822)	0	1,339,292		LD (Liability Cashflow)
Interest Rate Swap - 95925RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/22/2031	0	70,000,000	2.885 / .9162	0	9,265,290	1,120,074	3,489,498		3,489,498	(5,383,567)	0	(392,225)	0	1,339,292		LD (Liability Cashflow)
Interest Rate Swap - 95860RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/12/2031	0	140,000,000	3.028 / .9021	0	21,230,404	2,388,944	9,452,416		9,452,416	(10,877,717)	0	(900,271)	0	2,676,124		LD (Liability Cashflow)
Interest Rate Swap - 95845RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/11/2031	0	140,000,000	3.149 / .8865	0	23,522,920	2,517,724	11,544,192		11,544,192	(10,980,912)	0	(997,817)	0	2,675,878		LD (Liability Cashflow)
Interest Rate Swap - 95825RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2031	0	70,000,000	3.275 / .8823	0	12,956,067	1,326,167	6,865,429		6,865,429	(5,540,694)	0	(549,944)	0	1,337,816		LD (Liability Cashflow)
Interest Rate Swap - 95824RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2031	0	70,000,000	3.27 / .8823	0	12,908,657	1,323,542	6,822,137		6,822,137	(5,538,592)	0	(547,928)	0	1,337,816		LD (Liability Cashflow)
Interest Rate Swap - 95818RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2021	0	110,000,000	5.375 / .8823	0	23,746,328	3,816,476	16,764,582		16,764,582	(3,749,160)	0	(3,232,586)	0	1,180,928		LD (Liability Cashflow)
Interest Rate Swap - 95795RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/09/2031	0	70,000,000	3.335 / .8868	0	13,525,000	1,358,934	7,384,320		7,384,320	(5,566,277)	0	(574,404)	0	1,337,693		LD (Liability Cashflow)
Interest Rate Swap - 95768RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/08/2031	0	70,000,000	3.3525 / .8826	0	13,687,191	1,368,876	7,533,730		7,533,730	(5,572,412)	0	(581,049)	0	1,337,570		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 95745RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2031	0	70,000,000	3.4325 / .8809	0	14,441,140	1,411,476	8,223,145		8,223,145	(5,604,565)	0	(613,430)	0	1,337,200		LD (Liability Cashflow)
Interest Rate Swap - 95744RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2031	0	70,000,000	3.3625 / .8809	0	13,778,012	1,374,726	7,617,622		7,617,622	(5,575,191)	0	(585,200)	0	1,337,200		LD (Liability Cashflow)
Interest Rate Swap - 95702RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2031	0	100,000,000	3.505 / .8757	0	21,609,336	2,072,059	12,642,437		12,642,437	(8,048,727)	0	(918,171)	0	1,910,110		LD (Liability Cashflow)
Interest Rate Swap - 95679RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/03/2031	0	70,000,000	3.5975 / .8809	0	16,002,635	1,499,458	9,648,633		9,648,633	(5,673,673)	0	(680,329)	0	1,336,954		LD (Liability Cashflow)
Interest Rate Swap - 95664RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2031	0	70,000,000	3.705 / .8843	0	17,021,164	1,555,404	10,577,911		10,577,911	(5,719,214)	0	(724,038)	0	1,336,831		LD (Liability Cashflow)
Interest Rate Swap - 95650RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/01/2031	0	50,000,000	3.775 / .8859	0	12,627,490	1,136,967	7,985,092		7,985,092	(4,105,380)	0	(537,018)	0	954,791		LD (Liability Cashflow)
Interest Rate Swap - 95635RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/27/2021	0	90,000,000	5.33 / .8857	0	19,117,200	3,098,324	13,457,065		13,457,065	(3,039,698)	0	(2,620,438)	0	962,262		LD (Liability Cashflow)
Interest Rate Swap - 95597RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/20/2031	0	50,000,000	3.7525 / .8812	0	12,465,555	1,132,323	7,839,430		7,839,430	(4,094,871)	0	(531,254)	0	953,735		LD (Liability Cashflow)
Interest Rate Swap - 95593RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/20/2021	0	25,000,000	5.2025 / .8812	0	5,130,381	838,037	3,586,017		3,586,017	(838,519)	0	(705,845)	0	266,744		LD (Liability Cashflow)
Interest Rate Swap - 95573RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/19/2031	0	40,000,000	3.7825 / .8776	0	10,134,548	915,872	6,419,436		6,419,436	(3,283,003)	0	(432,109)	0	762,917		LD (Liability Cashflow)
Interest Rate Swap - 95561RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/18/2031	0	40,000,000	3.7475 / .8817	0	9,942,512	905,788	6,244,425		6,244,425	(3,274,299)	0	(423,787)	0	762,847		LD (Liability Cashflow)
Interest Rate Swap - 95530RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/14/2031	0	90,000,000	3.7463 / .8811	0	22,345,530	2,036,328	14,029,250		14,029,250	(7,363,235)	0	(953,045)	0	1,715,771		LD (Liability Cashflow)
Interest Rate Swap - 95514RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/13/2021	0	17,000,000	5.126 / .8775	0	3,411,579	560,755	2,373,515		2,373,515	(566,941)	0	(471,122)	0	181,011		LD (Liability Cashflow)
Interest Rate Swap - 95511RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/13/2031	0	75,000,000	3.8025 / .8775	0	19,190,381	1,729,451	12,209,781		12,209,781	(6,161,712)	0	(818,888)	0	1,429,677		LD (Liability Cashflow)
Interest Rate Swap - 95466RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2017	0	90,000,000	.8579 / 2.386	0	(1,817,417)	(1,122,296)	(616,006)		(616,006)	122,866	0	1,078,545	0	322,447		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 95328RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/22/2021	0	75,000,000	5.275 / .9962	0	15,482,785	2,551,711	10,843,300		10,843,300	(2,476,511)	0	(2,162,973)	0	793,354		LD (Liability Cashflow)
Interest Rate Swap - 95170RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/06/2031	0	60,000,000	3.805 / .9464	0	15,309,516	1,370,383	9,744,845		9,744,845	(4,905,904)	0	(658,767)	0	1,139,716		LD (Liability Cashflow)
Interest Rate Swap - 95162RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/03/2031	0	40,000,000	3.7863 / .9417	0	10,102,778	907,987	6,402,547		6,402,547	(3,265,260)	0	(434,971)	0	759,598		LD (Liability Cashflow)
Interest Rate Swap - 95161RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/03/2031	0	40,000,000	3.7563 / .9417	0	9,941,902	898,987	6,255,674		6,255,674	(3,258,201)	0	(428,026)	0	759,598		LD (Liability Cashflow)
Interest Rate Swap - 95135RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/27/2031	0	35,000,000	3.85 / .9371	0	9,135,143	810,915	5,873,399		5,873,399	(2,867,741)	0	(394,004)	0	664,215		LD (Liability Cashflow)
Interest Rate Swap - 95080RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/20/2031	0	70,000,000	3.84 / .9112	0	18,164,391	1,624,779	11,652,864		11,652,864	(5,726,657)	0	(784,870)	0	1,327,561		LD (Liability Cashflow)
Interest Rate Swap - 95074RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/19/2031	0	40,000,000	3.83 / .9112	0	10,324,935	925,821	6,609,115		6,609,115	(3,269,608)	0	(446,212)	0	758,536		LD (Liability Cashflow)
Interest Rate Swap - 95048RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/17/2041	0	60,000,000	4.0775 / .9062	0	23,702,609	1,499,984	16,450,288		16,450,288	(6,707,029)	0	(545,292)	0	1,481,254		LD (Liability Cashflow)
Interest Rate Swap - 95041RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/16/2031	0	40,000,000	3.9 / .9112	0	10,695,999	944,872	6,947,920		6,947,920	(3,285,367)	0	(462,712)	0	758,323		LD (Liability Cashflow)
Interest Rate Swap - 95020RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/11/2031	0	40,000,000	3.8975 / .8865	0	10,677,733	943,900	6,931,557		6,931,557	(3,283,630)	0	(462,545)	0	757,968		LD (Liability Cashflow)
Interest Rate Swap - 95019RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/11/2041	0	40,000,000	4.0238 / .8865	0	15,368,627	981,775	10,569,882		10,569,882	(4,444,741)	0	(354,004)	0	987,176		LD (Liability Cashflow)
Interest Rate Swap - 95011RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/10/2031	0	40,000,000	3.94 / .8823	0	10,904,838	957,310	7,140,221		7,140,221	(3,291,901)	0	(472,716)	0	757,897		LD (Liability Cashflow)
Interest Rate Swap - 95005RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/09/2031	0	50,000,000	3.92 / .8868	0	13,493,062	1,190,042	8,799,661		8,799,661	(4,108,614)	0	(584,787)	0	947,283		LD (Liability Cashflow)
Interest Rate Swap - 95004RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/09/2031	0	75,000,000	3.92 / .8868	0	20,239,593	1,785,063	13,199,491		13,199,491	(6,162,922)	0	(877,180)	0	1,420,925		LD (Liability Cashflow)
Interest Rate Swap - 94972RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/06/2031	0	150,000,000	3.965 / .8809	0	41,366,758	3,621,310	27,211,239		27,211,239	(12,361,319)	0	(1,794,201)	0	2,841,051		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 94971RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/06/2031	0	75,000,000	3.9425 / .8809	0	20,458,081	1,797,999	13,399,957		13,399,957	(6,170,818)	0	(887,307)	0	1,420,526		LD (Liability Cashflow)
Interest Rate Swap - 94934RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/05/2031	0	50,000,000	3.98 / .8809	0	13,888,985	1,213,509	9,161,779		9,161,779	(4,124,535)	0	(602,671)	0	946,928		LD (Liability Cashflow)
Interest Rate Swap - 94887RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/04/2031	0	40,000,000	3.995 / .8757	0	11,191,307	975,823	7,402,688		7,402,688	(3,302,707)	0	(485,912)	0	757,472		LD (Liability Cashflow)
Interest Rate Swap - 94788RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/20/2041	0	30,000,000	4.255 / .8812	0	12,891,135	792,456	9,178,454		9,178,454	(3,414,255)	0	(298,426)	0	739,483		LD (Liability Cashflow)
Interest Rate Swap - 94776RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/18/2031	0	60,000,000	4.1675 / .8817	0	18,131,913	1,547,683	12,333,423		12,333,423	(5,008,181)	0	(790,309)	0	1,134,396		LD (Liability Cashflow)
Interest Rate Swap - 94721RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/08/2041	0	50,000,000	4.317 / .8716	0	22,078,493	1,346,656	15,841,171		15,841,171	(5,725,193)	0	(512,129)	0	1,231,653		LD (Liability Cashflow)
Interest Rate Swap - 94589RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/21/2031	0	35,000,000	4.0375 / .9943	0	9,942,872	866,334	6,619,341		6,619,341	(2,887,512)	0	(436,019)	0	659,987		LD (Liability Cashflow)
Interest Rate Swap - 94559RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/16/2041	0	30,000,000	4.3113 / .9704	0	13,194,807	801,633	9,461,126		9,461,126	(3,426,616)	0	(307,065)	0	738,050		LD (Liability Cashflow)
Interest Rate Swap - 94546RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2031	0	75,000,000	4.1425 / .9634	0	22,337,831	1,910,734	15,133,783		15,133,783	(6,222,934)	0	(981,114)	0	1,413,456		LD (Liability Cashflow)
Interest Rate Swap - 94534RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/14/2041	0	30,000,000	4.3325 / .9587	0	13,317,952	806,277	9,574,589		9,574,589	(3,433,468)	0	(309,895)	0	737,968		LD (Liability Cashflow)
Interest Rate Swap - 94509RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/07/2017	0	50,000,000	.9481 / 2.87	0	(989,803)	(791,684)	(176,401)		(176,401)	18,285	0	795,117	0	107,670		LD (Liability Cashflow)
Interest Rate Swap - 94504RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/04/2041	0	60,000,000	4.283 / .9417	0	26,027,770	1,585,593	18,596,104		18,596,104	(6,825,607)	0	(606,059)	0	1,475,116		LD (Liability Cashflow)
Interest Rate Swap - 94493RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/03/2031	0	45,000,000	4.174 / .9417	0	13,568,374	1,152,351	9,235,941		9,235,941	(3,735,483)	0	(596,950)	0	847,110		LD (Liability Cashflow)
Interest Rate Swap - 94458RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2031	0	40,000,000	4.17 / .9371	0	12,040,335	1,026,773	8,187,932		8,187,932	(3,320,037)	0	(532,366)	0	752,773		LD (Liability Cashflow)
Interest Rate Swap - 94442RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/25/2041	0	30,000,000	4.3463 / .9301	0	13,378,562	806,858	9,632,667		9,632,667	(3,434,082)	0	(311,813)	0	737,148		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 94440RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/25/2031	0	55,000,000	4.209 / .9301	0	16,815,985	1,422,625	11,502,348		11,502,348	(4,572,685)	0	(740,953)	0	1,034,473		LD (Liability Cashflow)
Interest Rate Swap - 94420RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/24/2041	0	35,000,000	4.4 / .9248	0	15,981,012	955,764	11,578,822		11,578,822	(4,029,590)	0	(372,600)	0	859,958		LD (Liability Cashflow)
Interest Rate Swap - 94388RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/22/2041	0	40,000,000	4.3925 / .9162	0	18,201,043	1,092,292	13,176,266		13,176,266	(4,600,415)	0	(424,362)	0	982,700		LD (Liability Cashflow)
Interest Rate Swap - 94369RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/18/2041	0	40,000,000	4.42 / .9087	0	18,414,660	1,103,380	13,372,778		13,372,778	(4,612,360)	0	(429,523)	0	982,481		LD (Liability Cashflow)
Interest Rate Swap - 94295RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/09/2041	0	240,000,000	4.51 / .8868	0	114,694,194	6,774,202	84,095,861		84,095,861	(27,919,690)	0	(2,678,643)	0	5,891,930		LD (Liability Cashflow)
Interest Rate Swap - 94223RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/04/2041	0	50,000,000	4.4038 / .8757	0	22,832,344	1,373,061	16,548,611		16,548,611	(5,750,539)	0	(533,194)	0	1,227,143		LD (Liability Cashflow)
Interest Rate Swap - 94068RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/02/2041	0	50,000,000	4.2775 / .8843	0	21,584,731	1,325,691	15,404,699		15,404,699	(5,675,851)	0	(504,181)	0	1,227,006		LD (Liability Cashflow)
Interest Rate Swap - 94037RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/31/2031	0	80,000,000	4.1775 / .8873	0	24,074,344	2,059,718	16,389,977		16,389,977	(6,619,550)	0	(1,064,817)	0	1,501,111		LD (Liability Cashflow)
Interest Rate Swap - 94029RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/27/2041	0	50,000,000	4.26 / .8857	0	21,406,485	1,320,041	15,242,740		15,242,740	(5,663,594)	0	(500,150)	0	1,226,595		LD (Liability Cashflow)
Interest Rate Swap - 94008RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2041	0	40,000,000	4.3175 / .8818	0	17,575,904	1,074,574	12,607,247		12,607,247	(4,557,950)	0	(410,706)	0	981,167		LD (Liability Cashflow)
Interest Rate Swap - 94000RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/24/2031	0	75,000,000	4.22 / .8818	0	22,961,409	1,959,634	15,724,154		15,724,154	(6,219,730)	0	(1,017,526)	0	1,406,351		LD (Liability Cashflow)
Interest Rate Swap - 93967RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/18/2041	0	30,000,000	4.155 / .8817	0	12,212,866	771,029	8,568,049		8,568,049	(3,359,351)	0	(285,467)	0	735,587		LD (Liability Cashflow)
Interest Rate Swap - 93954RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/13/2041	0	30,000,000	4.2135 / .8775	0	12,555,534	784,255	8,882,069		8,882,069	(3,379,792)	0	(293,673)	0	735,382		LD (Liability Cashflow)
Interest Rate Swap - 93899RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2031	0	50,000,000	4.782 / .8739	0	18,973,208	1,520,482	13,829,067		13,829,067	(4,300,787)	0	(843,354)	0	936,491		LD (Liability Cashflow)
Interest Rate Swap - 93884RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/05/2041	0	60,000,000	4.19 / .8579	0	24,820,280	1,559,998	17,498,036		17,498,036	(6,741,238)	0	(581,006)	0	1,470,105		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 93826RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/24/2040	0	45,000,000	4.1325 / .9971	0	18,090,814	1,148,951	12,645,226		12,645,226	(5,021,754)	0	(423,835)	0	1,101,838		LD (Liability Cashflow)
Interest Rate Swap - 93810RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/23/2040	0	30,000,000	4.15 / .9976	0	12,164,203	768,389	8,524,741		8,524,741	(3,354,214)	0	(285,248)	0	734,518		LD (Liability Cashflow)
Interest Rate Swap - 93774RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/20/2040	0	240,000,000	4.3488 / .9973	0	106,681,601	6,498,922	76,780,526		76,780,526	(27,396,929)	0	(2,504,146)	0	5,875,153		LD (Liability Cashflow)
Interest Rate Swap - 93757RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/17/2040	0	115,000,000	4.344 / .9932	0	50,992,760	3,101,469	36,684,180		36,684,180	(13,111,261)	0	(1,197,319)	0	2,814,704		LD (Liability Cashflow)
Interest Rate Swap - 93756RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/17/2040	0	115,000,000	4.344 / .9932	0	50,992,760	3,101,469	36,684,180		36,684,180	(13,111,261)	0	(1,197,319)	0	2,814,704		LD (Liability Cashflow)
Interest Rate Swap - 93688RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/10/2030	0	50,000,000	4.395 / .9531	0	16,371,075	1,367,141	11,467,045		11,467,045	(4,171,453)	0	(732,577)	0	933,527		LD (Liability Cashflow)
Interest Rate Swap - 93587RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/23/2030	0	100,000,000	4.31 / .9198	0	31,579,152	2,667,631	21,881,400		21,881,400	(8,277,722)	0	(1,420,031)	0	1,863,811		LD (Liability Cashflow)
Interest Rate Swap - 93515RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/09/2020	0	100,000,000	5.41 / .8868	0	19,190,413	3,497,584	13,366,351		13,366,351	(2,765,519)	0	(3,058,543)	0	982,029		LD (Liability Cashflow)
Interest Rate Swap - 93212RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/24/2030	0	35,000,000	3.2575 / .9971	0	6,224,291	663,941	3,263,174		3,263,174	(2,677,364)	0	(283,752)	0	648,473		LD (Liability Cashflow)
Interest Rate Swap - 93076RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/13/2030	0	100,000,000	4.395 / .9565	0	32,400,767	2,734,462	22,669,679		22,669,679	(8,249,560)	0	(1,481,527)	0	1,850,784		LD (Liability Cashflow)
Interest Rate Swap - 93020RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/07/2020	0	100,000,000	3.99 / .9481	0	12,435,707	2,423,368	7,827,025		7,827,025	(2,546,169)	0	(2,062,513)	0	959,881		LD (Liability Cashflow)
Interest Rate Swap - 92571RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2020	0	60,000,000	5.7725 / .8757	0	11,872,032	2,263,610	8,335,983		8,335,983	(1,525,303)	0	(2,010,745)	0	568,742		LD (Liability Cashflow)
Interest Rate Swap - 91739RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/14/2040	0	113,000,000	4.0463 / .9587	0	42,942,788	2,794,398	29,568,321		29,568,321	(12,338,734)	0	(1,035,732)	0	2,736,275		LD (Liability Cashflow)
Interest Rate Swap - 91726RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/11/2040	0	30,000,000	3.9465 / .9531	0	10,817,948	719,610	7,316,935		7,316,935	(3,240,028)	0	(260,985)	0	726,320		LD (Liability Cashflow)
Interest Rate Swap - 91694RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/09/2040	0	25,000,000	3.97 / .9508	0	9,128,746	604,083	6,201,674		6,201,674	(2,706,623)	0	(220,449)	0	605,197		LD (Liability Cashflow)

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Interest Rate Swap - 91668RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/04/2040	0	118,000,000	4.0175 / .9417	0	44,152,535	2,883,365	30,251,300		30,251,300	(12,834,271)	0	(1,066,964)	0	2,855,711		LD (Liability Cashflow)
Interest Rate Swap - 91650RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/03/2040	0	30,000,000	4.0125 / .9417	0	11,196,308	731,896	7,664,224		7,664,224	(3,261,444)	0	(270,641)	0	725,987		LD (Liability Cashflow)
Interest Rate Swap - 91496RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/21/2040	0	17,500,000	4.0763 / .9112	0	6,742,431	436,422	4,665,344		4,665,344	(1,913,649)	0	(163,438)	0	423,176		LD (Liability Cashflow)
Interest Rate Swap - 91491RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/21/2040	0	60,000,000	4.0625 / .9112	0	22,957,217	1,490,104	15,849,207		15,849,207	(6,551,537)	0	(556,473)	0	1,450,890		LD (Liability Cashflow)
Interest Rate Swap - 91464RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/20/2040	0	45,000,000	4.08 / .9112	0	17,370,233	1,125,501	12,026,480		12,026,480	(4,922,593)	0	(421,160)	0	1,088,105		LD (Liability Cashflow)
Interest Rate Swap - 91462RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/20/2040	0	132,800,000	4.14 / .9112	0	52,803,677	3,381,238	36,904,049		36,904,049	(14,619,189)	0	(1,280,439)	0	3,211,118		LD (Liability Cashflow)
Interest Rate Swap - 91445RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/19/2040	0	30,000,000	4.1075 / .9112	0	11,739,748	756,804	8,163,881		8,163,881	(3,291,124)	0	(284,743)	0	725,361		LD (Liability Cashflow)
Interest Rate Swap - 91441RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/19/2040	0	20,000,000	4.1325 / .9112	0	7,923,272	508,286	5,531,228		5,531,228	(2,199,860)	0	(192,185)	0	483,574		LD (Liability Cashflow)
Interest Rate Swap - 91422RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/18/2040	0	40,000,000	4.125 / .9087	0	15,785,152	1,014,880	11,006,731		11,006,731	(4,395,530)	0	(382,891)	0	967,093		LD (Liability Cashflow)
Interest Rate Swap - 91421RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/18/2040	0	30,000,000	4.1125 / .9087	0	11,766,302	758,347	8,188,585		8,188,585	(3,292,316)	0	(285,401)	0	725,320		LD (Liability Cashflow)
Interest Rate Swap - 91390RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/14/2040	0	105,000,000	4.2625 / .9021	0	44,216,429	2,766,138	31,439,956		31,439,956	(11,702,699)	0	(1,073,774)	0	2,538,035		LD (Liability Cashflow)
Interest Rate Swap - 91362RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/11/2040	0	30,000,000	4.07 / .8865	0	11,513,598	746,737	7,957,011		7,957,011	(3,276,999)	0	(279,588)	0	725,028		LD (Liability Cashflow)
Interest Rate Swap - 91350RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/11/2040	0	50,000,000	4.047 / .8865	0	18,966,940	1,235,937	13,057,987		13,057,987	(5,448,396)	0	(460,558)	0	1,208,380		LD (Liability Cashflow)
Interest Rate Swap - 91319RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/10/2040	0	63,000,000	4.095 / .8823	0	24,481,292	1,581,000	16,989,374		16,989,374	(6,897,131)	0	(594,786)	0	1,522,471		LD (Liability Cashflow)
Interest Rate Swap - 91289RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/07/2020	0	75,000,000	3.562 / .8809	0	7,468,255	1,584,490	4,452,325		4,452,325	(1,673,861)	0	(1,342,069)	0	686,583		LD (Liability Cashflow)

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Interest Rate Swap - 91282RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/07/2020	0	23,500,000	3.5625 / .8809	0	2,340,525	496,562	1,395,444		1,395,444	(524,481)	0	(420,600)	0	215,129		LD (Liability Cashflow)
Interest Rate Swap - 91263RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/06/2040	0	63,000,000	4.23 / .8809	0	26,121,905	1,646,163	18,491,786		18,491,786	(6,994,617)	0	(635,503)	0	1,522,120		LD (Liability Cashflow)
Interest Rate Swap - 91253RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/06/2040	0	65,000,000	4.235 / .8809	0	27,014,005	1,700,859	19,136,378		19,136,378	(7,220,415)	0	(657,212)	0	1,570,442		LD (Liability Cashflow)
Interest Rate Swap - 91247RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/05/2040	0	30,000,000	4.331 / .8809	0	13,024,754	807,081	9,342,143		9,342,143	(3,365,592)	0	(317,019)	0	724,778		LD (Liability Cashflow)
Interest Rate Swap - 91231RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/05/2040	0	35,000,000	4.285 / .8809	0	14,884,281	929,519	10,614,065		10,614,065	(3,907,965)	0	(362,251)	0	845,574		LD (Liability Cashflow)
Interest Rate Swap - 91210RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/30/2040	0	65,000,000	4.39 / .8873	0	28,971,500	1,785,041	20,922,841		20,922,841	(7,336,052)	0	(712,607)	0	1,569,899		LD (Liability Cashflow)
Interest Rate Swap - 91209RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/30/2040	0	25,000,000	4.3925 / .8873	0	11,154,965	687,025	8,058,310		8,058,310	(2,822,278)	0	(274,377)	0	603,807		LD (Liability Cashflow)
Interest Rate Swap - 91194RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/29/2040	0	35,000,000	4.4338 / .8873	0	15,896,009	972,710	11,537,199		11,537,199	(3,967,709)	0	(391,101)	0	845,233		LD (Liability Cashflow)
Interest Rate Swap - 91173RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/26/2040	0	50,000,000	4.4 / .8837	0	22,356,238	1,373,776	16,164,536		16,164,536	(5,646,663)	0	(545,038)	0	1,207,267		LD (Liability Cashflow)
Interest Rate Swap - 91158RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/23/2040	0	18,000,000	4.42 / .8818	0	8,115,964	497,312	5,881,300		5,881,300	(2,036,686)	0	(197,978)	0	434,541		LD (Liability Cashflow)
Interest Rate Swap - 91143RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/21/2040	0	25,000,000	4.45 / .8807	0	11,416,839	697,015	8,301,071		8,301,071	(2,837,032)	0	(278,736)	0	603,459		LD (Liability Cashflow)
Interest Rate Swap - 91141RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/23/2022	0	50,000,000	4.694 / .8818	0	9,932,090	1,484,172	6,792,323		6,792,323	(1,950,968)	0	(1,188,799)	0	576,185		LD (Liability Cashflow)
Interest Rate Swap - 91124RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/20/2020	0	100,000,000	3.7463 / .8812	0	10,596,869	2,259,981	6,466,517		6,466,517	(2,202,828)	0	(1,927,523)	0	908,813		LD (Liability Cashflow)
Interest Rate Swap - 91121RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/20/2040	0	35,000,000	4.46 / .8812	0	16,047,624	978,345	11,680,192		11,680,192	(3,975,677)	0	(391,755)	0	844,795		LD (Liability Cashflow)
Interest Rate Swap - 91113RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/20/2040	0	25,000,000	4.496 / .8812	0	11,636,324	705,568	8,502,128		8,502,128	(2,850,114)	0	(284,082)	0	603,425		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 91104RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/19/2040	0	25,000,000	4.49 / .8776	0	11,606,549	705,076	8,474,859		8,474,859	(2,848,280)	0	(283,411)	0	603,390		LD (Liability Cashflow)
Interest Rate Swap - 91097RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/16/2040	0	18,000,000	4.475 / .88	0	8,302,789	505,779	6,052,511		6,052,511	(2,047,433)	0	(202,845)	0	434,366		LD (Liability Cashflow)
Interest Rate Swap - 91088RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/16/2042	0	32,000,000	4.865 / .88	0	18,074,892	992,763	13,706,679		13,706,679	(3,970,243)	0	(397,970)	0	804,675		LD (Liability Cashflow)
Interest Rate Swap - 91045RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/06/2040	0	30,000,000	4.5075 / .8643	0	14,015,483	850,872	10,250,242		10,250,242	(3,422,092)	0	(343,149)	0	723,525		LD (Liability Cashflow)
Interest Rate Swap - 91034RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/01/2040	0	25,000,000	4.533 / .8456	0	11,799,939	715,408	8,651,975		8,651,975	(2,858,697)	0	(289,268)	0	602,763		LD (Liability Cashflow)
Interest Rate Swap - 90964RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/26/2040	0	30,000,000	4.4413 / .9971	0	13,623,780	835,339	9,892,468		9,892,468	(3,397,171)	0	(334,142)	0	723,065		LD (Liability Cashflow)
Interest Rate Swap - 90904RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/23/2040	0	20,000,000	4.4225 / .9976	0	9,008,451	553,134	6,527,139		6,527,139	(2,260,379)	0	(220,933)	0	481,959		LD (Liability Cashflow)
Interest Rate Swap - 90895RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/22/2040	0	45,000,000	4.445 / .9962	0	20,462,480	1,250,902	14,863,558		14,863,558	(5,097,014)	0	(501,907)	0	1,084,346		LD (Liability Cashflow)
Interest Rate Swap - 90882RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/19/2040	0	30,000,000	4.44 / .9932	0	13,609,731	832,691	9,880,283		9,880,283	(3,395,466)	0	(333,982)	0	722,772		LD (Liability Cashflow)
Interest Rate Swap - 90875RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/18/2040	0	30,000,000	4.4688 / .9932	0	13,774,683	838,119	10,032,357		10,032,357	(3,404,286)	0	(338,041)	0	722,730		LD (Liability Cashflow)
Interest Rate Swap - 90863RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/16/2040	0	24,500,000	4.525 / .9704	0	11,512,042	693,944	8,435,150		8,435,150	(2,794,332)	0	(282,561)	0	590,161		LD (Liability Cashflow)
Interest Rate Swap - 90852RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2040	0	123,000,000	4.5275 / .9634	0	57,851,396	3,488,766	42,400,158		42,400,158	(14,031,138)	0	(1,420,100)	0	2,962,678		LD (Liability Cashflow)
Interest Rate Swap - 90793RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/11/2040	0	130,000,000	4.5265 / .9531	0	61,104,363	3,683,811	44,781,256		44,781,256	(14,822,413)	0	(1,500,694)	0	3,130,561		LD (Liability Cashflow)
Interest Rate Swap - 90722RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/01/2030	0	40,000,000	4.335 / .9307	0	12,358,515	1,071,451	8,567,006		8,567,006	(3,201,290)	0	(590,220)	0	725,792		LD (Liability Cashflow)
Interest Rate Swap - 90612RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/09/2032	0	40,000,000	4.805 / .8868	0	16,021,526	1,217,534	11,756,380		11,756,380	(3,609,365)	0	(655,781)	0	777,368		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 90610RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/09/2032	0	40,000,000	4.805 / .8868	0	16,021,526	1,217,534	11,756,380		11,756,380	(3,609,365)	0	(655,781)	0	777,368		LD (Liability Cashflow)
Interest Rate Swap - 90609RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/09/2030	0	35,000,000	4.2385 / .8868	0	10,362,799	916,636	7,088,701		7,088,701	(2,776,902)	0	(497,196)	0	633,576		LD (Liability Cashflow)
Interest Rate Swap - 90590RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/08/2032	0	45,000,000	4.8575 / .8826	0	18,352,709	1,387,929	13,526,141		13,526,141	(4,075,065)	0	(751,503)	0	874,461		LD (Liability Cashflow)
Interest Rate Swap - 90537RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/27/2030	0	50,000,000	4.3363 / .8857	0	15,388,908	1,348,639	10,662,791		10,662,791	(3,986,077)	0	(740,040)	0	903,901		LD (Liability Cashflow)
Interest Rate Swap - 90535RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/27/2022	0	50,000,000	4.6625 / .8857	0	9,533,793	1,470,979	6,483,789		6,483,789	(1,860,809)	0	(1,189,196)	0	563,060		LD (Liability Cashflow)
Interest Rate Swap - 90523RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2030	0	25,000,000	4.3025 / .8837	0	7,589,901	668,607	5,236,074		5,236,074	(1,988,701)	0	(365,126)	0	451,904		LD (Liability Cashflow)
Interest Rate Swap - 90520RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2020	0	40,000,000	3.72 / .8837	0	4,001,565	895,021	2,431,486		2,431,486	(796,684)	0	(773,396)	0	350,422		LD (Liability Cashflow)
Interest Rate Swap - 90515RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2020	0	40,000,000	3.73 / .8837	0	4,016,551	898,021	2,443,453		2,443,453	(796,807)	0	(776,292)	0	350,422		LD (Liability Cashflow)
Interest Rate Swap - 90501RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2030	0	20,000,000	4.3375 / .8818	0	6,156,310	540,287	4,266,076		4,266,076	(1,594,125)	0	(296,109)	0	361,486		LD (Liability Cashflow)
Interest Rate Swap - 90500RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2030	0	50,000,000	4.2875 / .8818	0	15,081,128	1,331,967	10,383,092		10,383,092	(3,972,697)	0	(725,339)	0	903,715		LD (Liability Cashflow)
Interest Rate Swap - 90409RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2020	0	140,000,000	3.965 / .8761	0	15,160,017	3,399,591	9,443,660		9,443,660	(2,752,859)	0	(2,963,498)	0	1,218,396		LD (Liability Cashflow)
Interest Rate Swap - 90292RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/24/2029	0	40,000,000	4.4325 / .9971	0	12,733,631	1,111,290	8,921,197		8,921,197	(3,195,956)	0	(616,478)	0	720,588		LD (Liability Cashflow)
Interest Rate Swap - 90242RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/22/2029	0	25,000,000	4.2138 / .9962	0	7,284,940	651,582	4,961,936		4,961,936	(1,969,968)	0	(353,036)	0	450,274		LD (Liability Cashflow)
Interest Rate Swap - 90161RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2031	0	40,000,000	4.7488 / .9634	0	15,613,757	1,200,927	11,394,268		11,394,268	(3,573,672)	0	(645,818)	0	773,485		LD (Liability Cashflow)
Interest Rate Swap - 90110RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2029	0	21,500,000	4.2048 / .9587	0	6,232,854	557,236	4,241,173		4,241,173	(1,689,104)	0	(302,576)	0	386,915		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 90048RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/11/2029	0	20,000,000	4.1088 / .9531	0	5,559,672	504,081	3,728,849		3,728,849	(1,560,755)	0	(270,067)	0	359,809		LD (Liability Cashflow)
Interest Rate Swap - 89933RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/28/2031	0	45,000,000	4.4988 / .9371	0	15,987,253	1,260,853	11,382,045		11,382,045	(3,941,642)	0	(663,566)	0	868,762		LD (Liability Cashflow)
Interest Rate Swap - 89902RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/24/2029	0	25,000,000	4.0788 / .9248	0	6,845,144	622,450	4,568,059		4,568,059	(1,942,878)	0	(334,206)	0	448,920		LD (Liability Cashflow)
Interest Rate Swap - 89896RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/23/2031	0	40,000,000	4.5213 / .9198	0	14,324,535	1,130,420	10,221,338		10,221,338	(3,507,504)	0	(595,694)	0	771,885		LD (Liability Cashflow)
Interest Rate Swap - 89869RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/21/2031	0	50,000,000	4.4688 / .9112	0	17,538,517	1,394,089	12,442,380		12,442,380	(4,366,576)	0	(729,561)	0	964,682		LD (Liability Cashflow)
Interest Rate Swap - 89797RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/04/2019	0	80,000,000	3.5663 / .8757	0	7,168,296	1,694,381	4,271,660		4,271,660	(1,420,962)	0	(1,475,673)	0	674,577		LD (Liability Cashflow)
Interest Rate Swap - 89795RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/04/2029	0	25,000,000	4.0638 / .8757	0	6,781,331	622,785	4,513,724		4,513,724	(1,934,755)	0	(332,852)	0	447,983		LD (Liability Cashflow)
Interest Rate Swap - 89697RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/30/2029	0	37,500,000	4.0763 / .8873	0	10,233,325	941,262	6,823,209		6,823,209	(2,903,641)	0	(506,475)	0	671,623		LD (Liability Cashflow)
Interest Rate Swap - 89667RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/29/2029	0	20,000,000	4.1838 / .8873	0	5,719,566	518,195	3,877,509		3,877,509	(1,558,935)	0	(283,123)	0	358,161		LD (Liability Cashflow)
Interest Rate Swap - 89592RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2029	0	70,000,000	4.7925 / .8812	0	25,178,053	2,131,252	18,277,587		18,277,587	(5,658,962)	0	(1,241,504)	0	1,252,382		LD (Liability Cashflow)
Interest Rate Swap - 89480RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2021	0	50,000,000	4.0968 / .8679	0	7,635,998	1,264,310	4,904,931		4,904,931	(1,722,225)	0	(1,008,843)	0	545,941		LD (Liability Cashflow)
Interest Rate Swap - 89417RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/01/2029	0	60,000,000	4.4388 / .8456	0	18,941,833	1,674,582	13,267,281		13,267,281	(4,736,382)	0	(938,170)	0	1,071,327		LD (Liability Cashflow)
Interest Rate Swap - 89416RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/01/2029	0	40,000,000	4.4438 / .8456	0	12,652,174	1,117,888	8,866,964		8,866,964	(3,158,558)	0	(626,651)	0	714,218		LD (Liability Cashflow)
Interest Rate Swap - 89308RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/24/2029	0	25,000,000	4.0963 / .9971	0	6,846,611	631,509	4,577,181		4,577,181	(1,929,918)	0	(339,513)	0	446,010		LD (Liability Cashflow)
Interest Rate Swap - 89300RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/23/2029	0	75,000,000	4.0838 / .9976	0	20,426,682	1,883,705	13,627,836		13,627,836	(5,785,421)	0	(1,013,424)	0	1,337,888		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 88973RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/01/2029	0	25,000,000	4.0638 / .9307	0	6,730,356	618,798	4,477,707		4,477,707	(1,917,099)	0	(335,550)	0	444,925		LD (Liability Cashflow)
Interest Rate Swap - 88901RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/24/2029	0	20,000,000	4.0763 / .9248	0	5,408,820	497,590	3,605,395		3,605,395	(1,533,546)	0	(269,879)	0	355,638		LD (Liability Cashflow)
Interest Rate Swap - 88866RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/21/2029	0	25,000,000	4.0663 / .9112	0	6,728,503	621,579	4,478,105		4,478,105	(1,914,457)	0	(335,941)	0	444,406		LD (Liability Cashflow)
Interest Rate Swap - 88848RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/20/2029	0	20,000,000	4.1413 / .9112	0	5,562,910	509,409	3,746,574		3,746,574	(1,538,506)	0	(277,830)	0	355,487		LD (Liability Cashflow)
Interest Rate Swap - 88831RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/19/2029	0	30,000,000	4.1 / .9112	0	8,195,093	755,116	5,484,054		5,484,054	(2,301,619)	0	(409,421)	0	533,174		LD (Liability Cashflow)
Interest Rate Swap - 88798RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/19/2029	0	20,000,000	4.1088 / .9112	0	5,484,491	504,724	3,675,237		3,675,237	(1,535,251)	0	(274,003)	0	355,449		LD (Liability Cashflow)
Interest Rate Swap - 88796RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/19/2019	0	40,000,000	3.7113 / .9112	0	3,605,012	890,194	2,180,620		2,180,620	(635,564)	0	(788,828)	0	324,617		LD (Liability Cashflow)
Interest Rate Swap - 88766RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/18/2029	0	30,000,000	4.1763 / .9087	0	8,470,839	772,693	5,735,122		5,735,122	(2,312,314)	0	(423,403)	0	533,117		LD (Liability Cashflow)
Interest Rate Swap - 88756RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/18/2029	0	30,000,000	4.1863 / .9087	0	8,506,997	774,939	5,768,038		5,768,038	(2,313,746)	0	(425,213)	0	533,117		LD (Liability Cashflow)
Interest Rate Swap - 88733RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/17/2029	0	25,000,000	4.2188 / .9062	0	7,184,303	651,476	4,893,634		4,893,634	(1,931,639)	0	(359,030)	0	444,217		LD (Liability Cashflow)
Interest Rate Swap - 88732RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/17/2029	0	30,000,000	4.2638 / .9062	0	8,783,809	791,900	6,020,400		6,020,400	(2,324,426)	0	(438,983)	0	533,060		LD (Liability Cashflow)
Interest Rate Swap - 88718RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/14/2029	0	50,000,000	4.2738 / .9021	0	14,694,005	1,321,430	10,084,367		10,084,367	(3,874,764)	0	(734,873)	0	888,150		LD (Liability Cashflow)
Interest Rate Swap - 88714RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/28/2018	0	37,500,000	4.312 / .8904	0	3,244,463	1,003,659	1,961,100		1,961,100	(345,612)	0	(937,751)	0	253,317		LD (Liability Cashflow)
Interest Rate Swap - 88707RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/13/2029	0	40,000,000	4.3488 / .9021	0	12,114,784	1,079,566	8,394,970		8,394,970	(3,113,746)	0	(606,068)	0	710,444		LD (Liability Cashflow)
Interest Rate Swap - 88639RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2029	0	25,000,000	4.1638 / .8809	0	7,008,390	641,206	4,735,449		4,735,449	(1,921,783)	0	(351,158)	0	443,649		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 88580RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2029	0	25,000,000	4.1425 / .8757	0	6,944,520	637,546	4,677,428		4,677,428	(1,918,994)	0	(348,099)	0	443,602		LD (Liability Cashflow)
Interest Rate Swap - 88578RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2029	0	25,000,000	4.1588 / .8757	0	6,993,364	640,591	4,721,886		4,721,886	(1,920,927)	0	(350,552)	0	443,602		LD (Liability Cashflow)
Interest Rate Swap - 88329RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/16/2029	0	10,000,000	4.035 / .88	0	2,642,581	247,989	1,748,747		1,748,747	(760,937)	0	(132,897)	0	177,081		LD (Liability Cashflow)
Interest Rate Swap - 88165RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/06/2029	0	25,000,000	4.1363 / .8643	0	6,900,591	639,448	4,640,578		4,640,578	(1,912,262)	0	(347,751)	0	442,227		LD (Liability Cashflow)
Interest Rate Swap - 88091RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/30/2029	0	50,000,000	4.058 / .9982	0	13,327,182	1,253,887	8,851,987		8,851,987	(3,803,255)	0	(671,940)	0	883,883		LD (Liability Cashflow)
Interest Rate Swap - 88063RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/26/2029	0	25,000,000	4.2 / .9971	0	7,081,992	650,881	4,807,139		4,807,139	(1,917,080)	0	(357,773)	0	441,704		LD (Liability Cashflow)
Interest Rate Swap - 88061RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/26/2029	0	50,000,000	4.205 / .9971	0	14,193,830	1,303,637	9,641,437		9,641,437	(3,835,335)	0	(717,058)	0	883,408		LD (Liability Cashflow)
Interest Rate Swap - 88048RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/25/2029	0	60,000,000	4.2188 / .9971	0	17,128,810	1,570,545	11,657,692		11,657,692	(4,605,565)	0	(865,554)	0	1,059,976		LD (Liability Cashflow)
Interest Rate Swap - 87970RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/19/2029	0	50,000,000	4.1738 / .9932	0	13,995,036	1,287,968	9,462,453		9,462,453	(3,824,134)	0	(708,449)	0	882,742		LD (Liability Cashflow)
Interest Rate Swap - 87959RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/18/2029	0	45,000,000	4.2363 / .9932	0	12,927,567	1,178,704	8,820,078		8,820,078	(3,452,942)	0	(654,547)	0	794,382		LD (Liability Cashflow)
Interest Rate Swap - 87947RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/17/2029	0	45,000,000	4.2738 / .9932	0	13,127,619	1,189,916	9,003,070		9,003,070	(3,459,570)	0	(664,979)	0	794,297		LD (Liability Cashflow)
Interest Rate Swap - 87942RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/17/2029	0	30,000,000	4.3175 / .9932	0	8,908,201	803,116	6,144,414		6,144,414	(2,312,522)	0	(451,266)	0	529,531		LD (Liability Cashflow)
Interest Rate Swap - 87865RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/10/2019	0	75,000,000	4.9988 / .9531	0	9,463,825	2,390,309	6,183,747		6,183,747	(1,082,941)	0	(2,197,137)	0	586,195		LD (Liability Cashflow)
Interest Rate Swap - 87267RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/01/2026	0	9,166,667	5.734 / .9307	0	3,538,519	341,722	2,678,418		2,678,418	(618,311)	0	(241,791)	0	140,667		LD (Liability Cashflow)
Interest Rate Swap - 86645RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/26/2029	0	40,000,000	3.51 / .9371	0	7,928,332	824,598	4,633,426		4,633,426	(2,881,396)	0	(413,510)	0	697,230		LD (Liability Cashflow)

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Interest Rate Swap - 85109RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/17/2028	0	60,000,000	4.14 / .9062	0	16,100,069	1,528,109	10,820,263		10,820,263	(4,419,845)	0	(859,962)	0	1,033,979		LD (Liability Cashflow)
Interest Rate Swap - 85059RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/14/2028	0	37,500,000	4.135 / .9021	0	10,036,904	952,047	6,740,087		6,740,087	(2,760,234)	0	(536,583)	0	646,018		LD (Liability Cashflow)
Interest Rate Swap - 84791RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/28/2018	0	37,500,000	4.312 / .8904	0	3,244,463	1,003,659	1,961,100		1,961,100	(345,612)	0	(937,751)	0	253,317		LD (Liability Cashflow)
Interest Rate Swap - 84550RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2018	0	29,000,000	4.52 / .8812	0	2,644,217	823,679	1,609,827		1,609,827	(263,101)	0	(771,289)	0	194,741		LD (Liability Cashflow)
Interest Rate Swap - 84547RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2018	0	29,000,000	4.52 / .8812	0	2,644,217	823,679	1,609,827		1,609,827	(263,101)	0	(771,289)	0	194,741		LD (Liability Cashflow)
Interest Rate Swap - 84533RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2028	0	76,000,000	4.49 / .8812	0	23,355,890	2,141,506	16,408,448		16,408,448	(5,689,877)	0	(1,257,565)	0	1,305,551		LD (Liability Cashflow)
Interest Rate Swap - 84477RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/16/2023	0	140,000,000	4.565 / .88	0	31,375,801	4,028,340	21,539,583		21,539,583	(6,861,933)	0	(2,974,285)	0	1,824,438		LD (Liability Cashflow)
Interest Rate Swap - 84476RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/16/2020	0	87,500,000	5.095 / .88	0	15,375,998	2,865,525	10,528,583		10,528,583	(2,360,461)	0	(2,486,954)	0	852,060		LD (Liability Cashflow)
Interest Rate Swap - 84475RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/16/2020	0	87,500,000	5.095 / .88	0	15,375,998	2,865,525	10,528,583		10,528,583	(2,360,461)	0	(2,486,954)	0	852,060		LD (Liability Cashflow)
Interest Rate Swap - 84447RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/16/2020	0	175,000,000	5.025 / .88	0	30,209,178	5,639,175	20,608,221		20,608,221	(4,714,857)	0	(4,886,100)	0	1,704,120		LD (Liability Cashflow)
Interest Rate Swap - 84332RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/10/2028	0	37,500,000	4.26 / .8716	0	10,526,190	993,958	7,190,539		7,190,539	(2,767,361)	0	(568,290)	0	643,452		LD (Liability Cashflow)
Interest Rate Swap - 84331RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/10/2028	0	112,500,000	4.26 / .8716	0	31,578,569	2,981,874	21,571,616		21,571,616	(8,302,082)	0	(1,704,871)	0	1,930,357		LD (Liability Cashflow)
Interest Rate Swap - 84320RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/10/2028	0	47,000,000	4.2225 / .8716	0	12,992,238	1,232,542	8,829,934		8,829,934	(3,460,893)	0	(701,411)	0	806,460		LD (Liability Cashflow)
Interest Rate Swap - 84201RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2018	0	35,000,000	4.345 / .8456	0	2,979,909	951,393	1,787,245		1,787,245	(307,286)	0	(885,378)	0	232,036		LD (Liability Cashflow)
Interest Rate Swap - 84065RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/26/2018	0	60,000,000	4.4875 / .9971	0	5,281,615	1,691,490	3,180,479		3,180,479	(519,425)	0	(1,581,711)	0	395,336		LD (Liability Cashflow)

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Interest Rate Swap - 83753RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/18/2020	0	70,000,000	4.7325 / .9932	0	11,013,581	2,094,082	7,370,353		7,370,353	(1,829,762)	0	(1,813,465)	0	674,607		LD (Liability Cashflow)
Interest Rate Swap - 83655RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/15/2028	0	55,000,000	4.495 / .9634	0	16,847,734	1,546,611	11,839,489		11,839,489	(4,092,890)	0	(915,354)	0	940,926		LD (Liability Cashflow)
Interest Rate Swap - 83639RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2018	0	40,000,000	4.225 / .9531	0	3,216,047	1,043,213	1,906,760		1,906,760	(330,779)	0	(978,508)	0	260,686		LD (Liability Cashflow)
Interest Rate Swap - 83636RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2020	0	85,000,000	4.7875 / .9531	0	13,549,836	2,575,421	9,102,688		9,102,688	(2,206,388)	0	(2,240,760)	0	817,385		LD (Liability Cashflow)
Interest Rate Swap - 83613RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/11/2020	0	85,000,000	4.8025 / .9531	0	13,583,328	2,584,596	9,132,376		9,132,376	(2,204,427)	0	(2,246,524)	0	817,088		LD (Liability Cashflow)
Interest Rate Swap - 83488RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/22/2020	0	90,000,000	5.155 / .9162	0	15,620,764	2,972,345	10,700,418		10,700,418	(2,304,080)	0	(2,616,266)	0	858,837		LD (Liability Cashflow)
Interest Rate Swap - 83248RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/01/2020	0	55,000,000	5.33 / .8859	0	9,845,097	1,892,102	6,788,940		6,788,940	(1,384,758)	0	(1,671,400)	0	520,762		LD (Liability Cashflow)
Interest Rate Swap - 82978RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/18/2018	0	55,000,000	4.6025 / .8817	0	4,648,529	1,598,146	2,744,607		2,744,607	(396,735)	0	(1,507,187)	0	342,194		LD (Liability Cashflow)
Interest Rate Swap - 82894RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2018	0	55,000,000	4.59 / .8761	0	4,596,555	1,593,366	2,703,529		2,703,529	(389,930)	0	(1,503,097)	0	340,108		LD (Liability Cashflow)
Interest Rate Swap - 82804RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/02/2018	0	284,000,000	4.669 / .8456	0	23,993,295	8,409,996	14,088,233		14,088,233	(1,971,622)	0	(7,933,439)	0	1,742,252		LD (Liability Cashflow)
Interest Rate Swap - 81465RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/28/2028	0	30,000,000	4.5425 / .9971	0	9,129,858	860,041	6,436,420		6,436,420	(2,175,102)	0	(518,336)	0	502,935		LD (Liability Cashflow)
Interest Rate Swap - 81047RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/07/2018	0	13,000,000	4.435 / .9481	0	893,792	358,425	487,909		487,909	(60,778)	0	(345,105)	0	70,772		LD (Liability Cashflow)
Interest Rate Swap - 80130RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/24/2018	0	12,500,000	4.17 / .8818	0	749,555	321,918	391,366		391,366	(49,646)	0	(308,543)	0	64,485		LD (Liability Cashflow)
Interest Rate Swap - 79325RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/24/2027	0	20,000,000	4.92 / .9971	0	6,812,254	628,770	4,960,607		4,960,607	(1,455,679)	0	(395,968)	0	331,379		LD (Liability Cashflow)
Interest Rate Swap - 79149RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/12/2027	0	20,000,000	5.205 / .9531	0	7,411,022	668,606	5,506,031		5,506,031	(1,472,735)	0	(432,256)	0	330,892		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 79129RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/10/2027	0	20,000,000	4.96 / .9531	0	6,882,226	631,606	5,027,196		5,027,196	(1,453,580)	0	(401,450)	0	330,810		LD (Liability Cashflow)
Interest Rate Swap - 78938RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/28/2017	0	27,000,000	4.73 / .9371	0	1,736,284	803,344	868,453		868,453	(85,448)	0	(782,383)	0	128,683		LD (Liability Cashflow)
Interest Rate Swap - 78935RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/28/2017	0	13,000,000	4.73 / .9371	0	835,989	386,795	418,144		418,144	(41,142)	0	(376,703)	0	61,958		LD (Liability Cashflow)
Interest Rate Swap - 78934RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/28/2017	0	26,000,000	4.73 / .9371	0	1,671,977	773,591	836,288		836,288	(82,283)	0	(753,406)	0	123,917		LD (Liability Cashflow)
Interest Rate Swap - 78778RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/13/2027	0	42,000,000	5.285 / .9021	0	15,850,118	1,428,460	11,828,476		11,828,476	(3,088,999)	0	(932,643)	0	692,309		LD (Liability Cashflow)
Interest Rate Swap - 78569RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/29/2027	0	20,000,000	5.19 / .8873	0	7,332,443	669,688	5,436,470		5,436,470	(1,460,393)	0	(435,579)	0	329,059		LD (Liability Cashflow)
Interest Rate Swap - 78568RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/29/2027	0	20,000,000	5.19 / .8873	0	7,332,443	669,688	5,436,470		5,436,470	(1,460,393)	0	(435,579)	0	329,059		LD (Liability Cashflow)
Interest Rate Swap - 78241RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/25/2027	0	33,000,000	5.52 / .9971	0	13,173,780	1,185,863	9,950,148		9,950,148	(2,437,234)	0	(786,397)	0	540,583		LD (Liability Cashflow)
Interest Rate Swap - 78139RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/14/2027	0	33,000,000	5.265 / .9587	0	12,258,411	1,117,699	9,126,034		9,126,034	(2,399,091)	0	(733,287)	0	539,838		LD (Liability Cashflow)
Interest Rate Swap - 78128RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/13/2027	0	25,000,000	5.2 / .9565	0	9,114,155	834,553	6,757,656		6,757,656	(1,811,158)	0	(545,341)	0	408,917		LD (Liability Cashflow)
Interest Rate Swap - 78127RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/13/2027	0	25,000,000	5.2 / .9565	0	9,114,155	834,553	6,757,656		6,757,656	(1,811,158)	0	(545,341)	0	408,917		LD (Liability Cashflow)
Interest Rate Swap - 77932RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/24/2027	0	25,000,000	5.575 / .9248	0	10,068,109	903,001	7,623,711		7,623,711	(1,839,003)	0	(605,396)	0	407,888		LD (Liability Cashflow)
Interest Rate Swap - 77889RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/21/2017	0	19,500,000	5.42 / .9112	0	1,245,268	682,818	536,811		536,811	(37,573)	0	(670,883)	0	77,987		LD (Liability Cashflow)
Interest Rate Swap - 77707RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/14/2027	0	25,000,000	5.6425 / .9021	0	10,230,512	917,354	7,771,994		7,771,994	(1,841,549)	0	(616,968)	0	407,373		LD (Liability Cashflow)
Interest Rate Swap - 77682RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/13/2027	0	35,000,000	5.6475 / .9021	0	14,333,485	1,285,540	10,890,931		10,890,931	(2,578,193)	0	(864,361)	0	570,250		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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 77585RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/08/2027	0	25,000,000	5.62 / .8826	0	10,159,066	914,041	7,708,311		7,708,311	(1,837,320)	0	(613,436)	0	407,063		LD (Liability Cashflow)
Interest Rate Swap - 77523RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/03/2027	0	13,000,000	5.6635 / .8809	0	5,336,103	479,906	4,056,806		4,056,806	(956,727)	0	(322,570)	0	211,539		LD (Liability Cashflow)
Interest Rate Swap - 77511RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/03/2027	0	21,000,000	5.6625 / .8809	0	8,617,668	775,075	6,551,319		6,551,319	(1,545,406)	0	(520,943)	0	341,716		LD (Liability Cashflow)
Interest Rate Swap - 77432RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/30/2027	0	21,500,000	5.725 / .8873	0	8,960,026	803,083	6,831,769		6,831,769	(1,586,169)	0	(542,088)	0	349,675		LD (Liability Cashflow)
Interest Rate Swap - 77315RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/20/2027	0	25,000,000	5.815 / .8812	0	10,633,925	952,880	8,139,308		8,139,308	(1,849,600)	0	(645,017)	0	406,082		LD (Liability Cashflow)
Interest Rate Swap - 75762RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/02/2027	0	16,000,000	5.353 / .8843	0	5,957,992	553,281	4,448,020		4,448,020	(1,140,187)	0	(369,785)	0	257,231		LD (Liability Cashflow)
Interest Rate Swap - 75214RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2027	0	20,000,000	5.32 / .9971	0	7,336,663	689,019	5,461,470		5,461,470	(1,414,862)	0	(460,331)	0	319,988		LD (Liability Cashflow)
Interest Rate Swap - 75210RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2027	0	33,000,000	5.32 / .9971	0	12,105,494	1,136,881	9,011,426		9,011,426	(2,334,522)	0	(759,546)	0	527,981		LD (Liability Cashflow)
Interest Rate Swap - 75197RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2027	0	17,000,000	5.315 / .9971	0	6,227,537	585,028	4,634,453		4,634,453	(1,202,345)	0	(390,739)	0	271,990		LD (Liability Cashflow)
Interest Rate Swap - 75151RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/23/2027	0	45,250,000	5.261 / .9976	0	16,308,263	1,536,032	12,094,782		12,094,782	(3,189,826)	0	(1,023,655)	0	723,593		LD (Liability Cashflow)
Interest Rate Swap - 75014RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/13/2027	0	40,000,000	5.2625 / .9565	0	14,400,494	1,354,035	10,682,908		10,682,908	(2,810,979)	0	(906,607)	0	638,799		LD (Liability Cashflow)
Interest Rate Swap - 74939RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/02/2017	0	50,000,000	5.2525 / .9342	0	2,065,367	1,682,535	365,137		365,137	(16,059)	0	(1,684,172)	0	103,695		LD (Liability Cashflow)
Interest Rate Swap - 74936RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/02/2022	0	70,000,000	5.4625 / .9342	0	13,697,404	0	11,431,531		11,431,531	(2,994,689)	0	728,815	0	795,974		LD (Liability Cashflow)
Interest Rate Swap - 74272RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/08/2027	0	16,000,000	5.1925 / .8716	0	5,578,158	535,990	4,113,284		4,113,284	(1,107,830)	0	(357,045)	0	253,254		LD (Liability Cashflow)
Interest Rate Swap - 74053RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2026	0	24,000,000	5.1675 / .9634	0	8,273,572	795,935	6,090,313		6,090,313	(1,650,012)	0	(533,248)	0	378,656		LD (Liability Cashflow)

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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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 73912RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/08/2026	0	24,000,000	5.06 / .9508	0	8,007,666	775,348	5,851,539		5,851,539	(1,638,904)	0	(517,222)	0	378,298		LD (Liability Cashflow)
Interest Rate Swap - 73719RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/24/2026	0	17,000,000	5.1875 / .9248	0	5,871,668	564,635	4,326,275		4,326,275	(1,164,429)	0	(380,964)	0	267,417		LD (Liability Cashflow)
Interest Rate Swap - 72398RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/31/2026	0	17,000,000	5.68 / .8873	0	6,556,844	629,259	4,956,110		4,956,110	(1,160,964)	0	(439,771)	0	263,134		LD (Liability Cashflow)
Interest Rate Swap - 72397RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/31/2026	0	50,000,000	5.68 / .8873	0	19,284,837	1,850,761	14,576,794		14,576,794	(3,414,599)	0	(1,293,444)	0	773,924		LD (Liability Cashflow)
Interest Rate Swap - 72292RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/24/2026	0	50,000,000	5.74 / .8818	0	19,538,018	1,876,422	14,805,583		14,805,583	(3,418,762)	0	(1,313,672)	0	773,164		LD (Liability Cashflow)
Interest Rate Swap - 71804RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/01/2026	0	15,833,333	5.734 / .9307	0	6,111,987	590,247	4,626,358		4,626,358	(1,067,991)	0	(417,638)	0	242,970		LD (Liability Cashflow)
Interest Rate Swap - 71273RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/05/2026	0	25,000,000	5.485 / .8579	0	8,965,669	892,812	6,693,478		6,693,478	(1,647,997)	0	(624,194)	0	380,449		LD (Liability Cashflow)
Interest Rate Swap - 70496RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/17/2026	0	15,000,000	4.975 / .88	0	4,594,221	477,733	3,318,050		3,318,050	(948,990)	0	(327,181)	0	225,571		LD (Liability Cashflow)
Interest Rate Swap - 70359RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/04/2026	0	24,000,000	5 / .8537	0	7,383,093	769,934	5,339,570		5,339,570	(1,515,965)	0	(527,558)	0	360,215		LD (Liability Cashflow)
Interest Rate Swap - 69200RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2025	0	72,000,000	4.94 / .8456	0	21,356,798	2,278,452	15,348,631		15,348,631	(4,434,282)	0	(1,573,884)	0	1,065,385		LD (Liability Cashflow)
Interest Rate Swap - 112381RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/11/2046	0	270,000,000	2.1961 / .9531	0	1,907,357	2,931,872	(25,524,924)		(25,524,924)	(27,395,512)	0	(36,769)	0	7,294,528		LD (Liability Cashflow)
Interest Rate Swap - 112370RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/10/2046	0	125,000,000	2.15 / .9531	0	(479,247)	1,313,164	(13,062,648)		(13,062,648)	(12,593,844)	0	10,442	0	3,376,941		LD (Liability Cashflow)
Interest Rate Swap - 112343RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/08/2046	0	124,000,000	2.1852 / .9508	0	558,373	1,332,398	(12,011,420)		(12,011,420)	(12,558,842)	0	(10,951)	0	3,349,617		LD (Liability Cashflow)
Interest Rate Swap - 112300RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/03/2046	0	124,000,000	2.1144 / .9417	0	(1,516,252)	1,259,939	(13,905,475)		(13,905,475)	(12,422,534)	0	33,312	0	3,348,846		LD (Liability Cashflow)
Interest Rate Swap - 112294RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/02/2046	0	125,000,000	2.0985 / .9342	0	(1,997,378)	1,249,462	(14,443,053)		(14,443,053)	(12,489,721)	0	44,045	0	3,375,697		LD (Liability Cashflow)

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Interest Rate Swap - 112108RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/10/2036	0	125,000,000	2.0947 / .8823	0	799,034	1,261,652	(9,846,311)		(9,846,311)	(10,620,649)	0	(24,696)	0	2,732,202		LD (Liability Cashflow)
Interest Rate Swap - 112084RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/09/2036	0	75,000,000	2.177 / .8868	0	1,542,086	804,626	(4,935,963)		(4,935,963)	(6,430,305)	0	(47,743)	0	1,639,206		LD (Liability Cashflow)
Interest Rate Swap - 111953RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/31/2027	0	520,000,000	2.0262 / .8873	0	6,481,411	0	(17,025,644)		(17,025,644)	(30,357,881)	0	6,850,826	0	8,256,109		LD (Liability Cashflow)
Interest Rate Swap - 111678RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/10/2038	0	125,000,000	2.6925 / .8716	0	5,807,193	0	(1,990,813)		(1,990,813)	(9,917,235)	0	2,119,229	0	2,865,942		LD (Liability Cashflow)
Interest Rate Swap - 111670RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/10/2037	0	100,000,000	2.6088 / .8716	0	4,772,667	0	(4,328,042)		(4,328,042)	(10,834,765)	0	1,734,056	0	2,237,570		LD (Liability Cashflow)
Interest Rate Swap - 111638RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/06/2037	0	200,000,000	2.6463 / .8643	0	10,618,390	0	(8,027,872)		(8,027,872)	(22,140,474)	0	3,494,213	0	4,473,939		LD (Liability Cashflow)
Interest Rate Swap - 111493RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/18/2022	0	650,000,000	1.9325 / .9932	0	23,143,792	5,795,043	(5,917,326)		(5,917,326)	(26,580,928)	0	(2,480,190)	0	7,937,624		LD (Liability Cashflow)
Interest Rate Swap - 111490RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/18/2021	0	175,000,000	.9932 / 1.837	0	(5,473,793)	(1,434,860)	1,235,069		1,235,069	6,011,911	0	696,950	0	1,949,710		LD (Liability Cashflow)
Interest Rate Swap - 111353RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2035	0	100,000,000	2.5975 / .9634	0	9,296,844	1,388,895	73,239		73,239	(8,933,761)	0	(289,844)	0	2,176,981		LD (Liability Cashflow)
Interest Rate Swap - 111255RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/04/2021	0	200,000,000	.9417 / 1.7395	0	(5,182,114)	(1,470,059)	2,267,666		2,267,666	6,784,609	0	665,171	0	2,219,779		LD (Liability Cashflow)
Interest Rate Swap - 111171RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2045	0	55,000,000	3.0003 / .9634	0	10,776,630	930,027	4,730,725		4,730,725	(5,848,985)	0	(196,920)	0	1,479,822		LD (Liability Cashflow)
Interest Rate Swap - 111170RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2045	0	60,000,000	2.977 / .9634	0	11,443,228	1,004,112	4,874,464		4,874,464	(6,359,692)	0	(209,073)	0	1,614,351		LD (Liability Cashflow)
Interest Rate Swap - 111083RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/12/2035	0	250,000,000	2.671 / .9021	0	26,365,930	3,596,597	3,091,832		3,091,832	(22,444,499)	0	(829,599)	0	5,429,317		LD (Liability Cashflow)
Interest Rate Swap - 111009RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/29/2022	0	45,000,000	1.685 / .8873	0	904,204	319,479	(984,093)		(984,093)	(1,786,882)	0	(101,415)	0	543,176		LD (Liability Cashflow)
Interest Rate Swap - 110962RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/22/2018	0	300,000,000	.8818 / 1	0	(664,679)	(603,045)	2,167,358		2,167,358	2,638,272	0	193,766	0	2,017,564		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 110946RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2035	0	100,000,000	2.8675 / .8812	0	13,886,214	1,600,896	4,300,097		4,300,097	(9,145,940)	0	(440,176)	0	2,168,165		LD (Liability Cashflow)
Interest Rate Swap - 110916RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/04/2040	0	70,000,000	4.4385 / .9417	0	31,700,700	1,931,398	23,016,634		23,016,634	(7,905,128)	0	(778,938)	0	1,685,003		LD (Liability Cashflow)
Interest Rate Swap - 110910RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/15/2038	0	61,000,000	2.98 / .9057	0	10,174,484	1,020,107	4,228,749		4,228,749	(5,670,088)	0	(275,647)	0	1,410,065		LD (Liability Cashflow)
Interest Rate Swap - 110903RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2021	0	76,000,000	1.535 / .8776	0	1,147,983	459,082	(1,503,384)		(1,503,384)	(2,500,548)	0	(150,819)	0	832,632		LD (Liability Cashflow)
Interest Rate Swap - 110793RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2021	0	122,850,000	8679 / 1.565	0	(2,068,860)	(773,719)	2,225,552		2,225,552	4,020,757	0	273,655	0	1,341,376		LD (Liability Cashflow)
Interest Rate Swap - 110782RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/06/2045	0	9,000,000	2.4755 / .8643	0	655,423	118,102	(304,947)		(304,947)	(948,177)	0	(12,193)	0	241,353		LD (Liability Cashflow)
Interest Rate Swap - 110781RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/06/2020	0	75,000,000	1.3 / .8643	0	544,854	322,961	(1,420,842)		(1,420,842)	(1,876,770)	0	(88,926)	0	727,744		LD (Liability Cashflow)
Interest Rate Swap - 110760RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2035	0	70,000,000	2.4435 / .8456	0	4,673,903	904,499	(1,604,080)		(1,604,080)	(6,129,139)	0	(148,843)	0	1,515,762		LD (Liability Cashflow)
Interest Rate Swap - 110749RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2021	0	200,000,000	8456 / 1.57	0	(3,426,905)	(1,274,032)	3,566,370		3,566,370	6,536,868	0	456,408	0	2,180,683		LD (Liability Cashflow)
Interest Rate Swap - 110719RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/01/2022	0	80,000,000	1.705 / .8456	0	1,727,307	592,506	(1,613,475)		(1,613,475)	(3,147,910)	0	(192,872)	0	959,390		LD (Liability Cashflow)
Interest Rate Swap - 110678RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2035	0	125,000,000	2.48 / .9982	0	9,121,402	1,655,343	(2,152,991)		(2,152,991)	(10,984,310)	0	(290,084)	0	2,706,329		LD (Liability Cashflow)
Interest Rate Swap - 110619RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/28/2020	0	75,000,000	1.457 / .9971	0	1,069,431	414,509	(976,112)		(976,112)	(1,870,341)	0	(175,202)	0	725,403		LD (Liability Cashflow)
Interest Rate Swap - 110476RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/15/2045	0	115,000,000	3.0125 / .9634	0	22,746,693	1,955,167	10,121,368		10,121,368	(12,201,910)	0	(423,415)	0	3,080,787		LD (Liability Cashflow)
Interest Rate Swap - 110449RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/08/2035	0	125,000,000	2.564 / .9508	0	10,897,053	1,698,268	(503,345)		(503,345)	(11,052,598)	0	(347,800)	0	2,701,864		LD (Liability Cashflow)
Interest Rate Swap - 110357RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/26/2035	0	125,000,000	2.4045 / .9371	0	7,530,322	1,540,462	(3,573,833)		(3,573,833)	(10,862,325)	0	(241,830)	0	2,699,336		LD (Liability Cashflow)

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Interest Rate Swap - 110343RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/25/2035	0	250,000,000	2.485 / .9301	0	18,463,816	3,233,975	(4,032,778)		(4,032,778)	(21,906,409)	0	(590,186)	0	5,398,284		LD (Liability Cashflow)
Interest Rate Swap - 110186RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2035	0	200,000,000	2.853 / .8823	0	27,185,527	3,156,048	8,156,409		8,156,409	(18,159,860)	0	(869,258)	0	4,313,956		LD (Liability Cashflow)
Interest Rate Swap - 110148RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/06/2025	0	8,000,000	2.279 / .8809	0	470,218	91,977	(8,864)		(8,864)	(443,894)	0	(35,189)	0	117,299		LD (Liability Cashflow)
Interest Rate Swap - 109928RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/16/2035	0	100,000,000	2.96 / .88	0	15,381,808	1,673,636	5,722,656		5,722,656	(9,165,756)	0	(493,396)	0	2,153,080		LD (Liability Cashflow)
Interest Rate Swap - 109757RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/19/2037	0	150,000,000	3.045 / .9932	0	13,499,988	0	1,363,434		1,363,434	(14,952,587)	0	2,816,033	0	3,393,097		LD (Liability Cashflow)
Interest Rate Swap - 109753RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/15/2045	0	115,000,000	2.9289 / .9634	0	20,512,642	1,883,053	8,115,131		8,115,131	(12,014,040)	0	(383,471)	0	3,067,343		LD (Liability Cashflow)
Interest Rate Swap - 109729RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/11/2035	0	100,000,000	3.432 / .9531	0	23,098,090	2,012,031	13,282,005		13,282,005	(9,069,168)	0	(746,918)	0	2,147,454		LD (Liability Cashflow)
Interest Rate Swap - 109690RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/05/2035	0	200,000,000	2.963 / .9417	0	30,785,801	3,305,035	11,523,052		11,523,052	(18,267,207)	0	(995,542)	0	4,293,030		LD (Liability Cashflow)
Interest Rate Swap - 109422RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/01/2018	0	250,000,000	.8859 / 1.126	0	(1,373,187)	(717,962)	494,416		494,416	1,375,674	0	491,928	0	1,444,830		LD (Liability Cashflow)
Interest Rate Swap - 109386RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/28/2018	0	350,000,000	.8904 / 1.0935	0	(1,684,863)	(918,926)	840,645		840,645	1,913,365	0	612,143	0	2,014,606		LD (Liability Cashflow)
Interest Rate Swap - 109345RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/21/2045	0	150,000,000	3.0625 / .8807	0	31,120,325	2,621,151	14,602,413		14,602,413	(15,928,005)	0	(589,907)	0	3,990,286		LD (Liability Cashflow)
Interest Rate Swap - 109272RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/14/2035	0	200,000,000	3.01 / .8811	0	32,276,488	3,420,798	12,927,562		12,927,562	(18,290,411)	0	(1,058,516)	0	4,276,404		LD (Liability Cashflow)
Interest Rate Swap - 109262RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/13/2018	0	350,000,000	.8775 / 1.125	0	(1,903,747)	(1,042,332)	624,331		624,331	1,828,850	0	699,227	0	1,983,721		LD (Liability Cashflow)
Interest Rate Swap - 108978RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/19/2018	0	340,000,000	.9932 / 1.2825	0	(2,889,865)	(1,385,540)	(149,628)		(149,628)	1,642,813	0	1,097,424	0	1,875,973		LD (Liability Cashflow)
Interest Rate Swap - 108880RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/14/2027	0	100,000,000	.9587 / 2.5775	0	(3,689,152)	0	(3,712,664)		(3,712,664)	1,500,223	0	(1,523,735)	0	1,597,209		LD (Liability Cashflow)

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Interest Rate Swap - 108879RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/14/2027	0	100,000,000	2.5775 / .9587	0	3,305,930	0	(2,194,594)		(2,194,594)	(7,048,124)	0	1,547,601	0	1,597,209		LD (Liability Cashflow)
Interest Rate Swap - 108682RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/04/2021	0	200,000,000	.9417 / 1.875	0	(6,681,545)	(1,673,309)	5,809		5,809	5,693,963	0	993,391	0	2,043,874		LD (Liability Cashflow)
Interest Rate Swap - 108512RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/23/2047	0	150,000,000	.9198 / 2.7875	0	(10,981,831)	0	(12,238,348)		(12,238,348)	1,578,149	0	(2,834,666)	0	4,117,846		LD (Liability Cashflow)
Interest Rate Swap - 108175RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/14/2025	0	100,000,000	2.87 / .8811	0	10,900,607	1,605,399	4,737,221		4,737,221	(5,289,990)	0	(873,396)	0	1,417,536		LD (Liability Cashflow)
Interest Rate Swap - 108126RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/08/2035	0	120,000,000	2.345 / .8716	0	6,124,666	1,457,174	(4,293,364)		(4,293,364)	(10,216,408)	0	(201,622)	0	2,547,105		LD (Liability Cashflow)
Interest Rate Swap - 108113RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/08/2018	0	341,700,000	.8716 / 1.22	0	(2,339,301)	(1,266,210)	(104,395)		(104,395)	1,248,005	0	986,902	0	1,726,773		LD (Liability Cashflow)
Interest Rate Swap - 108093RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/07/2025	0	200,000,000	2.63 / .8679	0	17,813,871	2,857,115	5,924,017		5,924,017	(10,459,788)	0	(1,430,067)	0	2,831,752		LD (Liability Cashflow)
Interest Rate Swap - 108092RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/07/2035	0	100,000,000	3.09 / .8679	0	17,373,930	1,773,558	8,108,087		8,108,087	(8,688,949)	0	(576,894)	0	2,122,429		LD (Liability Cashflow)
Interest Rate Swap - 108087RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/07/2018	0	335,800,000	.8679 / 1.27	0	(2,594,323)	(1,371,937)	(276,716)		(276,716)	1,218,077	0	1,099,530	0	1,694,723		LD (Liability Cashflow)
Interest Rate Swap - 108003RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/29/2020	0	175,000,000	.9971 / 1.97	0	(6,587,341)	(1,640,347)	(806,405)		(806,405)	4,765,879	0	1,015,057	0	1,748,824		LD (Liability Cashflow)
Interest Rate Swap - 107993RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/24/2034	0	150,000,000	2.7 / .9971	0	16,729,204	2,218,275	3,623,836		3,623,836	(12,549,216)	0	(556,152)	0	3,180,317		LD (Liability Cashflow)
Interest Rate Swap - 107984RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/24/2020	0	180,000,000	.9971 / 1.9475	0	(6,571,526)	(1,646,055)	(673,771)		(673,771)	4,880,643	0	1,017,112	0	1,795,761		LD (Liability Cashflow)
Interest Rate Swap - 107868RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/18/2017	0	335,500,000	.9932 / 1.16	0	(1,910,564)	(1,047,331)	54,989		54,989	1,133,129	0	832,424	0	1,647,928		LD (Liability Cashflow)
Interest Rate Swap - 107808RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/17/2034	0	100,000,000	2.615 / .9932	0	9,541,436	1,400,180	495,856		495,856	(8,728,600)	0	(316,981)	0	2,119,102		LD (Liability Cashflow)
Interest Rate Swap - 107795RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/16/2034	0	100,000,000	2.6035 / .9704	0	9,353,296	1,391,298	327,837		327,837	(8,714,339)	0	(311,120)	0	2,118,943		LD (Liability Cashflow)

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Interest Rate Swap - 106674RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/15/2027	0	150,000,000	9057 / 3.2375	0	(6,679,734)	0	(6,089,251)		(6,089,251)	3,293,634	0	(2,703,151)	0	2,473,142		LD (Liability Cashflow)
Interest Rate Swap - 106579RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/12/2020	0	175,000,000	9021 / 1.9525	0	(6,377,593)	(1,574,586)	(797,486)		(797,486)	4,565,869	0	1,014,239	0	1,720,347		LD (Liability Cashflow)
Interest Rate Swap - 106445RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/23/2020	0	185,000,000	8818 / 1.8225	0	(5,645,642)	(1,507,232)	2,266		2,266	4,738,806	0	909,102	0	1,805,961		LD (Liability Cashflow)
Interest Rate Swap - 106295RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/14/2020	0	115,000,000	8811 / 1.925	0	(4,030,367)	(1,031,147)	(446,949)		(446,949)	2,930,584	0	652,833	0	1,119,056		LD (Liability Cashflow)
Interest Rate Swap - 106268RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/10/2020	0	290,000,000	8716 / 2.0075	0	(11,227,878)	(2,787,420)	(2,002,274)		(2,002,274)	7,397,724	0	1,827,880	0	2,817,959		LD (Liability Cashflow)
Interest Rate Swap - 106262RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2044	0	120,000,000	2.8684 / .9634	0	19,623,581	1,910,462	6,912,810		6,912,810	(12,335,339)	0	(375,432)	0	3,172,462		LD (Liability Cashflow)
Interest Rate Swap - 106248RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/09/2017	0	300,000,000	8716 / 1.23	0	(1,936,774)	(1,134,163)	(208,109)		(208,109)	773,279	0	955,386	0	1,319,824		LD (Liability Cashflow)
Interest Rate Swap - 106240RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/09/2020	0	220,000,000	8716 / 2.055	0	(8,974,532)	(2,192,970)	(1,911,692)		(1,911,692)	5,604,540	0	1,458,301	0	2,137,001		LD (Liability Cashflow)
Interest Rate Swap - 106210RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2024	0	200,000,000	8679 / 2.5	0	(15,584,878)	(2,662,115)	(4,130,175)		(4,130,175)	10,159,498	0	1,295,205	0	2,787,260		LD (Liability Cashflow)
Interest Rate Swap - 106207RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2034	0	125,000,000	3.035 / .8679	0	20,459,189	2,165,385	8,470,826		8,470,826	(11,293,492)	0	(694,870)	0	2,634,567		LD (Liability Cashflow)
Interest Rate Swap - 106171RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2034	0	100,000,000	3.011 / .8456	0	15,969,953	1,717,766	6,415,010		6,415,010	(9,012,608)	0	(542,335)	0	2,107,016		LD (Liability Cashflow)
Interest Rate Swap - 106119RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2017	0	350,000,000	8456 / 1.303	0	(2,620,586)	(1,528,681)	(437,320)		(437,320)	878,228	0	1,305,037	0	1,520,967		LD (Liability Cashflow)
Interest Rate Swap - 106061RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/29/2024	0	200,000,000	9971 / 2.35	0	(13,166,088)	(2,444,682)	(1,986,908)		(1,986,908)	10,080,836	0	1,098,344	0	2,782,916		LD (Liability Cashflow)
Interest Rate Swap - 106003RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/28/2043	0	40,000,000	3.107 / .9371	0	8,394,681	703,240	4,079,052		4,079,052	(4,142,290)	0	(173,339)	0	1,027,786		LD (Liability Cashflow)
Interest Rate Swap - 105883RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/28/2043	0	4,000,000	3.107 / .9371	0	839,468	70,324	407,905		407,905	(414,229)	0	(17,334)	0	102,779		LD (Liability Cashflow)

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Interest Rate Swap - 105861RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/11/2020	0	175,000,000	.9531 / 2.104	0	(7,453,801)	(1,779,446)	(1,883,869)		(1,883,869)	4,337,111	0	1,232,822	0	1,682,240		LD (Liability Cashflow)
Interest Rate Swap - 105844RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/09/2020	0	175,000,000	.9508 / 2.0375	0	(6,940,858)	(1,692,171)	(1,468,022)		(1,468,022)	4,323,381	0	1,149,455	0	1,681,016		LD (Liability Cashflow)
Interest Rate Swap - 105835RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/08/2017	0	350,000,000	.9508 / 1.1825	0	(1,927,422)	(1,128,714)	(177,758)		(177,758)	745,083	0	1,004,582	0	1,451,732		LD (Liability Cashflow)
Interest Rate Swap - 105808RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/15/2044	0	120,000,000	2.972 / .9634	0	22,249,424	2,003,724	9,351,023		9,351,023	(12,464,390)	0	(434,011)	0	3,158,246		LD (Liability Cashflow)
Interest Rate Swap - 105797RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/04/2044	0	100,000,000	3.12 / .9417	0	21,753,798	1,770,405	10,738,039		10,738,039	(10,591,211)	0	(424,548)	0	2,630,467		LD (Liability Cashflow)
Interest Rate Swap - 105765RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/28/2043	0	6,000,000	3.107 / .9371	0	1,259,202	105,486	611,858		611,858	(621,343)	0	(26,001)	0	154,168		LD (Liability Cashflow)
Interest Rate Swap - 105752RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/28/2044	0	100,000,000	3.14 / .9371	0	22,218,895	1,791,571	11,158,240		11,158,240	(10,623,058)	0	(437,597)	0	2,629,572		LD (Liability Cashflow)
Interest Rate Swap - 105734RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/27/2020	0	175,000,000	.9371 / 2.0175	0	(6,783,109)	(1,659,228)	(1,374,393)		(1,374,393)	4,276,786	0	1,131,930	0	1,673,039		LD (Liability Cashflow)
Interest Rate Swap - 105711RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/26/2024	0	200,000,000	2.565 / .9371	0	16,574,854	2,705,489	5,119,555		5,119,555	(10,055,656)	0	(1,399,643)	0	2,766,446		LD (Liability Cashflow)
Interest Rate Swap - 105706RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/28/2043	0	25,000,000	3.107 / .9371	0	5,246,676	439,525	2,549,408		2,549,408	(2,588,931)	0	(108,337)	0	642,366		LD (Liability Cashflow)
Interest Rate Swap - 105697RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/22/2020	0	175,000,000	.9162 / 1.9925	0	(6,582,784)	(1,628,778)	(1,227,498)		(1,227,498)	4,251,530	0	1,103,756	0	1,669,961		LD (Liability Cashflow)
Interest Rate Swap - 105690RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/22/2019	0	8,300,000	.9162 / 1.7625	0	(210,279)	(62,933)	(35,193)		(35,193)	129,185	0	45,901	0	67,461		LD (Liability Cashflow)
Interest Rate Swap - 105673RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/21/2017	0	335,000,000	.9112 / 1.0775	0	(1,335,423)	(819,937)	9,452		9,452	625,126	0	719,748	0	1,339,775		LD (Liability Cashflow)
Interest Rate Swap - 105561RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/28/2043	0	19,000,000	3.107 / .9371	0	3,987,474	334,039	1,937,550		1,937,550	(1,967,588)	0	(82,336)	0	488,198		LD (Liability Cashflow)
Interest Rate Swap - 105489RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/28/2043	0	30,000,000	3.107 / .9371	0	6,296,011	527,430	3,059,289		3,059,289	(3,106,717)	0	(130,004)	0	770,840		LD (Liability Cashflow)

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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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 105425RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/23/2024	0	100,000,000	8818 / 2.175	0	(5,199,098)	(1,079,095)	150,829		150,829	4,907,329	0	442,598	0	1,374,939		LD (Liability Cashflow)
Interest Rate Swap - 105293RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/28/2043	0	20,000,000	3.107 / .9371	0	4,197,341	351,620	2,039,526		2,039,526	(2,071,145)	0	(86,669)	0	513,893		LD (Liability Cashflow)
Interest Rate Swap - 105279RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/03/2017	0	500,000,000	8456 / 1.015	0	(1,509,638)	(1,103,831)	63,488		63,488	673,540	0	899,586	0	1,781,966		LD (Liability Cashflow)
Interest Rate Swap - 105254RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/28/2043	0	40,000,000	3.107 / .9371	0	8,394,681	703,240	4,079,052		4,079,052	(4,142,290)	0	(173,339)	0	1,027,786		LD (Liability Cashflow)
Interest Rate Swap - 105230RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/28/2043	0	30,000,000	3.107 / .9371	0	6,296,011	527,430	3,059,289		3,059,289	(3,106,717)	0	(130,004)	0	770,840		LD (Liability Cashflow)
Interest Rate Swap - 105229RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/23/2017	0	350,000,000	9976 / 1.0605	0	(1,241,959)	(854,598)	(34,408)		(34,408)	450,474	0	757,077	0	1,210,533		LD (Liability Cashflow)
Interest Rate Swap - 105213RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/20/2020	0	175,000,000	9973 / 2.069	0	(7,032,655)	(1,746,626)	(1,780,340)		(1,780,340)	4,024,569	0	1,227,746	0	1,630,045		LD (Liability Cashflow)
Interest Rate Swap - 105116RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/15/2044	0	59,000,000	2.8078 / .9634	0	8,792,972	912,484	2,652,790		2,652,790	(5,967,969)	0	(172,213)	0	1,545,783		LD (Liability Cashflow)
Interest Rate Swap - 105115RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/15/2044	0	60,000,000	2.799 / .9634	0	8,828,337	924,012	2,593,745		2,593,745	(6,061,697)	0	(172,894)	0	1,571,983		LD (Liability Cashflow)
Interest Rate Swap - 105094RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/05/2020	0	175,000,000	9417 / 2.01	0	(6,562,754)	(1,641,093)	(1,472,681)		(1,472,681)	3,934,026	0	1,156,047	0	1,620,548		LD (Liability Cashflow)
Interest Rate Swap - 105082RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/03/2020	0	175,000,000	9417 / 1.902	0	(5,783,439)	(1,499,365)	(843,327)		(843,327)	3,920,046	0	1,020,065	0	1,619,278		LD (Liability Cashflow)
Interest Rate Swap - 105019RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/29/2017	0	325,000,000	9373 / .9175	0	(580,275)	(377,808)	115,837		115,837	317,250	0	378,861	0	1,042,144		LD (Liability Cashflow)
Interest Rate Swap - 104854RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/23/2044	0	50,000,000	8818 / 3.0675	0	(10,239,043)	(874,235)	(4,806,106)		(4,806,106)	5,229,439	0	203,498	0	1,306,518		LD (Liability Cashflow)
Interest Rate Swap - 104819RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/16/2017	0	350,000,000	88 / .921	0	(632,663)	(505,350)	73,286		73,286	239,871	0	466,078	0	947,283		LD (Liability Cashflow)
Interest Rate Swap - 104746RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/07/2017	0	325,000,000	8679 / 1.053	0	(1,017,167)	(798,875)	(53,510)		(53,510)	213,267	0	750,389	0	842,523		LD (Liability Cashflow)

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Interest Rate Swap - 104676RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/04/2020	0	200,000,000	8537 / 2.1875	0	(8,772,231)	(2,197,365)	(2,911,743)		(2,911,743)	4,243,831	0	1,616,657	0	1,805,755		LD (Liability Cashflow)
Interest Rate Swap - 104661RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/03/2020	0	175,000,000	8456 / 2.135	0	(7,303,381)	(1,856,341)	(2,256,254)		(2,256,254)	3,702,044	0	1,345,083	0	1,579,385		LD (Liability Cashflow)
Interest Rate Swap - 104623RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/28/2017	0	250,000,000	9971 / .987	0	(609,821)	(500,446)	138		138	148,596	0	461,363	0	614,837		LD (Liability Cashflow)
Interest Rate Swap - 104473RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2044	0	119,000,000	2.909 / .9634	0	20,259,665	1,930,799	7,696,552		7,696,552	(12,158,346)	0	(404,767)	0	3,103,539		LD (Liability Cashflow)
Interest Rate Swap - 104381RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/21/2017	0	200,000,000	9112 / .78	0	(77,188)	(43,265)	41,808		41,808	53,656	0	65,340	0	373,878		LD (Liability Cashflow)
Interest Rate Swap - 104348RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/13/2020	0	200,000,000	9021 / 1.985	0	(7,032,347)	(1,852,191)	(1,726,357)		(1,726,357)	3,964,034	0	1,341,956	0	1,765,865		LD (Liability Cashflow)
Interest Rate Swap - 104330RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/11/2020	0	175,000,000	8865 / 1.9268	0	(5,760,236)	(1,542,952)	(1,199,343)		(1,199,343)	3,460,178	0	1,100,715	0	1,543,799		LD (Liability Cashflow)
Interest Rate Swap - 104214RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/23/2024	0	100,000,000	8818 / 2	0	(3,922,058)	(947,845)	1,057,988		1,057,988	4,622,942	0	357,104	0	1,328,705		LD (Liability Cashflow)
Interest Rate Swap - 104210RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/21/2017	0	250,000,000	8807 / .904	0	(352,906)	(321,397)	(3,319)		(3,319)	11,549	0	338,038	0	296,994		LD (Liability Cashflow)
Interest Rate Swap - 104123RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/30/2019	0	100,000,000	9982 / 2.16	0	(4,118,327)	(1,084,274)	(1,418,678)		(1,418,678)	1,889,846	0	809,803	0	865,637		LD (Liability Cashflow)
Interest Rate Swap - 104117RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/30/2033	0	100,000,000	9982 / 2.66	0	(10,428,560)	(1,459,274)	(1,937,692)		(1,937,692)	8,121,557	0	369,311	0	2,061,390		LD (Liability Cashflow)
Interest Rate Swap - 104029RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2043	0	117,000,000	2.734 / .9634	0	15,452,657	1,744,786	3,516,987		3,516,987	(11,625,794)	0	(309,876)	0	3,037,327		LD (Liability Cashflow)
Interest Rate Swap - 103943RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/21/2017	0	130,000,000	9943 / .875	0	(114,741)	(134,376)	380,747		380,747	445,821	0	49,666	0	641,204		LD (Liability Cashflow)
Interest Rate Swap - 103929RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/09/2018	0	100,000,000	3.24 / .9508	0	6,145,034	1,868,830	3,447,944		3,447,944	(997,820)	0	(1,699,270)	0	696,574		LD (Liability Cashflow)
Interest Rate Swap - 103878RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/03/2019	0	150,000,000	9417 / 1.8675	0	(4,499,264)	(1,246,357)	(884,967)		(884,967)	2,709,411	0	904,886	0	1,282,638		LD (Liability Cashflow)

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Interest Rate Swap - 103836RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/25/2023	0	200,000,000	9301 / 2.0125	0	(8,080,556)	(1,878,430)	1,751,123		1,751,123	9,077,115	0	754,564	0	2,626,887		LD (Liability Cashflow)
Interest Rate Swap - 103793RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/18/2023	0	200,000,000	9087 / 1.94	0	(7,033,636)	(1,796,900)	2,656,953		2,656,953	9,031,557	0	659,032	0	2,623,303		LD (Liability Cashflow)
Interest Rate Swap - 103743RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/08/2019	0	100,000,000	8826 / 1.835	0	(2,856,613)	(817,412)	(526,520)		(526,520)	1,743,881	0	586,213	0	844,813		LD (Liability Cashflow)
Interest Rate Swap - 103639RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/24/2028	0	100,000,000	8818 / 4.29	0	(6,505,540)	0	(6,172,483)		(6,172,483)	2,481,771	0	(2,148,714)	0	1,718,613		LD (Liability Cashflow)
Interest Rate Swap - 103624RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/23/2019	0	200,000,000	8818 / 1.865	0	(5,899,790)	(1,693,190)	(1,253,134)		(1,253,134)	3,421,128	0	1,225,528	0	1,676,851		LD (Liability Cashflow)
Interest Rate Swap - 103578RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/18/2019	0	175,000,000	8817 / 1.918	0	(5,477,276)	(1,561,605)	(1,357,108)		(1,357,108)	2,977,728	0	1,142,440	0	1,463,733		LD (Liability Cashflow)
Interest Rate Swap - 103552RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/17/2019	0	300,000,000	.88 / 1.947	0	(9,690,272)	(2,741,657)	(2,566,965)		(2,566,965)	5,100,484	0	2,022,823	0	2,508,052		LD (Liability Cashflow)
Interest Rate Swap - 103517RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/23/2033	0	90,000,000	2.8875 / .9198	0	12,362,133	1,440,681	4,579,898		4,579,898	(7,322,957)	0	(459,278)	0	1,822,092		LD (Liability Cashflow)
Interest Rate Swap - 103516RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/22/2033	0	90,000,000	2.8975 / .9162	0	12,495,562	1,448,532	4,702,181		4,702,181	(7,328,799)	0	(464,582)	0	1,821,943		LD (Liability Cashflow)
Interest Rate Swap - 103482RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/15/2019	0	175,000,000	.88 / 1.9525	0	(5,680,697)	(1,606,489)	(1,526,577)		(1,526,577)	2,966,410	0	1,187,711	0	1,461,623		LD (Liability Cashflow)
Interest Rate Swap - 103421RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/10/2019	0	300,000,000	.8716 / 1.903	0	(9,200,922)	(2,648,413)	(2,214,296)		(2,214,296)	5,054,907	0	1,931,719	0	2,499,597		LD (Liability Cashflow)
Interest Rate Swap - 103419RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/10/2033	0	540,000,000	3.5 / .8716	0	125,454,091	11,234,994	71,623,613		71,623,613	(49,272,188)	0	(4,558,290)	0	11,059,090		LD (Liability Cashflow)
Interest Rate Swap - 103058RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2019	0	200,000,000	9973 / 2.19	0	(8,047,338)	(2,177,644)	(3,035,474)		(3,035,474)	3,294,775	0	1,717,089	0	1,649,373		LD (Liability Cashflow)
Interest Rate Swap - 102978RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/16/2043	0	100,000,000	9704 / 2.815	0	(14,878,136)	(1,549,923)	(4,564,259)		(4,564,259)	10,009,326	0	304,550	0	2,584,070		LD (Liability Cashflow)
Interest Rate Swap - 102930RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2023	0	200,000,000	9531 / 2.32	0	(12,509,223)	(2,358,565)	(2,347,671)		(2,347,671)	8,959,663	0	1,201,888	0	2,588,228		LD (Liability Cashflow)

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Interest Rate Swap - 102891RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/10/2019	0	150,000,000	9531 / 2.31	0	(6,610,878)	(1,755,797)	(2,764,374)		(2,764,374)	2,424,592	0	1,421,912	0	1,230,903		LD (Liability Cashflow)
Interest Rate Swap - 102747RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/15/2023	0	100,000,000	9057 / 2.0175	0	(4,119,261)	(950,432)	670,434		670,434	4,390,006	0	399,689	0	1,286,823		LD (Liability Cashflow)
Interest Rate Swap - 102733RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/14/2023	0	100,000,000	3.783 / .9021	0	16,539,816	2,274,792	10,270,651		10,270,651	(4,663,039)	0	(1,606,125)	0	1,286,562		LD (Liability Cashflow)
Interest Rate Swap - 102732RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/14/2023	0	100,000,000	3.783 / .9021	0	16,539,816	2,274,792	10,270,651		10,270,651	(4,663,039)	0	(1,606,125)	0	1,286,562		LD (Liability Cashflow)
Interest Rate Swap - 102673RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2023	0	150,000,000	8809 / 1.9	0	(4,944,404)	(1,300,528)	2,076,002		2,076,002	6,537,835	0	482,570	0	1,926,314		LD (Liability Cashflow)
Interest Rate Swap - 102653RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2019	0	175,000,000	8843 / 1.985	0	(5,707,666)	(1,631,011)	(1,779,655)		(1,779,655)	2,661,290	0	1,266,720	0	1,407,828		LD (Liability Cashflow)
Interest Rate Swap - 102599RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/26/2019	0	175,000,000	8837 / 1.8975	0	(5,192,877)	(1,523,686)	(1,404,545)		(1,404,545)	2,630,077	0	1,158,254	0	1,402,702		LD (Liability Cashflow)
Interest Rate Swap - 102370RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/09/2019	0	175,000,000	8716 / 2.105	0	(6,299,055)	(1,810,033)	(2,305,107)		(2,305,107)	2,568,654	0	1,425,293	0	1,390,175		LD (Liability Cashflow)
Interest Rate Swap - 102367RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/09/2019	0	200,000,000	8716 / 1.9868	0	(6,433,876)	(1,891,234)	(2,047,598)		(2,047,598)	2,930,531	0	1,455,747	0	1,588,771		LD (Liability Cashflow)
Interest Rate Swap - 102326RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/03/2023	0	200,000,000	3.4925 / .8456	0	28,723,296	4,157,782	16,772,958		16,772,958	(9,117,042)	0	(2,833,295)	0	2,551,091		LD (Liability Cashflow)
Interest Rate Swap - 102311RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/02/2023	0	200,000,000	3.56 / .8456	0	29,659,171	4,259,032	17,596,110		17,596,110	(9,135,296)	0	(2,927,766)	0	2,550,564		LD (Liability Cashflow)
Interest Rate Swap - 102206RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/26/2023	0	100,000,000	4.32 / .9971	0	20,060,000	2,693,525	13,404,555		13,404,555	(4,670,347)	0	(1,985,098)	0	1,273,436		LD (Liability Cashflow)
Interest Rate Swap - 1021978E - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/25/2023	0	150,000,000	9971 / 2.03	0	(6,334,137)	(1,464,037)	783,646		783,646	6,491,106	0	626,677	0	1,909,758		LD (Liability Cashflow)
Interest Rate Swap - 102163RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/19/2023	0	100,000,000	3 / .9932	0	10,916,758	1,695,637	5,371,226		5,371,226	(4,462,415)	0	(1,083,116)	0	1,271,588		LD (Liability Cashflow)
Interest Rate Swap - 102096RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/10/2023	0	225,000,000	2.2275 / .9531	0	12,561,690	2,494,477	1,576,041		1,576,041	(9,733,378)	0	(1,252,270)	0	2,855,716		LD (Liability Cashflow)

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Interest Rate Swap - 102080RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/07/2023	0	110,000,000	2.2813 / .9481	0	6,545,601	1,255,986	1,133,392		1,133,392	(4,759,621)	0	(652,588)	0	1,395,254		LD (Liability Cashflow)
Interest Rate Swap - 101843RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/17/2019	0	80,000,000	9062 / 1.25	0	(685,573)	(303,479)	530,604		530,604	1,053,626	0	162,551	0	616,964		LD (Liability Cashflow)
Interest Rate Swap - 101839RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/17/2019	0	190,000,000	9062 / 1.25	0	(1,628,236)	(720,763)	1,260,186		1,260,186	2,502,363	0	386,058	0	1,465,291		LD (Liability Cashflow)
Interest Rate Swap - 101824RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/16/2019	0	175,000,000	9112 / 1.2463	0	(1,479,720)	(650,768)	1,173,713		1,173,713	2,302,257	0	351,176	0	1,348,847		LD (Liability Cashflow)
Interest Rate Swap - 101806RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/13/2043	0	41,000,000	9021 / 2.926	0	(7,027,440)	(669,057)	(2,739,057)		(2,739,057)	4,142,604	0	145,779	0	1,052,676		LD (Liability Cashflow)
Interest Rate Swap - 101760RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/08/2043	0	30,000,000	8826 / 2.8513	0	(4,668,526)	(473,880)	(1,571,509)		(1,571,509)	3,000,041	0	96,977	0	770,054		LD (Liability Cashflow)
Interest Rate Swap - 101721RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/02/2019	0	175,000,000	8843 / 1.059	0	(488,398)	(415,636)	1,872,189		1,872,189	2,242,979	0	117,609	0	1,338,124		LD (Liability Cashflow)
Interest Rate Swap - 101601RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/16/2023	0	150,000,000	2.46 / .88	0	10,711,697	1,947,954	3,201,133		3,201,133	(6,417,125)	0	(1,093,439)	0	1,881,441		LD (Liability Cashflow)
Interest Rate Swap - 101591RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/15/2019	0	100,000,000	88 / 1.152	0	(567,602)	(317,619)	819,832		819,832	1,248,640	0	138,794	0	756,691		LD (Liability Cashflow)
Interest Rate Swap - 101532RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/09/2033	0	75,000,000	2.6775 / .8716	0	7,953,192	1,097,760	1,678,038		1,678,038	(5,975,824)	0	(299,330)	0	1,512,798		LD (Liability Cashflow)
Interest Rate Swap - 101529RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/09/2043	0	100,000,000	2.8425 / .8716	0	15,355,698	1,587,429	5,049,337		5,049,337	(9,985,056)	0	(321,305)	0	2,562,918		LD (Liability Cashflow)
Interest Rate Swap - 101509RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/08/2033	0	75,000,000	2.71 / .8716	0	8,311,619	1,116,046	2,007,201		2,007,201	(5,991,888)	0	(312,529)	0	1,512,673		LD (Liability Cashflow)
Interest Rate Swap - 101467RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/03/2033	0	70,000,000	2.798 / .8456	0	8,663,930	1,090,611	2,703,159		2,703,159	(5,634,334)	0	(326,437)	0	1,411,245		LD (Liability Cashflow)
Interest Rate Swap - 101431RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/02/2043	0	50,000,000	3.124 / .8456	0	10,630,085	901,258	5,227,694		5,227,694	(5,179,606)	0	(222,786)	0	1,281,000		LD (Liability Cashflow)
Interest Rate Swap - 101372RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/21/2033	0	65,000,000	2.795 / .9943	0	8,015,351	1,003,188	2,487,416		2,487,416	(5,225,536)	0	(302,399)	0	1,309,033		LD (Liability Cashflow)

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Interest Rate Swap - 101289RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/11/2019	0	100,000,000	9531 / 1.27	0	(922,608)	(391,326)	479,409		479,409	1,169,215	0	232,802	0	740,985		LD (Liability Cashflow)
Interest Rate Swap - 101262RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/07/2023	0	150,000,000	9481 / 1.815	0	(4,232,151)	(1,188,177)	2,387,286		2,387,286	6,180,340	0	439,097	0	1,865,297		LD (Liability Cashflow)
Interest Rate Swap - 101259RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/07/2019	0	100,000,000	9481 / 1.181	0	(665,062)	(316,618)	662,586		662,586	1,159,156	0	168,493	0	739,169		LD (Liability Cashflow)
Interest Rate Swap - 101235RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/04/2023	0	150,000,000	9417 / 1.89	0	(4,980,325)	(1,271,857)	1,728,644		1,728,644	6,190,552	0	518,417	0	1,864,081		LD (Liability Cashflow)
Interest Rate Swap - 101234RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/04/2043	0	100,000,000	9417 / 2.85	0	(15,488,079)	(1,567,905)	(5,192,827)		(5,192,827)	9,970,355	0	324,897	0	2,558,194		LD (Liability Cashflow)
Interest Rate Swap - 101186RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/27/2033	0	100,000,000	2.72 / .9371	0	11,210,929	1,476,957	2,817,238		2,817,238	(7,968,503)	0	(425,187)	0	2,009,721		LD (Liability Cashflow)
Interest Rate Swap - 101163RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/25/2033	0	100,000,000	2.835 / .9301	0	12,888,575	1,556,090	4,360,265		4,360,265	(8,040,551)	0	(487,759)	0	2,009,387		LD (Liability Cashflow)
Interest Rate Swap - 101015RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/30/2019	0	125,000,000	8873 / 1.281	0	(1,187,159)	(502,840)	481,540		481,540	1,357,262	0	311,436	0	901,528		LD (Liability Cashflow)
Interest Rate Swap - 100926RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/08/2023	0	100,000,000	1.935 / .8716	0	3,634,903	906,812	(808,672)		(808,672)	(4,057,412)	0	(386,163)	0	1,226,938		LD (Liability Cashflow)
Interest Rate Swap - 100909RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/07/2019	0	175,000,000	8679 / 1.1225	0	(900,945)	(521,382)	1,160,154		1,160,154	1,819,497	0	241,601	0	1,243,245		LD (Liability Cashflow)
Interest Rate Swap - 100736RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/28/2018	0	100,000,000	9971 / 1.098	0	(453,579)	(283,428)	689,920		689,920	1,020,770	0	122,729	0	705,680		LD (Liability Cashflow)
Interest Rate Swap - 100375RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2018	0	130,000,000	9587 / .979	0	(181,399)	(224,207)	1,147,269		1,147,269	1,278,915	0	49,752	0	908,676		LD (Liability Cashflow)
Interest Rate Swap - 100181RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/21/2042	0	100,000,000	2.6 / .9112	0	10,213,633	1,386,632	400,326		400,326	(9,596,732)	0	(216,575)	0	2,544,100		LD (Liability Cashflow)
Interest Rate Swap - 100124RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/13/2032	0	65,000,000	2.32 / .9021	0	3,499,610	765,274	(1,589,980)		(1,589,980)	(4,954,303)	0	(135,286)	0	1,294,638		LD (Liability Cashflow)
Interest Rate Swap - 100082RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/31/2032	0	100,000,000	2.455 / .8873	0	7,373,238	1,289,591	(624,801)		(624,801)	(7,707,364)	0	(290,676)	0	1,989,556		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 100060RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/25/2032	0	75,000,000	2.491 / .8818	0	5,896,361	987,420	(129,276)		(129,276)	(5,796,806)	0	(228,831)	0	1,491,407		LD (Liability Cashflow)
Interest Rate Swap - 100059RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/25/2032	0	100,000,000	2.518 / .8818	0	8,251,191	1,336,810	183,636		183,636	(7,747,349)	0	(320,205)	0	1,988,542		LD (Liability Cashflow)
Interest Rate Swap - 100057RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/25/2032	0	75,000,000	2.524 / .8818	0	6,253,289	1,005,982	197,061		197,061	(5,813,558)	0	(242,670)	0	1,491,407		LD (Liability Cashflow)
Interest Rate Swap - 100009RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/18/2032	0	65,000,000	2.474 / .8817	0	4,950,910	851,075	(256,731)		(256,731)	(5,015,080)	0	(192,561)	0	1,291,784		LD (Liability Cashflow)
Interest Rate Swap - 102074RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2043	0	75,000,000	2.9325 / .9371	0	12,925,804	1,226,528	5,089,485		5,089,485	(7,562,587)	0	(273,733)	0	1,918,251		LD (Liability Cashflow)
Interest Rate Swap - 84071RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/26/2028	0	19,000,000	4.76 / .9971	0	6,398,998	572,287	4,614,843		4,614,843	(1,437,248)	0	(346,908)	0	325,457		LD (Liability Cashflow)
Interest Rate Swap - 97027RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/12/2041	0	140,000,000	2.75 / .9531	0	18,402,155	2,102,495	4,482,939		4,482,939	(13,510,819)	0	(408,396)	0	3,496,423		LD (Liability Cashflow)
Interest Rate Swap - 110759RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2025	0	395,000,000	2.0345 / .8456	0	14,434,392	3,892,295	(8,605,253)		(8,605,253)	(21,975,161)	0	(1,064,484)	0	5,843,923		LD (Liability Cashflow)
Interest Rate Swap - 75975RE - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/18/2017	0	30,000,000	5.25 / 1.71	0	1,189,630	829,208	325,753		325,753	(77,099)	0	(786,778)	0	92,675		LD (Liability Cashflow)
Interest Rate Swap - 89062RE - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/08/2019	0	100,000,000	4.85 / 1.71	0	9,823,563	2,442,167	6,069,636		6,069,636	(1,662,428)	0	(2,091,499)	0	819,782		LD (Liability Cashflow)
Interest Rate Swap - 89087RE - Receive: Fixed Pay: Floating USISD 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/08/2019	0	100,000,000	4.925 / 2.25	0	10,073,540	2,463,917	6,295,877		6,295,877	(1,632,963)	0	(2,144,699)	0	819,782		LD (Liability Cashflow)
Interest Rate Swap - 89232RE - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/18/2019	0	250,000,000	5 / 1.71	0	25,920,227	6,385,569	16,167,860		16,167,860	(4,283,530)	0	(5,468,838)	0	2,059,678		LD (Liability Cashflow)
Interest Rate Swap - 89249RE - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/21/2019	0	250,000,000	4.9 / 1.71	0	25,236,499	6,214,583	15,615,619		15,615,619	(4,302,852)	0	(5,318,028)	0	2,062,734		LD (Liability Cashflow)
Interest Rate Swap - 89311RE - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/24/2019	0	250,000,000	4.965 / 1.71	0	25,797,345	6,316,729	16,086,610		16,086,610	(4,294,728)	0	(5,416,008)	0	2,065,786		LD (Liability Cashflow)
Interest Rate Swap - 89343RE - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/29/2019	0	250,000,000	4.9 / 1.71	0	25,373,575	6,373,542	15,770,812		15,770,812	(4,301,588)	0	(5,301,174)	0	2,070,863		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 89392RE - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2019	0	250,000,000	4.755 / 1.71	0	24,151,266	6,111,875	14,846,743		14,846,743	(4,265,883)	0	(5,038,640)	0	2,072,890		LD (Liability Cashflow)
Interest Rate Swap - 89418RE - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/01/2019	0	250,000,000	4.66 / 1.47	0	23,305,359	5,854,972	14,297,746		14,297,746	(4,142,984)	0	(4,864,628)	0	2,073,903		LD (Liability Cashflow)
Interest Rate Swap - 89631RE - Receive: Fixed Pay: Floating USISD 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/26/2019	0	150,000,000	5.02 / 1.635	0	16,131,516	3,784,104	10,316,037		10,316,037	(2,512,222)	0	(3,303,256)	0	1,259,440		LD (Liability Cashflow)
Interest Rate Swap - 89652RE - Receive: Fixed Pay: Floating USISD 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/28/2019	0	250,000,000	5 / 1.712	0	26,738,620	6,232,250	17,095,551		17,095,551	(4,182,311)	0	(5,460,758)	0	2,101,067		LD (Liability Cashflow)
Interest Rate Swap - 89680RE - Receive: Fixed Pay: Floating USISD 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/30/2019	0	100,000,000	5 / 1.685	0	10,708,402	2,504,108	6,832,854		6,832,854	(1,684,437)	0	(2,191,111)	0	841,226		LD (Liability Cashflow)
Interest Rate Swap - 89860RE - Receive: Fixed Pay: Floating USISD 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/17/2019	0	100,000,000	5 / 2.094	0	10,886,238	2,557,122	6,919,138		6,919,138	(1,775,826)	0	(2,191,274)	0	848,386		LD (Liability Cashflow)
Interest Rate Swap - 90372RE - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/07/2020	0	100,000,000	5.425 / 1.57	0	12,770,204	2,942,306	8,429,531		8,429,531	(1,870,199)	0	(2,470,474)	0	868,737		LD (Liability Cashflow)
Interest Rate Swap - 94824RE - Receive: Fixed Pay: Floating USISD 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/28/2017	0	500,000,000	3.5 / 1.712	0	9,409,074	6,839,500	2,216,087		2,216,087	(645,558)	0	(6,547,430)	0	1,425,809		LD (Liability Cashflow)
Interest Rate Swap - 112686AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2016	04/11/2021	0	471,500,000	.8761 / 1.135	0	0	(1,373,887)	14,823,600		14,823,600	14,823,600	0	0	0	4,876,989		LD (Liability Cashflow)
Interest Rate Swap - 112687AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2016	04/11/2046	0	425,000,000	2.086 / .8761	0	0	4,157,434	(50,422,223)		(50,422,223)	(50,422,223)	0	0	0	11,498,502		LD (Liability Cashflow)
Interest Rate Swap - 112736AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2016	04/12/2046	0	225,000,000	2.167 / .8739	0	0	2,323,074	(22,746,740)		(22,746,740)	(22,746,740)	0	0	0	6,087,722		LD (Liability Cashflow)
Interest Rate Swap - 112734AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2016	04/12/2021	0	249,000,000	.8739 / 1.167	0	0	(779,452)	7,496,808		7,496,808	7,496,808	0	0	0	2,576,355		LD (Liability Cashflow)
Interest Rate Swap - 112786AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2016	04/13/2021	0	385,900,000	.8775 / 1.166	0	0	(1,197,946)	11,647,010		11,647,010	11,647,010	0	0	0	3,994,087		LD (Liability Cashflow)
Interest Rate Swap - 112785AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2016	04/13/2046	0	360,000,000	2.146 / .8775	0	0	3,645,945	(38,033,807)		(38,033,807)	(38,033,807)	0	0	0	9,740,802		LD (Liability Cashflow)
Interest Rate Swap - 112836AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2016	04/14/2021	0	396,000,000	.8811 / 1.182	0	0	(1,264,170)	11,697,659		11,697,659	11,697,659	0	0	0	4,099,908		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 112835AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2016	04/14/2046	0	375,000,000	2.158 / .8811	0	0	3,809,964	(38,646,158)		(38,646,158)	(38,646,158)	0	0	0	10,147,135		LD (Liability Cashflow)
Interest Rate Swap - 112935AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/15/2021	0	316,800,000	.88 / 1.193	0	0	(1,033,285)	9,223,985		9,223,985	9,223,985	0	0	0	3,280,954		LD (Liability Cashflow)
Interest Rate Swap - 112932AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/15/2046	0	300,000,000	2.158 / .88	0	0	3,037,156	(30,916,599)		(30,916,599)	(30,916,599)	0	0	0	8,118,080		LD (Liability Cashflow)
Interest Rate Swap - 112969AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	04/18/2019	0	350,000,000	.8817 / 1.0065	0	0	(665,512)	4,076,839		4,076,839	4,076,839	0	0	0	2,653,076		LD (Liability Cashflow)
Interest Rate Swap - 112560AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/08/2021	0	120,000,000	2.6325 / .8826	0	8,796,515	1,698,645	3,757,918		3,757,918	(3,839,639)	0	(1,198,957)	0	1,287,533		LD (Liability Cashflow)
Interest Rate Swap - 70298RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/28/2025	0	20,000,000	5.116 / .9971	0	6,357,385	659,386	4,634,616		4,634,616	(1,267,593)	0	(455,177)	0	299,866		LD (Liability Cashflow)
Interest Rate Swap - 101581RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2043	0	5,000,000	2.855 / .8761	0	781,070	79,789	264,643		264,643	(500,074)	0	(16,353)	0	128,159		LD (Liability Cashflow)
Interest Rate Swap - 113065AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	04/22/2019	0	350,000,000	.8818 / 1.0525	0	0	(753,328)	3,755,064		3,755,064	3,755,064	0	0	0	2,659,274		LD (Liability Cashflow)
Interest Rate Swap - 113063AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	04/22/2021	0	150,000,000	1.222 / .8818	0	622,500	498,711	(4,218,623)		(4,218,623)	(4,756,503)	0	(84,621)	0	1,556,885		LD (Liability Cashflow)
Interest Rate Swap - 113081AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2016	04/27/2056	0	25,000,000	2.2913 / .8857	0	0	260,728	(2,198,896)		(2,198,896)	(2,198,896)	0	0	0	783,846		LD (Liability Cashflow)
Interest Rate Swap - 112732AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2016	04/12/2036	0	200,000,000	2.475 / .8739	0	5,040,000	2,508,133	(3,857,676)		(3,857,676)	(8,733,083)	0	(164,593)	0	4,391,157		LD (Liability Cashflow)
Interest Rate Swap - 113134AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/04/2021	0	44,500,000	.8757 / 1.3	0	0	(158,376)	1,121,010		1,121,010	1,121,010	0	0	0	463,745		LD (Liability Cashflow)
Interest Rate Swap - 113131AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/04/2046	0	40,000,000	2.2775 / .8757	0	0	399,769	(3,087,178)		(3,087,178)	(3,087,178)	0	0	0	1,083,404		LD (Liability Cashflow)
Interest Rate Swap - 113100AC - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2012	02/07/2022	0	130,000,000	1.864 / .6519	0	4,523,616	1,176,966	70,613		70,613	(3,942,824)	0	(510,180)	0	1,468,216		LD (Liability Cashflow)
Interest Rate Swap - 113101AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/17/2023	0	320,000,000	2.0755 / .9062	0	12,275,928	2,832,410	(559,031)		(559,031)	(11,718,150)	0	(1,116,809)	0	4,041,079		LD (Liability Cashflow)

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Interest Rate Swap - 113251AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2016	05/11/2046	0	450,000,000	2.163 / .8865	0	0	3,993,685	(45,939,162)		(45,939,162)	(45,939,162)	0	0	0	12,192,198		LD (Liability Cashflow)
Interest Rate Swap - 113249AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2016	05/11/2021	0	504,800,000	.8865 / 1.168	0	0	(1,271,042)	15,654,072		15,654,072	15,654,072	0	0	0	5,272,021		LD (Liability Cashflow)
Interest Rate Swap - 113278AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2016	05/12/2021	0	337,350,000	.9021 / 1.175	0	0	(854,025)	10,366,257		10,366,257	10,366,257	0	0	0	3,524,295		LD (Liability Cashflow)
Interest Rate Swap - 113275AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2016	05/12/2046	0	300,000,000	2.158 / .9021	0	0	2,635,363	(30,951,085)		(30,951,085)	(30,951,085)	0	0	0	8,128,504		LD (Liability Cashflow)
Interest Rate Swap - 113289AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2016	05/13/2046	0	54,000,000	2.1475 / .9021	0	0	469,626	(5,694,256)		(5,694,256)	(5,694,256)	0	0	0	1,463,198		LD (Liability Cashflow)
Interest Rate Swap - 113288AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2016	05/13/2021	0	60,000,000	.9021 / 1.175	0	0	(152,256)	1,845,771		1,845,771	1,845,771	0	0	0	627,013		LD (Liability Cashflow)
Interest Rate Swap - 113389AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2016	05/23/2046	0	100,000,000	2.19 / .9198	0	0	850,594	(9,626,950)		(9,626,950)	(9,626,950)	0	0	0	2,710,865		LD (Liability Cashflow)
Interest Rate Swap - 113409AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/17/2023	0	60,000,000	2.0755 / .9062	0	2,313,246	470,466	(104,818)		(104,818)	(2,227,297)	0	(190,767)	0	757,702		LD (Liability Cashflow)
Interest Rate Swap - 113408AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	06/29/2020	0	22,500,000	3.164 / .9971	0	1,724,922	328,454	1,068,503		1,068,503	(408,527)	0	(247,892)	0	210,307		LD (Liability Cashflow)
Interest Rate Swap - 113406AC - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2012	02/07/2022	0	100,000,000	1.864 / .6519	0	3,362,221	806,309	54,317		54,317	(2,963,876)	0	(344,028)	0	1,129,397		LD (Liability Cashflow)
Interest Rate Swap - 113407AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2011	12/06/2021	0	30,200,000	2.2888 / .9464	0	1,469,123	272,828	462,595		462,595	(851,756)	0	(154,772)	0	335,369		LD (Liability Cashflow)
Interest Rate Swap - 113477AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/03/2046	0	100,000,000	2.161 / .9417	0	0	789,388	(10,270,259)		(10,270,259)	(10,270,259)	0	0	0	2,712,228		LD (Liability Cashflow)
Interest Rate Swap - 113581AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2016	06/13/2046	0	43,000,000	2.03 / .9565	0	0	293,664	(5,644,155)		(5,644,155)	(5,644,155)	0	0	0	1,166,791		LD (Liability Cashflow)
Interest Rate Swap - 113561AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	06/10/2036	0	150,000,000	2.5725 / .9531	0	5,400,000	1,496,768	(604,425)		(604,425)	(5,869,635)	0	(134,790)	0	3,307,113		LD (Liability Cashflow)
Interest Rate Swap - 113672AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2016	06/16/2046	0	86,000,000	1.9475 / .9704	0	0	540,583	(12,837,494)		(12,837,494)	(12,837,494)	0	0	0	2,333,901		LD (Liability Cashflow)

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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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 113645AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/15/2036	0	200,000,000	2.5525 / .9634	0	7,220,000	1,925,034	(1,452,711)		(1,452,711)	(8,497,088)	0	(175,623)	0	4,411,008		LD (Liability Cashflow)
Interest Rate Swap - 113736AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	06/20/2028	0	120,000,000	1.5305 / .9973	0	0	476,244	(11,173,592)		(11,173,592)	(11,173,592)	0	0	0	2,032,081		LD (Liability Cashflow)
Interest Rate Swap - 114043AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2023	0	300,000,000	1.1275 / .8716	0	0	506,542	(18,830,331)		(18,830,331)	(18,830,331)	0	0	0	3,830,586		LD (Liability Cashflow)
Interest Rate Swap - 114041AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2046	0	100,000,000	1.7735 / .8716	0	0	479,286	(18,741,964)		(18,741,964)	(18,741,964)	0	0	0	2,716,685		LD (Liability Cashflow)
Interest Rate Swap - 1141125AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2016	07/18/2046	0	100,000,000	1.8365 / .8817	0	0	474,297	(17,375,086)		(17,375,086)	(17,375,086)	0	0	0	2,717,921		LD (Liability Cashflow)
Interest Rate Swap - 114070AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	01/11/2047	0	125,000,000	1.8 / .8761	0	6,862,500	0	0		0	(6,862,500)	0	0	0	3,424,953		LD (Liability Cashflow)
Interest Rate Swap - 114069AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	01/11/2047	0	125,000,000	.8761 / 1.8	0	6,862,500	0	23,009,306		23,009,306	16,146,806	0	0	0	3,424,953		LD (Liability Cashflow)
Interest Rate Swap - 114311AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	08/05/2026	0	250,000,000	1.7475 / .8809	0	3,775,000	927,701	(13,232,514)		(13,232,514)	(16,861,518)	0	(145,996)	0	3,872,333		LD (Liability Cashflow)
Interest Rate Swap - 114318AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	02/07/2027	0	250,000,000	1.22 / .8809	0	2,412,500	0	43		43	(2,412,457)	0	0	0	3,972,985		LD (Liability Cashflow)
Interest Rate Swap - 114319AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	02/07/2027	0	250,000,000	.8809 / 1.82	0	2,487,500	0	13,037,676		13,037,676	10,550,176	0	0	0	3,972,985		LD (Liability Cashflow)
Interest Rate Swap - 114351AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	08/09/2026	0	400,000,000	1.7013 / .8868	0	6,140,000	1,352,022	(22,852,521)		(22,852,521)	(28,761,586)	0	(230,935)	0	6,199,202		LD (Liability Cashflow)
Interest Rate Swap - 114356AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	02/08/2047	0	100,000,000	1.672 / .8826	0	3,102,500	0	309		309	(3,102,191)	0	0	0	2,743,394		LD (Liability Cashflow)
Interest Rate Swap - 114357AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	02/08/2047	0	100,000,000	.8826 / 2.072	0	3,102,500	0	12,540,878		12,540,878	9,438,378	0	0	0	2,743,394		LD (Liability Cashflow)
Interest Rate Swap - 114396AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	08/15/2046	0	100,000,000	1.82 / .9057	0	0	360,526	(17,763,987)		(17,763,987)	(17,763,987)	0	0	0	2,721,381		LD (Liability Cashflow)
Interest Rate Swap - 114394AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	08/15/2021	0	120,000,000	.9057 / 1.183	0	0	(143,858)	4,050,541		4,050,541	4,050,541	0	0	0	1,290,161		LD (Liability Cashflow)

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Interest Rate Swap - 114407AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	11/15/2041	0	130,000,000	1.739 / .9057	0	0	320,670	(22,291,807)		(22,291,807)	(22,291,807)	0	0	0	3,241,777		LD (Liability Cashflow)
Interest Rate Swap - 114414AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2016	08/17/2046	0	95,000,000	1.796 / .9062	0	0	332,252	(17,375,372)		(17,375,372)	(17,375,372)	0	0	0	2,585,546		LD (Liability Cashflow)
Interest Rate Swap - 114341AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2016	08/08/2046	0	300,000,000	1.813 / .8823	0	0	1,204,942	(53,771,300)		(53,771,300)	(53,771,300)	0	0	0	8,161,549		LD (Liability Cashflow)
Interest Rate Swap - 114316AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	08/05/2046	0	176,000,000	1.8613 / .8868	0	0	760,022	(29,688,597)		(29,688,597)	(29,688,597)	0	0	0	4,787,457		LD (Liability Cashflow)
Interest Rate Swap - 114281AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	06/28/2046	0	120,000,000	1.9825 / .9971	0	0	752,677	(17,021,807)		(17,021,807)	(17,021,807)	0	0	0	3,258,389		LD (Liability Cashflow)
Interest Rate Swap - 114497AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2016	11/15/2041	0	130,000,000	1.7545 / .9057	0	0	325,764	(21,903,545)		(21,903,545)	(21,903,545)	0	0	0	3,241,777		LD (Liability Cashflow)
Interest Rate Swap - 114487AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2016	05/22/2047	0	250,000,000	1.8 / .9162	0	0	0	(14,868,828)		(14,868,828)	(14,868,828)	0	0	0	6,891,171		LD (Liability Cashflow)
Interest Rate Swap - 114462AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2016	08/18/2026	0	225,000,000	1.6613 / .9087	0	3,380,625	670,280	(13,696,033)		(13,696,033)	(16,957,603)	0	(119,055)	0	3,491,439		LD (Liability Cashflow)
Interest Rate Swap - 114510AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	08/23/2047	0	175,000,000	1.837 / .9198	0	0	0	(11,904,266)		(11,904,266)	(11,904,266)	0	0	0	4,843,831		LD (Liability Cashflow)
Interest Rate Swap - 114531AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	08/25/2046	0	145,000,000	1.7175 / .9301	0	0	427,148	(29,027,692)		(29,027,692)	(29,027,692)	0	0	0	3,947,792		LD (Liability Cashflow)
Interest Rate Swap - 114528AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	08/25/2021	0	168,000,000	.9301 / 1.1675	0	0	(171,502)	5,841,582		5,841,582	5,841,582	0	0	0	1,811,469		LD (Liability Cashflow)
Interest Rate Swap - 114575AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2016	08/31/2046	0	200,000,000	1.7125 / .9351	0	0	563,589	(40,034,951)		(40,034,951)	(40,034,951)	0	0	0	5,446,712		LD (Liability Cashflow)
Interest Rate Swap - 114573AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2016	08/31/2021	0	232,000,000	.9351 / 1.215	0	0	(265,823)	7,605,646		7,605,646	7,605,646	0	0	0	2,505,886		LD (Liability Cashflow)
Interest Rate Swap - 114520AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	08/25/2027	0	300,000,000	1.4925 / .9301	0	0	0	(8,193,811)		(8,193,811)	(8,193,811)	0	0	0	4,895,274		LD (Liability Cashflow)
Interest Rate Swap - 114387AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	02/15/2047	0	75,000,000	.9057 / 1.835	0	0	0	9,425,730		9,425,730	9,425,730	0	0	0	2,058,188		LD (Liability Cashflow)

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Interest Rate Swap - 114388AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	02/15/2047	0	75,000,000	1.835 / .9057	0	0	0	(3,889,834)		(3,889,834)	(3,889,834)	0	0	0	2,058,188		LD (Liability Cashflow)
Interest Rate Swap - 114667AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	03/10/2047	0	100,000,000	1.81 / .9531	0	0	0	(5,005,550)		(5,005,550)	(5,005,550)	0	0	0	2,747,433		LD (Liability Cashflow)
Interest Rate Swap - 114693AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	02/15/2042	0	110,000,000	1.8768 / .7954	0	0	873	(16,066,830)		(16,066,830)	(16,066,830)	0	0	0	2,756,793		LD (Liability Cashflow)
Interest Rate Swap - 114714AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	09/15/2028	0	250,000,000	1.635 / .9634	0	0	552,473	(21,207,059)		(21,207,059)	(21,207,059)	0	0	0	4,276,935		LD (Liability Cashflow)
Interest Rate Swap - 114725AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2016	03/16/2027	0	250,000,000	1.6075 / .9704	0	5,125,000	0	50,259		50,259	(5,074,741)	0	0	0	3,994,073		LD (Liability Cashflow)
Interest Rate Swap - 114796AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2016	09/21/2027	0	200,000,000	1.6575 / .9943	0	5,908,000	0	718,288		718,288	(5,189,712)	0	0	0	3,274,617		LD (Liability Cashflow)
Interest Rate Swap - 114873AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2016	09/29/2027	0	200,000,000	1.53 / .9971	0	0	0	(5,124,324)		(5,124,324)	(5,124,324)	0	0	0	3,277,899		LD (Liability Cashflow)
Interest Rate Swap - 114923AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2016	10/03/2026	0	325,000,000	1.4588 / .8456	0	0	471,838	(26,146,766)		(26,146,766)	(26,146,766)	0	0	0	5,076,159		LD (Liability Cashflow)
Interest Rate Swap - 114934AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2016	10/03/2027	0	250,000,000	1.55 / .8456	0	0	0	(6,401,767)		(6,401,767)	(6,401,767)	0	0	0	4,099,936		LD (Liability Cashflow)
Interest Rate Swap - 114932AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2016	10/04/2046	0	50,000,000	1.825 / .8537	0	0	114,998	(8,860,475)		(8,860,475)	(8,860,475)	0	0	0	1,363,835		LD (Liability Cashflow)
Interest Rate Swap - 114946AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2016	10/06/2026	0	200,000,000	1.7425 / .8643	0	4,205,000	405,088	(11,021,905)		(11,021,905)	(15,132,076)	0	(94,830)	0	3,125,081		LD (Liability Cashflow)
Interest Rate Swap - 115011AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/13/2036	0	150,000,000	3.285 / .8775	0	10,027,500	775,125	16,612,283		16,612,283	6,680,051	0	(95,268)	0	3,336,020		LD (Liability Cashflow)
Interest Rate Swap - 115097AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2016	04/20/2047	0	100,000,000	2.035 / .8812	0	0	0	(4,634,141)		(4,634,141)	(4,634,141)	0	0	0	2,752,443		LD (Liability Cashflow)
Interest Rate Swap - 115096AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2016	04/20/2047	0	100,000,000	.8812 / 2.035	0	0	0	8,957,697		8,957,697	8,957,697	0	0	0	2,752,443		LD (Liability Cashflow)
Interest Rate Swap - 115114AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2016	01/20/2027	0	250,000,000	.8812 / 1.6638	0	0	0	12,960,898		12,960,898	12,960,898	0	0	0	3,963,459		LD (Liability Cashflow)

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Interest Rate Swap - 115139AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2016	10/06/2046	0	7,770,000	1.96 / .8643	0	0	0	(1,020,844)		(1,020,844)	(1,020,844)	0	0	0	211,959		LD (Liability Cashflow)
Interest Rate Swap - 115170AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2016	10/27/2047	0	100,000,000	.8857 / 2.275	0	0	0	7,490,108		7,490,108	7,490,108	0	0	0	2,775,904		LD (Liability Cashflow)
Interest Rate Swap - 115264AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	05/04/2047	0	100,000,000	.8757 / 2.135	0	0	0	7,160,253		7,160,253	7,160,253	0	0	0	2,754,273		LD (Liability Cashflow)
Interest Rate Swap - 115263AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	05/04/2047	0	100,000,000	2.135 / .8757	0	0	0	(4,293,640)		(4,293,640)	(4,293,640)	0	0	0	2,754,273		LD (Liability Cashflow)
Interest Rate Swap - 115283AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2016	11/07/2047	0	100,000,000	1.895 / .8809	0	0	0	(3,409,557)		(3,409,557)	(3,409,557)	0	0	0	2,777,236		LD (Liability Cashflow)
Interest Rate Swap - 115481AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2016	11/23/2022	0	450,000,000	.9198 / 1.9125	0	0	(460,020)	4,343,762		4,343,762	4,343,762	0	0	0	5,462,989		LD (Liability Cashflow)
Interest Rate Swap - 115527AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	11/25/2022	0	260,000,000	.9301 / 1.885	0	0	(241,554)	2,920,110		2,920,110	2,920,110	0	0	0	3,157,833		LD (Liability Cashflow)
Interest Rate Swap - 115526AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	11/25/2022	0	200,000,000	.9301 / 1.87	0	0	(182,811)	2,415,071		2,415,071	2,415,071	0	0	0	2,429,102		LD (Liability Cashflow)
Interest Rate Swap - 115558AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/25/2022	0	250,000,000	.9301 / 1.925	0	0	(242,263)	2,248,465		2,248,465	2,248,465	0	0	0	3,036,378		LD (Liability Cashflow)
Interest Rate Swap - 115547AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/25/2020	0	500,000,000	1.7 / .9301	0	0	372,027	(2,591,439)		(2,591,439)	(2,591,439)	0	0	0	4,937,445		LD (Liability Cashflow)
Interest Rate Swap - 115546AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/25/2022	0	350,000,000	.9301 / 1.961	0	0	(351,769)	2,438,754		2,438,754	2,438,754	0	0	0	4,250,929		LD (Liability Cashflow)
Interest Rate Swap - 115582AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	06/01/2047	0	100,000,000	2.2475 / .9307	0	0	0	(1,499,662)		(1,499,662)	(1,499,662)	0	0	0	2,757,687		LD (Liability Cashflow)
Interest Rate Swap - 115597AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	12/01/2046	0	125,000,000	2.4545 / .9307	0	0	155,501	(4,918,893)		(4,918,893)	(4,918,893)	0	0	0	3,418,662		LD (Liability Cashflow)
Interest Rate Swap - 115639AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2031	0	100,000,000	.9342 / 2.77	0	0	0	398,217		398,217	398,217	0	0	0	1,931,453		LD (Liability Cashflow)
Interest Rate Swap - 115630AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2036	0	30,000,000	2.4948 / .8843	0	0	38,184	(525,722)		(525,722)	(525,722)	0	0	0	669,512		LD (Liability Cashflow)

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Interest Rate Swap - 115584AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2046	0	200,000,000	.9351 / 2.365	0	532,500	(241,064)	11,804,053		11,804,053	11,270,281	0	1,272	0	5,469,613		LD (Liability Cashflow)
Interest Rate Swap - 115586AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2046	0	200,000,000	.9351 / 2.3385	0	542,500	(236,500)	12,969,424		12,969,424	12,425,727	0	1,197	0	5,469,613		LD (Liability Cashflow)
Interest Rate Swap - 115647AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2016	12/05/2032	0	150,000,000	.9417 / 2.465	0	0	(161,104)	1,781,145		1,781,145	1,781,145	0	0	0	2,993,440		LD (Liability Cashflow)
Interest Rate Swap - 115675AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2016	03/06/2027	0	100,000,000	2.3075 / .9464	0	0	0	(844,725)		(844,725)	(844,725)	0	0	0	1,595,525		LD (Liability Cashflow)
Interest Rate Swap - 115674AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2016	03/06/2027	0	100,000,000	.9464 / 2.3075	0	0	0	55,486		55,486	55,486	0	0	0	1,595,525		LD (Liability Cashflow)
Interest Rate Swap - 115665AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2016	12/06/2020	0	520,000,000	1.6963 / .9464	0	0	257,113	(2,895,385)		(2,895,385)	(2,895,385)	0	0	0	5,156,132		LD (Liability Cashflow)
Interest Rate Swap - 115664AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2016	12/06/2022	0	350,000,000	.9464 / 1.9585	0	0	(236,798)	2,561,320		2,561,320	2,561,320	0	0	0	4,262,533		LD (Liability Cashflow)
Interest Rate Swap - 115686AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2016	06/07/2027	0	200,000,000	.9481 / 2.3725	0	0	0	98,093		98,093	98,093	0	0	0	3,230,400		LD (Liability Cashflow)
Interest Rate Swap - 115679AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2016	12/07/2031	0	155,000,000	.9481 / 2.4853	0	0	(154,761)	976,011		976,011	976,011	0	0	0	2,995,100		LD (Liability Cashflow)
Interest Rate Swap - 115709AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	03/08/2027	0	200,000,000	.9508 / 2.33	0	0	0	(17,572)		(17,572)	(17,572)	0	0	0	3,191,892		LD (Liability Cashflow)
Interest Rate Swap - 115701AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	12/08/2022	0	200,000,000	.9508 / 1.9738	0	0	(125,424)	1,298,952		1,298,952	1,298,952	0	0	0	2,436,836		LD (Liability Cashflow)
Interest Rate Swap - 115662AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2016	12/06/2026	0	100,000,000	.9464 / 1.78	0	2,100,000	(55,261)	5,326,143		5,326,143	3,238,756	0	(12,614)	0	1,575,817		LD (Liability Cashflow)
Interest Rate Swap - 115721AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2016	03/09/2047	0	75,000,000	.9508 / 2.5475	0	0	0	366,234		366,234	366,234	0	0	0	2,060,483		LD (Liability Cashflow)
Interest Rate Swap - 115718AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2016	12/15/2021	0	200,000,000	.9634 / 1.8475	0	0	(73,231)	1,280,730		1,280,730	1,280,730	0	0	0	2,226,430		LD (Liability Cashflow)
Interest Rate Swap - 115747AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/12/2023	0	300,000,000	.9531 / 2.0708	0	0	(169,025)	2,098,459		2,098,459	2,098,459	0	0	0	3,954,122		LD (Liability Cashflow)

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Interest Rate Swap - 115728AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/12/2021	0	250,000,000	9531 / 1.8425	0	0	(110,738)	1,646,864		1,646,864	1,646,864	0	0	0	2,780,772		LD (Liability Cashflow)
Interest Rate Swap - 115781AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/13/2041	0	125,000,000	9565 / 2.6813	0	0	(104,476)	(1,256,499)		(1,256,499)	(1,256,499)	0	0	0	3,121,974		LD (Liability Cashflow)
Interest Rate Swap - 115756AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	03/13/2027	0	350,000,000	9565 / 2.37	0	0	0	(378,044)		(378,044)	(378,044)	0	0	0	5,589,494		LD (Liability Cashflow)
Interest Rate Swap - 115753AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	06/13/2037	0	200,000,000	2.386 / .9565	0	0	0	(851,298)		(851,298)	(851,298)	0	0	0	4,522,346		LD (Liability Cashflow)
Interest Rate Swap - 115716AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2016	12/09/2036	0	200,000,000	9508 / 1.8725	0	2,580,000	(107,366)	23,786,141		23,786,141	21,211,623	0	(5,482)	0	4,465,519		LD (Liability Cashflow)
Interest Rate Swap - 115823AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2016	06/14/2047	0	100,000,000	2.755 / .9587	0	0	0	513,005		513,005	513,005	0	0	0	2,759,271		LD (Liability Cashflow)
Interest Rate Swap - 115813AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2016	12/14/2036	0	200,000,000	2.917 / .9587	0	0	179,622	10,253,347		10,253,347	10,253,347	0	0	0	4,467,024		LD (Liability Cashflow)
Interest Rate Swap - 115798AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2016	12/14/2031	0	150,000,000	9587 / 2.608	0	0	(112,829)	(1,425,607)		(1,425,607)	(1,425,607)	0	0	0	2,900,309		LD (Liability Cashflow)
Interest Rate Swap - 115850AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	12/15/2041	0	50,000,000	9634 / 2.6903	0	0	(37,035)	(589,009)		(589,009)	(589,009)	0	0	0	1,248,924		LD (Liability Cashflow)
Interest Rate Swap - 115790AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/13/2046	0	200,000,000	9565 / 2.6123	0	900,000	(160,261)	935,144		935,144	34,597	0	547	0	5,472,807		LD (Liability Cashflow)
Interest Rate Swap - 115860AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2016	12/16/2020	0	510,000,000	1.756 / .9704	0	0	153,195	(1,771,041)		(1,771,041)	(1,771,041)	0	0	0	5,074,229		LD (Liability Cashflow)
Interest Rate Swap - 115859AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2016	12/16/2022	0	350,000,000	9704 / 2.0213	0	0	(143,816)	1,386,662		1,386,662	1,386,662	0	0	0	4,272,179		LD (Liability Cashflow)
Interest Rate Swap - 115898AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2041	0	120,000,000	9932 / 2.765	0	0	(67,563)	(3,140,125)		(3,140,125)	(3,140,125)	0	0	0	2,998,064		LD (Liability Cashflow)
Interest Rate Swap - 115996AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2016	03/20/2047	0	100,000,000	2.815 / .9973	0	0	0	1,763,183		1,763,183	1,763,183	0	0	0	2,748,656		LD (Liability Cashflow)
Interest Rate Swap - 115995AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2016	03/20/2047	0	100,000,000	9973 / 2.815	0	0	0	(1,854,725)		(1,854,725)	(1,854,725)	0	0	0	2,748,656		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Interest Rate Swap - 116051AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2016	12/23/2030	0	120,000,000	9976 / 2.6375	0	0	(40,405)	(1,804,342)		(1,804,342)	(1,804,342)	0	0	0	2,243,270		LD (Liability Cashflow)
Interest Rate Swap - 116108AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	03/30/2047	0	100,000,000	2.705 / .9982	0	0	0	562,558		562,558	562,558	0	0	0	2,749,878		LD (Liability Cashflow)
Interest Rate Swap - 116107AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	03/30/2047	0	100,000,000	.9982 / 2.705	0	0	0	(603,038)		(603,038)	(603,038)	0	0	0	2,749,878		LD (Liability Cashflow)
Interest Rate Swap - 116115AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2016	01/03/2037	0	125,000,000	2.6375 / .8456	0	0	0	677,783		677,783	677,783	0	0	0	2,795,648		LD (Liability Cashflow)
Interest Rate Swap - 116112AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2016	03/31/2037	0	150,000,000	2.665 / .9982	0	0	0	362,994		362,994	362,994	0	0	0	3,375,000		LD (Liability Cashflow)
Interest Rate Swap - 116078AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	12/30/2021	0	150,000,000	.9982 / 1.45	0	492,000	2,276	3,874,076		3,874,076	3,382,275	0	(199)	0	1,676,600		LD (Liability Cashflow)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	NPR	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2016	12/31/2016	0	0		0	0	0	(5,963)		(5,963)	(5,906)	0	0	0	0		CR (Credit Risk)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										34,078,368	6,048,661,295	635,402,226	3,213,970,283	XXX	3,213,970,283	(2,639,988,110)	0	(276,292,508)	0	1,479,661,056	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0929999. Subtotal - Swaps - Hedging Other - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Currency Swap - 88216AG - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2009	07/30/2022	0	22,171,836	6.3435 / 5.44	392,721	0	438,315	4,848,352		4,848,352	(229,157)	508,937	(59,165)	0	261,887		FX (Foreign Exchange)
Currency Swap - 100507AG - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	1,110	30,941		30,941	(3,718)	(2,721)	0	0	2,175		FX (Foreign Exchange)
Currency Swap - 100451AG - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	4,844	135,290		135,290	(16,266)	(11,911)	0	0	9,522		FX (Foreign Exchange)
Currency Swap - 112774AG - Receive: Fixed USD Pay: Fixed AUD	Q39728AC2 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2025	0	5,608,511	4.305 / 5.56	0	(484,392)	(56,181)	(175,436)		(175,436)	290,525	(10,865)	29,295	0	83,926		FX (Foreign Exchange)
Currency Swap - 112772AG - Receive: Fixed USD Pay: Fixed CHF	Q1297#AH1 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/08/2023	0	11,158,550	3.51 / .755	0	(369,969)	230,643	164,086		164,086	52,998	448,494	32,563	0	145,185		FX (Foreign Exchange)
Currency Swap - 112770AG - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/03/2025	0	34,792,254	3.73 / 2.175	0	(1,187,078)	403,501	182,928		182,928	(1,203,308)	2,496,971	76,344	0	517,265		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 112768AG - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/22/2031	0	9,219,947	3.86 / 3.4	0	103,503	50,305	921,766		921,766	(571,056)	1,395,340	(6,022)	0	172,853		FX (Foreign Exchange)
Currency Swap - 112767AG - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/10/2031	0	9,219,947	4.18 / 2.563	0	(880,467)	109,669	(480,806)		(480,806)	131,088	238,014	30,559	0	173,167		FX (Foreign Exchange)
Currency Swap - 112763AG - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/17/2023	0	3,044,322	6.09 / 5.75	0	32,773	13,694	398,800		398,800	(98,849)	467,804	(2,928)	0	37,939		FX (Foreign Exchange)
Currency Swap - 112760AG - Receive: Fixed USD Pay: Fixed EUR	G9500*AB5 - Waypoint Asset Funding 8 LLC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/17/2022	0	6,088,644	4.71 / 2.8363	0	(376,260)	81,572	(46,857)		(46,857)	94,431	199,065	35,907	0	73,290		FX (Foreign Exchange)
Currency Swap - 112758AG - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/17/2023	0	6,088,644	3.96 / 2.1	0	(224,524)	85,091	54,368		54,368	(44,189)	303,061	20,020	0	77,888		FX (Foreign Exchange)
Currency Swap - 112712AG - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2026	0	3,044,322	5.92 / 5.55	0	456,641	23,543	720,080		720,080	(439,773)	729,420	(26,207)	0	47,575		FX (Foreign Exchange)
Currency Swap - 112710AG - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/09/2024	0	3,044,322	6.62 / 4.65	0	393,054	63,255	531,349		531,349	(328,169)	515,977	(49,512)	0	42,441		FX (Foreign Exchange)
Currency Swap - 112727AG - Receive: Fixed USD Pay: Fixed EUR	T0440#AA1 - Aquafil SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/23/2025	0	3,044,322	6.37 / 4.35	0	(60,875)	45,612	114,071		114,071	(16,552)	185,018	6,480	0	44,322		FX (Foreign Exchange)
Currency Swap - 112707AG - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/19/2024	0	6,310,445	3.61 / 3.52	0	926,017	22,652	1,414,426		1,414,426	(1,120,462)	1,686,415	(77,545)	0	87,180		FX (Foreign Exchange)
Currency Swap - 112717AG - Receive: Fixed USD Pay: Fixed GBP	493859C@9 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/20/2024	0	6,088,644	4.77 / 4.43	0	673,107	33,051	1,214,095		1,214,095	(765,011)	1,357,223	(51,224)	0	85,497		FX (Foreign Exchange)
Currency Swap - 112714AG - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/02/2026	0	6,088,644	4.41 / 2.9	0	608,612	82,460	784,031		784,031	(850,046)	1,061,640	(36,176)	0	95,894		FX (Foreign Exchange)
Currency Swap - 112726AG - Receive: Fixed USD Pay: Fixed EUR	45168DC@1 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/18/2025	0	6,088,644	3.65 / 1.785	0	(93,543)	85,486	127,467		127,467	(167,839)	382,231	6,618	0	88,574		FX (Foreign Exchange)
Currency Swap - 112722AG - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Holloway & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/16/2035	0	8,368,233	3.69 / 2.97	0	330,252	56,758	829,961		829,961	(839,683)	1,348,405	(9,013)	0	180,175		FX (Foreign Exchange)
Currency Swap - 112718AG - Receive: Fixed USD Pay: Fixed EUR	G5264#AC3 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/30/2021	0	7,310,722	3.506 / 1.67	0	689,071	103,695	1,008,399		1,008,399	(702,602)	1,122,131	(100,202)	0	75,333		FX (Foreign Exchange)
Currency Swap - 112725AG - 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	6,088,644	3.83 / 5.14	0	123,246	(51,579)	453,972		453,972	(235,916)	571,453	(4,811)	0	111,956		FX (Foreign Exchange)

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Currency Swap - 112723AG - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/29/2030	0	6,088,644	3.66 / 4.86	0	(146,113)	(54,240)	207,888		207,888	30,175	317,980	5,845	0	111,141		FX (Foreign Exchange)
Currency Swap - 112724AG - Receive: Fixed USD Pay: Fixed EUR	D08230#AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/28/2025	0	9,219,947	3.25 / 1.47	0	(746,263)	118,790	(200,836)		(200,836)	372,124	71,556	101,747	0	133,014		FX (Foreign Exchange)
Currency Swap - 112719AG - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/13/2025	0	12,264,269	3.34 / 1.39	0	103,676	182,107	504,176		504,176	(497,852)	906,171	(7,820)	0	176,505		FX (Foreign Exchange)
Currency Swap - 112661AG - Receive: Fixed USD Pay: Fixed AUD	87124VB*9 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/20/2028	0	4,349,032	4.47 / 6.04	0	854,800	(14,616)	999,947		999,947	(799,785)	988,163	(43,231)	0	74,972		FX (Foreign Exchange)
Currency Swap - 112662AG - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/27/2030	0	7,654,296	5.4825 / 2.2834	0	2,672,476	193,255	3,166,918		3,166,918	(1,266,801)	1,883,685	(122,442)	0	143,144		FX (Foreign Exchange)
Currency Swap - 112663AG - Receive: Fixed USD Pay: Fixed GBP	14214XA#7 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/30/2019	0	2,682,487	3.738 / 3.62	0	242,514	7,720	553,160		553,160	(222,029)	584,629	(51,954)	0	21,891		FX (Foreign Exchange)
Currency Swap - 112664AG - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/20/2021	0	8,527,513	4.08 / 2.44	0	(328,516)	108,117	148,969		148,969	(243,521)	682,553	38,453	0	95,058		FX (Foreign Exchange)
Currency Swap - 112665AG - Receive: Fixed USD Pay: Fixed EUR	G9224*AJ3 - United Drug Finance Limited Senior Note EUR	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/25/2025	0	5,207,662	4.544 / 3.5	0	648,469	49,016	807,456		807,456	(937,930)	1,141,946	(45,030)	0	76,951		FX (Foreign Exchange)
Currency Swap - 112669AG - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/10/2025	0	2,662,623	4.645 / 4.92	0	584,647	27,100	591,489		591,489	(559,788)	608,648	(42,018)	0	39,441		FX (Foreign Exchange)
Currency Swap - 112671AG - Receive: Fixed USD Pay: Fixed GBP	G6855#AA0 - Oxford Instruments plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/31/2021	0	4,349,032	4.325 / 4.36	0	608,513	9,473	1,047,017		1,047,017	(601,045)	1,128,246	(88,697)	0	44,829		FX (Foreign Exchange)
Currency Swap - 112674AG - Receive: Fixed USD Pay: Fixed EUR	N9361#AA3 - Vesteda Finance BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/10/2021	0	6,088,644	4.455 / 3.18	0	1,053,960	80,339	1,302,670		1,302,670	(1,023,650)	1,423,868	(151,508)	0	63,569		FX (Foreign Exchange)
Currency Swap - 112677AG - Receive: Fixed USD Pay: Fixed GBP	G7334*AA3 - RPS Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/30/2021	0	4,349,032	3.88 / 3.98	0	667,528	6,618	1,077,836		1,077,836	(695,136)	1,194,420	(88,976)	0	47,392		FX (Foreign Exchange)
Currency Swap - 112678AG - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/19/2024	0	6,088,644	4.34 / 2.82	0	944,825	87,919	1,107,523		1,107,523	(1,070,790)	1,308,238	(74,750)	0	85,482		FX (Foreign Exchange)
Currency Swap - 112679AG - Receive: Fixed USD Pay: Fixed GBP	G1108#AJ7 - The British Land Company plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/26/2026	0	2,692,920	4.35 / 3.81	0	186,798	14,792	416,190		416,190	(254,723)	496,111	(11,996)	0	40,921		FX (Foreign Exchange)

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Currency Swap - 112680AG - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/17/2034	0	4,536,040	4.705 / 4.41	0	684,597	28,938	960,304		960,304	(905,963)	1,201,740	(20,070)	0	95,002		FX (Foreign Exchange)
Currency Swap - 112660AG - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/30/2022	0	17,051,764	6.3435 / 5.44	0	2,852,542	186,580	3,728,737		3,728,737	(2,822,105)	3,904,580	(206,280)	0	201,410		FX (Foreign Exchange)
Currency Swap - 113534AG - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	1,219,380	3.93 / 2.02	0	0	11,856	39,578		39,578	(42,329)	81,907	0	0	15,534		FX (Foreign Exchange)
Currency Swap - 114410AG - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/21/2023	0	1,951,000	3.69 / 2.62	0	0	5,799	63,303		63,303	(29,269)	92,571	0	0	25,294		FX (Foreign Exchange)
Currency Swap - 114828AG - 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	8,000,000	3.41 / 2.78	0	0	9,100	168,599		168,599	(390,237)	558,836	0	0	137,520		FX (Foreign Exchange)
Currency Swap - 115341AG - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	2,368,000	4.25 / 2.25	0	0	0	(82,521)		(82,521)	(189,183)	106,662	0	0	31,392		FX (Foreign Exchange)
Currency Swap - 115724AG - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2029	0	16,000,000	4.137 / 2.04	0	0	0	(362,634)		(362,634)	(646,485)	283,852	0	0	278,923		FX (Foreign Exchange)
Currency Swap - 115816AG - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	2,690,838	5.95 / 3.5	0	0	0	(48,541)		(48,541)	(63,635)	15,094	0	0	37,984		FX (Foreign Exchange)
Currency Swap - 116013AG - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	8,000,000	3.96 / 3.46	0	0	0	(38,839)		(38,839)	(215,119)	176,280	0	0	89,563		FX (Foreign Exchange)
Currency Swap - 116057AG - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#\A9 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	06/30/2036	0	3,953,130	4.37 / 1.244	0	0	8,982	(75,822)		(75,822)	(95,772)	19,950	0	0	87,283		FX (Foreign Exchange)
Currency Swap - 114022AC - Receive: Fixed USD Pay: Floating 3 Month Libor -42.8 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/15/2019	0	3,819,840	0 / .4368	0	0	(3,497)	208,900		208,900	27,947	180,953	0	0	30,441		FX (Foreign Exchange)
Currency Swap - 112762AG - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/06/2025	0	13,889,772	3.57 / 3.128	0	888,943	85,339	2,050,718		2,050,718	(1,386,300)	2,613,230	(65,156)	0	200,676		FX (Foreign Exchange)
Currency Swap - 112757AG - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/30/2025	0	12,068,063	3.565 / 4.67	0	366,610	(84,903)	843,107		843,107	(461,204)	964,525	(26,824)	0	173,286		FX (Foreign Exchange)
Currency Swap - 112754AG - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/24/2023	0	2,913,999	4.8455 / 4.3	0	247,048	22,793	536,736		536,736	(259,866)	571,330	(21,775)	0	37,330		FX (Foreign Exchange)
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange										392,721	13,046,222	2,914,873	32,953,311	XXX	32,953,311	(22,313,825)	38,499,826	(1,107,501)	0	5,009,992	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 110471AC - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2015	09/25/2019	0	185,129,365	1.2276 / Total Return	0	0	5,925,607	2,622,732		2,622,732	6,288,798	0	0	0	1,530,503		EL (Equity Risk Liability)
Total Return Swap - 112485AC - Receive: Floating 3 Month Libor -5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	02/14/2017	0	8,297,888	.8521 / Total Return	0	0	34,007	(347,026)		(347,026)	(347,026)	0	0	0	14,430		EL (Equity Risk Liability)
Total Return Swap - 110471AC - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	09/25/2019	0	5,166,944	1.2276 / Total Return	0	0	36,985	0		0	0	0	0	0	42,716		EL (Equity Risk Liability)
Total Return Swap - 112501AC - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2016	04/03/2018	0	200,002,093	.9042 / Total Return	0	0	628,849	(8,066,190)		(8,066,190)	(8,066,190)	0	0	0	1,121,646		EL (Equity Risk Liability)
Total Return Swap - 101105RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2018	0	191,986,308	1.0065 / Total Return	0	(21,875,477)	983,910	(12,450,739)		(12,450,739)	361,323	0	8,988,835	0	1,013,895		EL (Equity Risk Liability)
Total Return Swap - 101106RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2020	0	128,687,933	1.0065 / Total Return	0	(14,921,980)	659,512	(8,510,235)		(8,510,235)	3,395,881	0	2,964,991	0	1,135,738		EL (Equity Risk Liability)
Total Return Swap - 101223RE - Receive: Floating 3 Month Libor +14 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/02/2020	0	139,398,447	1.0707 / Total Return	0	(8,165,607)	812,647	(3,109,009)		(3,109,009)	3,455,696	0	1,600,902	0	1,241,359		EL (Equity Risk Liability)
Total Return Swap - 101513RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/07/2017	0	137,037,508	1.1116 / Total Return	0	(3,583,501)	648,334	(6,956,575)		(6,956,575)	(6,037,468)	0	2,664,395	0	355,253		EL (Equity Risk Liability)
Total Return Swap - 101514RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/07/2017	0	137,037,508	1.1116 / Total Return	0	(3,583,501)	648,334	(6,956,575)		(6,956,575)	(6,037,468)	0	2,664,395	0	355,253		EL (Equity Risk Liability)
Total Return Swap - 101535RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/10/2018	0	276,647,601	1.1016 / Total Return	0	(6,297,185)	1,319,712	(12,129,314)		(12,129,314)	(8,190,743)	0	2,358,614	0	1,563,048		EL (Equity Risk Liability)
Total Return Swap - 101662RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/23/2018	0	128,163,025	1.1618 / Total Return	0	(12,136,276)	690,853	(7,331,811)		(7,331,811)	521,066	0	4,268,460	0	733,958		EL (Equity Risk Liability)
Total Return Swap - 101915RE - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/24/2020	0	203,784,313	1.3462 / Total Return	0	1,012,821	1,619,065	3,759,824		3,759,824	2,923,369	0	(176,366)	0	1,901,097		EL (Equity Risk Liability)
Total Return Swap - 101926RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/21/2017	0	271,710,926	1.3343 / Total Return	0	(4,901)	2,169,472	3,487,492		3,487,492	3,489,371	0	3,022	0	934,463		EL (Equity Risk Liability)
Total Return Swap - 101959RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/26/2019	0	135,857,391	1.3371 / Total Return	0	489,986	1,084,751	2,458,153		2,458,153	2,080,507	0	(112,339)	0	1,071,156		EL (Equity Risk Liability)
Total Return Swap - 102033RE - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/23/2021	0	203,784,313	1.3412 / Total Return	0	1,064,766	1,611,452	3,935,765		3,935,765	3,020,074	0	(149,076)	0	2,156,288		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 102176RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/20/2018	0	135,856,311	1.2971 / Total Return	0	185,756	1,043,382	2,092,626		2,092,626	1,969,351	0	(62,482)	0	823,706		EL (Equity Risk Liability)
Total Return Swap - 102943RE - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/25/2019	0	257,289,598	1.2826 / Total Return	0	473,426	1,904,496	5,022,409		5,022,409	4,649,602	0	(100,619)	0	2,127,067		EL (Equity Risk Liability)
Total Return Swap - 103022RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2023	0	127,247,010	1.3076 / Total Return	0	478,787	965,495	2,973,440		2,973,440	2,540,870	0	(46,217)	0	1,649,363		EL (Equity Risk Liability)
Total Return Swap - 103023RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/23/2020	0	190,870,515	1.3076 / Total Return	0	610,034	1,448,243	4,074,383		4,074,383	3,564,528	0	(100,179)	0	1,842,789		EL (Equity Risk Liability)
Total Return Swap - 103027RE - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2017	0	187,510,003	1.3123 / Total Return	0	(3,282,230)	1,429,674	2,260,678		2,260,678	3,855,775	0	1,687,133	0	795,775		EL (Equity Risk Liability)
Total Return Swap - 103336RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2019	0	192,494,427	1.1256 / Total Return	0	177,068	917,220	(7,617,575)		(7,617,575)	(7,757,189)	0	(37,455)	0	1,598,418		EL (Equity Risk Liability)
Total Return Swap - 104240RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/29/2019	0	107,790,865	1.2273 / Total Return	0	(10,168,129)	641,711	(5,130,422)		(5,130,422)	2,253,044	0	2,780,105	0	776,909		EL (Equity Risk Liability)
Total Return Swap - 104274RE - Receive: Floating 3 Month Libor +36 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/03/2021	0	111,888,939	1.2409 / Total Return	0	(6,253,353)	701,186	(6,276,639)		(6,276,639)	(1,015,258)	0	977,881	0	1,131,600		EL (Equity Risk Liability)
Total Return Swap - 104651RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/01/2019	0	199,051,535	1.1656 / Total Return	0	(1,322,287)	1,091,160	3,258,791		3,258,791	4,248,278	0	332,800	0	1,493,778		EL (Equity Risk Liability)
Total Return Swap - 104754RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2019	0	108,978,814	1.1916 / Total Return	0	(6,317,696)	569,349	(4,939,273)		(4,939,273)	(223,602)	0	1,602,025	0	822,694		EL (Equity Risk Liability)
Total Return Swap - 105519RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2017	0	177,853,254	1.1309 / Total Return	0	(11,217,660)	1,022,358	(12,971,489)		(12,971,489)	(7,574,191)	0	5,786,928	0	754,793		EL (Equity Risk Liability)
Total Return Swap - 105562RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/09/2019	0	97,437,810	1.1765 / Total Return	0	(10,605,328)	599,971	(5,842,185)		(5,842,185)	2,301,177	0	2,425,810	0	786,705		EL (Equity Risk Liability)
Total Return Swap - 105575RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2017	0	147,021,809	1.1165 / Total Return	0	(16,520,051)	854,100	(9,490,059)		(9,490,059)	(2,312,518)	0	9,286,189	0	574,240		EL (Equity Risk Liability)
Total Return Swap - 108204RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/19/2018	0	97,132,828	1.1618 / Total Return	0	(7,005,199)	508,821	(5,847,097)		(5,847,097)	(1,821,954)	0	2,971,203	0	497,912		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 108276RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/01/2018	0	46,819,134	1.1543 / Total Return	0	(4,411,887)	262,609	(2,868,525)		(2,868,525)	(306,361)	0	1,842,245	0	243,957		EL (Equity Risk Liability)
Total Return Swap - 108312RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/01/2018	0	97,257,857	1.1509 / Total Return	0	(6,003,185)	557,573	(6,172,601)		(6,172,601)	(2,668,228)	0	2,485,286	0	506,774		EL (Equity Risk Liability)
Total Return Swap - 108922RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/21/2018	0	104,111,190	1.2776 / Total Return	0	54,626	767,050	1,813,265		1,813,265	1,779,379	0	(20,740)	0	575,707		EL (Equity Risk Liability)
Total Return Swap - 108967RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/25/2020	0	77,119,400	1.2976 / Total Return	0	206,370	579,625	1,583,401		1,583,401	1,415,278	0	(38,247)	0	693,418		EL (Equity Risk Liability)
Total Return Swap - 108984RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/26/2025	0	57,839,550	1.3376 / Total Return	0	335,237	451,877	1,556,907		1,556,907	1,248,295	0	(26,624)	0	829,980		EL (Equity Risk Liability)
Total Return Swap - 108997RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/23/2022	0	105,541,260	1.2962 / Total Return	0	211,204	788,636	1,829,211		1,829,211	1,643,742	0	(25,735)	0	1,206,648		EL (Equity Risk Liability)
Total Return Swap - 109340RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2017	0	187,114,050	1.1718 / Total Return	0	(17,890,822)	995,311	(12,371,983)		(12,371,983)	(3,349,654)	0	8,828,176	0	837,362		EL (Equity Risk Liability)
Total Return Swap - 109788RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/20/2018	0	223,492,021	1.2662 / Total Return	0	131,417	1,619,742	2,993,543		2,993,543	2,906,351	0	(44,225)	0	1,355,047		EL (Equity Risk Liability)
Total Return Swap - 110052RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/27/2018	0	90,034,686	1.1279 / Total Return	0	(8,721,593)	500,247	(4,505,702)		(4,505,702)	1,307,724	0	2,904,258	0	564,529		EL (Equity Risk Liability)
Total Return Swap - 110065RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/30/2020	0	182,042,681	1.1743 / Total Return	0	(16,723,261)	1,042,419	(10,481,769)		(10,481,769)	3,240,611	0	2,972,533	0	1,722,360		EL (Equity Risk Liability)
Total Return Swap - 110114RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2018	0	136,888,919	1.1626 / Total Return	0	(8,326,108)	796,500	(8,549,142)		(8,549,142)	(2,954,903)	0	2,713,108	0	862,702		EL (Equity Risk Liability)
Total Return Swap - 110131RE - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2022	0	50,873,495	1.2168 / Total Return	0	(2,895,498)	311,882	(2,851,907)		(2,851,907)	(307,681)	0	345,289	0	601,625		EL (Equity Risk Liability)
Total Return Swap - 110252RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/18/2020	0	114,137,153	1.2162 / Total Return	0	(9,338,712)	722,113	(4,325,107)		(4,325,107)	3,363,127	0	1,639,886	0	1,087,560		EL (Equity Risk Liability)
Total Return Swap - 110315RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/24/2017	0	191,339,756	1.1773 / Total Return	0	(10,976,218)	1,256,302	(4,504,847)		(4,504,847)	486,402	0	5,984,969	0	770,038		EL (Equity Risk Liability)
Total Return Swap - 110318RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/23/2018	0	95,894,348	1.1873 / Total Return	0	(5,390,307)	612,950	(2,070,013)		(2,070,013)	1,596,406	0	1,723,888	0	614,989		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 110592RE - Receive: Floating 3 Month Libor +16 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2018	0	214,094,592	1.1571 / Total Return	0	(862,729)	1,113,633	2,386,415		2,386,415	2,987,816	0	261,329	0	1,411,745		EL (Equity Risk Liability)
Total Return Swap - 110604RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2018	0	212,493,847	1.1871 / Total Return	0	(1,778,317)	1,434,284	2,825,001		2,825,001	4,063,937	0	539,382	0	1,401,190		EL (Equity Risk Liability)
Total Return Swap - 110605RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/28/2017	0	190,197,651	.2171 / Total Return	0	(7,043,190)	(143,044)	1,594,851		1,594,851	5,059,212	0	3,578,828	0	819,140		EL (Equity Risk Liability)
Total Return Swap - 110897RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2020	0	92,210,619	1.1218 / Total Return	0	(8,870,741)	464,676	(5,885,127)		(5,885,127)	1,469,664	0	1,499,759	0	899,203		EL (Equity Risk Liability)
Total Return Swap - 110899RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/18/2018	0	92,210,619	1.0718 / Total Return	0	(8,985,497)	438,934	(6,083,392)		(6,083,392)	169,519	0	2,716,184	0	618,290		EL (Equity Risk Liability)
Total Return Swap - 111250RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/06/2018	0	189,253,662	1.1981 / Total Return	0	(7,175,689)	1,274,554	(4,492,523)		(4,492,523)	643,461	0	2,039,705	0	1,315,550		EL (Equity Risk Liability)
Total Return Swap - 111369RE - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2017	0	96,829,677	1.5643 / Total Return	0	(59,193)	910,985	615,383		615,383	648,401	0	26,175	0	472,957		EL (Equity Risk Liability)
Total Return Swap - 111370RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2017	0	301,391,390	1.1173 / Total Return	0	(5,250,324)	1,812,419	2,360,983		2,360,983	5,280,147	0	2,331,159	0	1,472,121		EL (Equity Risk Liability)
Total Return Swap - 111667RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	0	200,000,000	1.4011 / Total Return	0	(5,281,647)	1,265,793	377,797		377,797	577,918	0	5,081,526	0	179,605		EL (Equity Risk Liability)
Total Return Swap - 111721RE - Receive: Floating 3 Month Libor +9.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2018	0	150,001,587	.975 / Total Return	0	(11,548,247)	603,638	(6,880,894)		(6,880,894)	(310,241)	0	4,977,595	0	761,016		EL (Equity Risk Liability)
Total Return Swap - 111759RE - Receive: Floating 3 Month Libor +6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/18/2017	0	11,990,278	.9376 / Total Return	0	777,026	798,366	644,998		644,998	600,757	0	(732,717)	0	13,188		EL (Equity Risk Liability)
Total Return Swap - 111761RE - Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/19/2017	0	5,991,930	1.4707 / Total Return	0	165,436	39,989	98,194		98,194	88,098	0	(155,341)	0	6,771		EL (Equity Risk Liability)
Total Return Swap - 111865RE - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2017	0	40,418,973	1.3504 / Total Return	0	(3,936,047)	264,093	(493,571)		(493,571)	(177,493)	0	3,606,850	0	53,428		EL (Equity Risk Liability)
Total Return Swap - 112551AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/23/2020	0	231,052,077	1.2571 / Total Return	0	(26,856)	1,655,210	3,513,438		3,513,438	3,535,779	0	4,514	0	2,230,728		EL (Equity Risk Liability)
Total Return Swap - 103336RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2016	10/03/2019	0	1,153,350	1.1256 / Total Return	0	0	5,437	0		0	0	0	0	0	9,577		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 110899RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	10/18/2018	0	10,557,767	1.0718 / Total Return	0	0	45,894	0		0	0	0	0	0	70,792		EL (Equity Risk Liability)
Total Return Swap - 110897RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	10/20/2020	0	10,557,767	1.1218 / Total Return	0	0	48,578	0		0	0	0	0	0	102,955		EL (Equity Risk Liability)
Total Return Swap - 101662RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	04/23/2018	0	15,477,011	1.1618 / Total Return	0	0	74,438	0		0	0	0	0	0	88,633		EL (Equity Risk Liability)
Total Return Swap - 101514RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2016	04/07/2017	0	4,442,340	1.1116 / Total Return	0	0	19,957	0		0	0	0	0	0	11,516		EL (Equity Risk Liability)
Total Return Swap - 101513RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2016	04/07/2017	0	4,442,340	1.1116 / Total Return	0	0	19,957	0		0	0	0	0	0	11,516		EL (Equity Risk Liability)
Total Return Swap - 104754RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2016	04/11/2019	0	6,196,093	1.1916 / Total Return	0	0	30,692	0		0	0	0	0	0	46,775		EL (Equity Risk Liability)
Total Return Swap - 111761RE - Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2016	01/19/2017	0	271,822	1.4707 / Total Return	0	0	3,305	0		0	0	0	0	0	307		EL (Equity Risk Liability)
Total Return Swap - 111721RE - Receive: Floating 3 Month Libor +9.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	01/11/2018	0	10,907,431	.975 / Total Return	0	0	41,284	0		0	0	0	0	0	55,338		EL (Equity Risk Liability)
Total Return Swap - 111667RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	01/12/2017	0	3,362,758	1.4011 / Total Return	0	0	19,916	0		0	0	0	0	0	3,020		EL (Equity Risk Liability)
Total Return Swap - 111759RE - Receive: Floating 3 Month Libor +6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	01/18/2017	0	845,988	.9376 / Total Return	0	0	(2,082)	0		0	0	0	0	0	930		EL (Equity Risk Liability)
Total Return Swap - 108204RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2016	01/19/2018	0	8,842,553	1.1618 / Total Return	0	0	42,281	0		0	0	0	0	0	45,328		EL (Equity Risk Liability)
Total Return Swap - 109340RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	10/19/2017	0	22,758,462	1.1718 / Total Return	0	0	109,991	0		0	0	0	0	0	101,847		EL (Equity Risk Liability)
Total Return Swap - 111865RE - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	01/26/2017	0	5,954,926	1.3504 / Total Return	0	0	34,468	0		0	0	0	0	0	7,872		EL (Equity Risk Liability)
Total Return Swap - 101535RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2016	04/10/2018	0	5,502,482	1.1016 / Total Return	0	0	24,909	0		0	0	0	0	0	31,089		EL (Equity Risk Liability)
Total Return Swap - 112728AC - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2016	04/14/2017	0	98,827,796	1.2317 / Total Return	0	0	502,211	(856,750)		(856,750)	(856,750)	0	0	0	265,014		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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 113023AC - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	04/20/2017	0	192,650,384	1.1012 / Total Return	0	0	(112,481)	(26,419,657)		(26,419,657)	(26,419,657)	0	0	0	530,894		EL (Equity Risk Liability)
Total Return Swap - 110052RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/27/2018	0	10,714,297	1.1279 / Total Return	0	0	51,928	0		0	0	0	0	0	67,180		EL (Equity Risk Liability)
Total Return Swap - 104240RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	01/29/2019	0	12,827,316	1.2273 / Total Return	0	0	66,709	0		0	0	0	0	0	92,454		EL (Equity Risk Liability)
Total Return Swap - 108276RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	02/01/2018	0	5,642,705	1.1543 / Total Return	0	0	27,734	0		0	0	0	0	0	29,402		EL (Equity Risk Liability)
Total Return Swap - 110065RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	07/30/2020	0	21,940,030	1.1743 / Total Return	0	0	110,065	0		0	0	0	0	0	207,581		EL (Equity Risk Liability)
Total Return Swap - 104274RE - Receive: Floating 3 Month Libor +36 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	02/03/2021	0	8,043,675	1.2409 / Total Return	0	0	43,193	0		0	0	0	0	0	81,351		EL (Equity Risk Liability)
Total Return Swap - 108312RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	02/01/2018	0	6,991,849	1.1509 / Total Return	0	0	34,411	0		0	0	0	0	0	36,432		EL (Equity Risk Liability)
Total Return Swap - 110114RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	08/02/2018	0	9,840,919	1.1626 / Total Return	0	0	48,933	0		0	0	0	0	0	62,019		EL (Equity Risk Liability)
Total Return Swap - 105519RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	09/20/2017	0	14,474,265	1.1309 / Total Return	0	0	69,944	0		0	0	0	0	0	61,427		EL (Equity Risk Liability)
Total Return Swap - 110131RE - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	08/04/2022	0	4,108,426	1.2168 / Total Return	0	0	21,399	0		0	0	0	0	0	48,586		EL (Equity Risk Liability)
Total Return Swap - 113219AC - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	05/12/2017	0	85,250,784	1.2421 / Total Return	0	0	471,335	(2,965,373)		(2,965,373)	(2,965,373)	0	0	0	257,731		EL (Equity Risk Liability)
Total Return Swap - 113218AC - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	05/12/2017	0	30,665,058	1.2421 / Total Return	0	0	169,541	(1,066,657)		(1,066,657)	(1,066,657)	0	0	0	92,707		EL (Equity Risk Liability)
Total Return Swap - 112485AC - Receive: Floating 3 Month Libor -5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	02/14/2017	0	53,121	1.8521 / Total Return	0	0	186	0		0	0	0	0	0	92		EL (Equity Risk Liability)
Total Return Swap - 105575RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	08/10/2017	0	17,563,123	1.1165 / Total Return	0	0	84,534	0		0	0	0	0	0	68,598		EL (Equity Risk Liability)
Total Return Swap - 101106RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	02/12/2020	0	15,372,971	1.0065 / Total Return	0	0	65,443	0		0	0	0	0	0	135,674		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 101105RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	02/12/2018	0	22,934,551	1.0065 / Total Return	0	0	97,633	0		0	0	0	0	0	121,119		EL (Equity Risk Liability)
Total Return Swap - 105562RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2016	08/09/2019	0	11,555,091	1.1765 / Total Return	0	0	59,460	0		0	0	0	0	0	93,295		EL (Equity Risk Liability)
Total Return Swap - 110252RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2016	08/18/2020	0	9,803,539	1.2162 / Total Return	0	0	50,493	0		0	0	0	0	0	93,413		EL (Equity Risk Liability)
Total Return Swap - 110318RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	08/23/2018	0	5,828,140	1.1873 / Total Return	0	0	29,606	0		0	0	0	0	0	37,377		EL (Equity Risk Liability)
Total Return Swap - 110315RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	08/24/2017	0	11,628,994	1.1773 / Total Return	0	0	58,478	0		0	0	0	0	0	46,800		EL (Equity Risk Liability)
Total Return Swap - 101223RE - Receive: Floating 3 Month Libor +14 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2016	03/02/2020	0	10,965,895	1.0707 / Total Return	0	0	49,817	0		0	0	0	0	0	97,653		EL (Equity Risk Liability)
Total Return Swap - 111250RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	12/06/2018	0	12,709,826	1.1981 / Total Return	0	0	64,964	0		0	0	0	0	0	88,349		EL (Equity Risk Liability)
Total Return Swap - 113562AC - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	06/14/2017	0	53,991,351	1.3287 / Total Return	0	0	308,802	(334,558)		(334,558)	(334,558)	0	0	0	181,956		EL (Equity Risk Liability)
Total Return Swap - 113657AC - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/19/2017	0	99,999,019	1.3732 / Total Return	0	0	583,172	511,056		511,056	511,056	0	0	0	341,955		EL (Equity Risk Liability)
Total Return Swap - 113678AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2016	06/20/2017	0	99,832,885	1.3973 / Total Return	0	0	584,256	(1,489,592)		(1,489,592)	(1,489,592)	0	0	0	342,366		EL (Equity Risk Liability)
Total Return Swap - 111370RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2016	12/14/2017	0	10,124,494	1.1173 / Total Return	0	0	44,661	0		0	0	0	0	0	49,452		EL (Equity Risk Liability)
Total Return Swap - 103027RE - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	09/20/2017	0	6,206,463	1.3123 / Total Return	0	0	33,641	0		0	0	0	0	0	26,340		EL (Equity Risk Liability)
Total Return Swap - 112551AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2016	09/23/2020	0	5,083,905	1.2571 / Total Return	0	0	26,058	0		0	0	0	0	0	49,083		EL (Equity Risk Liability)
Total Return Swap - 110471AC - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	09/25/2019	0	4,187,144	1.2276 / Total Return	0	0	(4,234,390)	0		0	0	0	0	0	34,616		EL (Equity Risk Liability)
Total Return Swap - 109788RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	06/20/2018	0	4,691,398	1.2662 / Total Return	0	0	24,284	0		0	0	0	0	0	28,444		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 108997RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	03/23/2022	0	2,322,255	1.2962 / Total Return	0	0	12,373	0		0	0	0	0	0	26,550		EL (Equity Risk Liability)
Total Return Swap - 108984RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	03/26/2025	0	1,214,130	1.3376 / Total Return	0	0	6,740	0		0	0	0	0	0	17,422		EL (Equity Risk Liability)
Total Return Swap - 108967RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	03/25/2020	0	1,618,840	1.2976 / Total Return	0	0	8,657	0		0	0	0	0	0	14,556		EL (Equity Risk Liability)
Total Return Swap - 108922RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	03/21/2018	0	2,185,434	1.2776 / Total Return	0	0	11,465	0		0	0	0	0	0	12,085		EL (Equity Risk Liability)
Total Return Swap - 103023RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	09/23/2020	0	4,006,629	1.3076 / Total Return	0	0	21,629	0		0	0	0	0	0	38,683		EL (Equity Risk Liability)
Total Return Swap - 103022RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	09/20/2023	0	2,671,086	1.3076 / Total Return	0	0	14,420	0		0	0	0	0	0	34,622		EL (Equity Risk Liability)
Total Return Swap - 102943RE - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	09/25/2019	0	5,400,855	1.2826 / Total Return	0	0	28,470	0		0	0	0	0	0	44,650		EL (Equity Risk Liability)
Total Return Swap - 102033RE - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	06/23/2021	0	4,277,707	1.3412 / Total Return	0	0	23,764	0		0	0	0	0	0	45,263		EL (Equity Risk Liability)
Total Return Swap - 101915RE - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	06/24/2020	0	4,277,707	1.3462 / Total Return	0	0	23,873	0		0	0	0	0	0	39,907		EL (Equity Risk Liability)
Total Return Swap - 113737AC - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	06/21/2017	0	99,999,983	1.3662 / Total Return	0	0	572,178	(854,100)		(854,100)	(854,100)	0	0	0	343,918		EL (Equity Risk Liability)
Total Return Swap - 102176RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2016	06/20/2018	0	3,240,318	1.2971 / Total Return	0	0	17,533	0		0	0	0	0	0	19,646		EL (Equity Risk Liability)
Total Return Swap - 101959RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2016	06/26/2019	0	3,240,344	1.3371 / Total Return	0	0	18,202	0		0	0	0	0	0	25,548		EL (Equity Risk Liability)
Total Return Swap - 101926RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2016	06/21/2017	0	6,480,596	1.3343 / Total Return	0	0	36,404	0		0	0	0	0	0	22,288		EL (Equity Risk Liability)
Total Return Swap - 110592RE - Receive: Floating 3 Month Libor +16 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2016	09/27/2018	0	4,904,890	1.1571 / Total Return	0	0	22,726	0		0	0	0	0	0	32,343		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 110604RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2016	09/27/2018	0	9,191,131	1.1871 / Total Return	0	0	43,607	0		0	0	0	0	0	60,607		EL (Equity Risk Liability)
Total Return Swap - 110605RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2016	09/28/2017	0	17,873,199	.2171 / Total Return	0	0	(3,812)	0		0	0	0	0	0	76,976		EL (Equity Risk Liability)
Total Return Swap - 113851AC - Receive: Floating 3 Month Libor -87 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/30/2017	0	59,632,065	.1282 / Total Return	0	0	0	1,021,443		1,021,443	1,021,443	0	0	0	210,831		EL (Equity Risk Liability)
Total Return Swap - 113866AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2016	07/05/2017	0	200,000,000	1.2537 / Total Return	0	0	532,527	1,739,526		1,739,526	1,739,526	0	0	0	716,548		EL (Equity Risk Liability)
Total Return Swap - 103336RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	10/03/2019	0	4,350,548	1.1256 / Total Return	0	0	10,297	0		0	0	0	0	0	36,126		EL (Equity Risk Liability)
Total Return Swap - 101513RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2016	04/07/2017	0	2,319,743	1.1116 / Total Return	0	0	5,284	0		0	0	0	0	0	6,014		EL (Equity Risk Liability)
Total Return Swap - 101514RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2016	04/07/2017	0	2,319,743	1.1116 / Total Return	0	0	5,284	0		0	0	0	0	0	6,014		EL (Equity Risk Liability)
Total Return Swap - 101535RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2016	04/10/2018	0	7,564,886	1.1016 / Total Return	0	0	17,789	0		0	0	0	0	0	42,741		EL (Equity Risk Liability)
Total Return Swap - 104754RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2016	04/11/2019	0	3,813,561	1.1916 / Total Return	0	0	9,725	0		0	0	0	0	0	28,789		EL (Equity Risk Liability)
Total Return Swap - 111721RE - Receive: Floating 3 Month Libor +9.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2016	01/11/2018	0	7,393,491	.975 / Total Return	0	0	14,437	0		0	0	0	0	0	37,510		EL (Equity Risk Liability)
Total Return Swap - 112501AC - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2016	04/03/2018	0	1,033,527	.9042 / Total Return	0	0	1,663	0		0	0	0	0	0	5,796		EL (Equity Risk Liability)
Total Return Swap - 111667RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2016	01/12/2017	0	991,610	1.4011 / Total Return	0	0	2,991	0		0	0	0	0	0	890		EL (Equity Risk Liability)
Total Return Swap - 114067AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/13/2017	0	200,001,131	1.3765 / Total Return	0	0	556,654	66,857		66,857	66,857	0	0	0	731,404		EL (Equity Risk Liability)
Total Return Swap - 114078AC - Receive: Floating 3 Month Libor +9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/12/2021	0	99,999,848	.9639 / Total Return	0	0	195,584	(5,048,261)		(5,048,261)	(5,048,261)	0	0	0	1,064,453		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 114079AC - Receive: Floating 3 Month Libor +18.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/12/2026	0	99,999,848	1.0589 / Total Return	0	0	220,126	(4,979,838)		(4,979,838)	(4,979,838)	0	0	0	1,543,715		EL (Equity Risk Liability)
Total Return Swap - 111759RE - Receive: Floating 3 Month Libor +6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2016	01/18/2017	0	637,220	.9376 / Total Return	0	0	26,210	0		0	0	0	0	0	701		EL (Equity Risk Liability)
Total Return Swap - 111761RE - Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2016	01/19/2017	0	2,587	1.4707 / Total Return	0	0	30	0		0	0	0	0	0	3		EL (Equity Risk Liability)
Total Return Swap - 108204RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	01/19/2018	0	4,755,822	1.1618 / Total Return	0	0	272,627	0		0	0	0	0	0	24,379		EL (Equity Risk Liability)
Total Return Swap - 101662RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2016	04/23/2018	0	5,822,098	1.1618 / Total Return	0	0	347,352	0		0	0	0	0	0	33,342		EL (Equity Risk Liability)
Total Return Swap - 110897RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2016	10/20/2020	0	4,628,196	1.1218 / Total Return	0	0	255,363	0		0	0	0	0	0	45,132		EL (Equity Risk Liability)
Total Return Swap - 110899RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2016	10/18/2018	0	4,628,196	1.0718 / Total Return	0	0	243,883	0		0	0	0	0	0	31,033		EL (Equity Risk Liability)
Total Return Swap - 113023AC - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2016	04/20/2017	0	13,461,060	.1012 / Total Return	0	0	(2,903)	0		0	0	0	0	0	37,095		EL (Equity Risk Liability)
Total Return Swap - 109340RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2016	10/19/2017	0	8,561,214	1.1718 / Total Return	0	0	533,274	0		0	0	0	0	0	38,313		EL (Equity Risk Liability)
Total Return Swap - 104240RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	01/29/2019	0	5,363,097	1.2273 / Total Return	0	0	280,973	0		0	0	0	0	0	38,655		EL (Equity Risk Liability)
Total Return Swap - 110052RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	07/27/2018	0	4,479,645	1.1279 / Total Return	0	0	215,875	0		0	0	0	0	0	28,088		EL (Equity Risk Liability)
Total Return Swap - 104274RE - Receive: Floating 3 Month Libor +36 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/08/2016	02/03/2021	0	7,108,363	1.2409 / Total Return	0	0	278,701	0		0	0	0	0	0	71,891		EL (Equity Risk Liability)
Total Return Swap - 108276RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/08/2016	02/01/2018	0	2,108,028	1.1543 / Total Return	0	0	114,011	0		0	0	0	0	0	10,984		EL (Equity Risk Liability)
Total Return Swap - 110065RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/08/2016	07/30/2020	0	8,196,459	1.1743 / Total Return	0	0	451,026	0		0	0	0	0	0	77,549		EL (Equity Risk Liability)
Total Return Swap - 110114RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/08/2016	08/02/2018	0	8,696,625	1.1626 / Total Return	0	0	314,222	0		0	0	0	0	0	54,808		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 108312RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/08/2016	02/01/2018	0	6,178,843	1.1509 / Total Return	0	0	224,547	0		0	0	0	0	0	32,196		EL (Equity Risk Liability)
Total Return Swap - 105519RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	09/20/2017	0	9,584,776	1.1309 / Total Return	0	0	373,795	0		0	0	0	0	0	40,677		EL (Equity Risk Liability)
Total Return Swap - 110131RE - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	08/04/2022	0	2,720,576	1.2168 / Total Return	0	0	114,815	0		0	0	0	0	0	32,173		EL (Equity Risk Liability)
Total Return Swap - 114338AC - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2016	08/10/2017	0	92,756,820	1.3373 / Total Return	0	0	478,211	(2,437,724)		(2,437,724)	(2,437,724)	0	0	0	362,291		EL (Equity Risk Liability)
Total Return Swap - 101105RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	02/12/2018	0	14,292,151	1.0065 / Total Return	0	0	341,419	0		0	0	0	0	0	75,478		EL (Equity Risk Liability)
Total Return Swap - 101106RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	02/12/2020	0	9,579,992	1.0065 / Total Return	0	0	228,852	0		0	0	0	0	0	84,548		EL (Equity Risk Liability)
Total Return Swap - 105562RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	08/09/2019	0	7,338,383	1.1765 / Total Return	0	0	203,001	0		0	0	0	0	0	59,250		EL (Equity Risk Liability)
Total Return Swap - 105575RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	08/10/2017	0	10,944,832	1.1165 / Total Return	0	0	290,244	0		0	0	0	0	0	42,748		EL (Equity Risk Liability)
Total Return Swap - 112485AC - Receive: Floating 3 Month Libor -5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	02/14/2017	0	550,409	.8521 / Total Return	0	0	11,228	0		0	0	0	0	0	957		EL (Equity Risk Liability)
Total Return Swap - 113218AC - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	05/12/2017	0	1,378,109	1.2421 / Total Return	0	0	57,276	0		0	0	0	0	0	4,166		EL (Equity Risk Liability)
Total Return Swap - 113219AC - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	05/12/2017	0	3,831,231	1.2421 / Total Return	0	0	159,231	0		0	0	0	0	0	11,583		EL (Equity Risk Liability)
Total Return Swap - 110252RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2016	08/18/2020	0	9,497,723	1.2162 / Total Return	0	0	224,795	0		0	0	0	0	0	90,499		EL (Equity Risk Liability)
Total Return Swap - 114511AC - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	08/25/2017	0	100,774,585	1.3773 / Total Return	0	0	479,178	(3,934,642)		(3,934,642)	(3,934,642)	0	0	0	406,403		EL (Equity Risk Liability)
Total Return Swap - 110315RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2016	08/24/2017	0	14,060,949	1.1773 / Total Return	0	0	38,285	0		0	0	0	0	0	56,588		EL (Equity Risk Liability)
Total Return Swap - 110318RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2016	08/23/2018	0	7,046,970	1.1873 / Total Return	0	0	19,368	0		0	0	0	0	0	45,194		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 114558AC - Receive: Floating 3 Month Libor +46.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2016	09/01/2017	0	59,815,247	1.4067 / Total Return	0	0	272,261	(2,081,941)		(2,081,941)	(2,081,941)	0	0	0	244,687		EL (Equity Risk Liability)
Total Return Swap - 101223RE - Receive: Floating 3 Month Libor +14 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2016	03/02/2020	0	6,504,966	1.0707 / Total Return	0	0	16,182	0		0	0	0	0	0	57,927		EL (Equity Risk Liability)
Total Return Swap - 114611AC - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/02/2016	09/11/2017	0	102,901,608	1.4165 / Total Return	0	0	429,596	(2,184,686)		(2,184,686)	(2,184,686)	0	0	0	429,310		EL (Equity Risk Liability)
Total Return Swap - 111250RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	12/06/2018	0	8,004,648	1.1981 / Total Return	0	0	21,681	0		0	0	0	0	0	55,642		EL (Equity Risk Liability)
Total Return Swap - 114616AC - Receive: Floating 3 Month Libor +12.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2016	09/10/2021	0	218,810,505	1.0758 / Total Return	0	0	530,184	(3,642,567)		(3,642,567)	(3,642,567)	0	0	0	2,370,221		EL (Equity Risk Liability)
Total Return Swap - 113562AC - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2016	06/14/2017	0	1,350,315	1.3287 / Total Return	0	0	40,951	0		0	0	0	0	0	4,551		EL (Equity Risk Liability)
Total Return Swap - 111370RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2016	12/14/2017	0	13,621,677	1.1173 / Total Return	0	0	33,409	0		0	0	0	0	0	66,534		EL (Equity Risk Liability)
Total Return Swap - 113657AC - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2016	06/19/2017	0	6,686,882	1.3732 / Total Return	0	0	20,902	0		0	0	0	0	0	22,866		EL (Equity Risk Liability)
Total Return Swap - 111369RE - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2016	12/14/2017	0	6,474,950	1.5643 / Total Return	0	0	23,349	0		0	0	0	0	0	31,626		EL (Equity Risk Liability)
Total Return Swap - 103027RE - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2016	09/20/2017	0	8,180,983	1.3123 / Total Return	0	0	24,239	0		0	0	0	0	0	34,719		EL (Equity Risk Liability)
Total Return Swap - 113678AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2016	06/20/2017	0	6,001,511	1.3973 / Total Return	0	0	68,366	0		0	0	0	0	0	20,582		EL (Equity Risk Liability)
Total Return Swap - 101915RE - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	06/24/2020	0	6,713,096	1.3462 / Total Return	0	0	20,633	0		0	0	0	0	0	62,626		EL (Equity Risk Liability)
Total Return Swap - 112551AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	09/23/2020	0	7,618,900	1.2571 / Total Return	0	0	21,683	0		0	0	0	0	0	73,558		EL (Equity Risk Liability)
Total Return Swap - 102033RE - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	06/23/2021	0	6,713,096	1.3412 / Total Return	0	0	20,548	0		0	0	0	0	0	71,033		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 113737AC - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	06/21/2017	0	5,954,749	1.3662 / Total Return	0	0	18,603	0		0	0	0	0	0	20,479		EL (Equity Risk Liability)
Total Return Swap - 108997RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	03/23/2022	0	3,480,204	1.2962 / Total Return	0	0	10,257	0		0	0	0	0	0	39,789		EL (Equity Risk Liability)
Total Return Swap - 109788RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	06/20/2018	0	7,362,311	1.2662 / Total Return	0	0	21,139	0		0	0	0	0	0	44,638		EL (Equity Risk Liability)
Total Return Swap - 110471AC - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	09/25/2019	0	6,274,986	1.2276 / Total Return	0	0	17,383	0		0	0	0	0	0	51,877		EL (Equity Risk Liability)
Total Return Swap - 102943RE - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2016	09/25/2019	0	8,560,150	1.2826 / Total Return	0	0	24,848	0		0	0	0	0	0	70,769		EL (Equity Risk Liability)
Total Return Swap - 108967RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2016	03/25/2020	0	2,565,800	1.2976 / Total Return	0	0	7,545	0		0	0	0	0	0	23,070		EL (Equity Risk Liability)
Total Return Swap - 108984RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2016	03/26/2025	0	1,924,350	1.3376 / Total Return	0	0	5,853	0		0	0	0	0	0	27,614		EL (Equity Risk Liability)
Total Return Swap - 103022RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2016	09/20/2023	0	4,233,570	1.3076 / Total Return	0	0	12,556	0		0	0	0	0	0	54,875		EL (Equity Risk Liability)
Total Return Swap - 103023RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2016	09/23/2020	0	6,350,355	1.3076 / Total Return	0	0	18,835	0		0	0	0	0	0	61,310		EL (Equity Risk Liability)
Total Return Swap - 108922RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2016	03/21/2018	0	3,463,830	1.2776 / Total Return	0	0	10,011	0		0	0	0	0	0	19,154		EL (Equity Risk Liability)
Total Return Swap - 114861AC - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2016	09/29/2017	0	261,732,506	1.4582 / Total Return	0	0	899,953	(2,384,289)		(2,384,289)	(2,384,289)	0	0	0	1,129,266		EL (Equity Risk Liability)
Total Return Swap - 101926RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2016	06/21/2017	0	11,393,204	1.3343 / Total Return	0	0	34,844	0		0	0	0	0	0	39,183		EL (Equity Risk Liability)
Total Return Swap - 102176RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2016	06/20/2018	0	5,696,638	1.2971 / Total Return	0	0	16,840	0		0	0	0	0	0	34,539		EL (Equity Risk Liability)
Total Return Swap - 101959RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2016	06/26/2019	0	5,696,683	1.3371 / Total Return	0	0	17,422	0		0	0	0	0	0	44,915		EL (Equity Risk Liability)
Total Return Swap - 110592RE - Receive: Floating 3 Month Libor +16 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2016	09/27/2018	0	10,832,530	1.1571 / Total Return	0	0	28,041	0		0	0	0	0	0	71,430		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 110604RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	09/27/2018	0	6,577,431	1.1871 / Total Return	0	0	17,531	0		0	0	0	0	0	43,372		EL (Equity Risk Liability)
Total Return Swap - 110605RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	09/28/2017	0	15,435,465	.2171 / Total Return	0	0	2,877	0		0	0	0	0	0	66,477		EL (Equity Risk Liability)
Total Return Swap - 114891AC - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	10/04/2017	0	164,541,835	1.3137 / Total Return	0	0	538,716	1,330,315		1,330,315	1,330,315	0	0	0	717,576		EL (Equity Risk Liability)
Total Return Swap - 114892AC - Receive: Floating 3 Month Libor +9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	10/03/2019	0	100,000,000	.9356 / Total Return	0	0	236,973	(4,555,602)		(4,555,602)	(4,555,602)	0	0	0	830,371		EL (Equity Risk Liability)
Total Return Swap - 104651RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2016	04/01/2019	0	17,012,969	1.1656 / Total Return	0	0	49,786	0		0	0	0	0	0	127,673		EL (Equity Risk Liability)
Total Return Swap - 113851AC - Receive: Floating 3 Month Libor -87 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2016	06/30/2017	0	22,467,023	.1282 / Total Return	0	0	0	0		0	0	0	0	0	79,433		EL (Equity Risk Liability)
Total Return Swap - 112501AC - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	04/03/2018	0	14,508,711	.9042 / Total Return	0	0	146,999	0		0	0	0	0	0	81,367		EL (Equity Risk Liability)
Total Return Swap - 113866AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	07/05/2017	0	15,628,923	1.2537 / Total Return	0	0	663,025	0		0	0	0	0	0	55,994		EL (Equity Risk Liability)
Total Return Swap - 103336RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/03/2019	0	7,627,030	1.1256 / Total Return	0	0	578,635	0		0	0	0	0	0	63,333		EL (Equity Risk Liability)
Total Return Swap - 101514RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	04/07/2017	0	5,040,553	1.1116 / Total Return	0	0	376,846	0		0	0	0	0	0	13,067		EL (Equity Risk Liability)
Total Return Swap - 101513RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	04/07/2017	0	5,040,553	1.1116 / Total Return	0	0	376,846	0		0	0	0	0	0	13,067		EL (Equity Risk Liability)
Total Return Swap - 101535RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	04/10/2018	0	11,565,804	1.1016 / Total Return	0	0	755,946	0		0	0	0	0	0	65,346		EL (Equity Risk Liability)
Total Return Swap - 104754RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	04/11/2019	0	3,808,915	1.1916 / Total Return	0	0	333,285	0		0	0	0	0	0	28,754		EL (Equity Risk Liability)
Total Return Swap - 111667RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	01/12/2017	0	10,805,814	1.4011 / Total Return	0	0	678,292	0		0	0	0	0	0	9,704		EL (Equity Risk Liability)
Total Return Swap - 111721RE - Receive: Floating 3 Month Libor +9.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	01/11/2018	0	3,565,478	.975 / Total Return	0	0	372,381	0		0	0	0	0	0	18,089		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 114067AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	07/13/2017	0	14,115,751	1.3765 / Total Return	0	0	630,534	0		0	0	0	0	0	51,621		EL (Equity Risk Liability)
Total Return Swap - 114078AC - Receive: Floating 3 Month Libor +9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	07/12/2021	0	3,201,074	.9639 / Total Return	0	0	223,817	0		0	0	0	0	0	34,074		EL (Equity Risk Liability)
Total Return Swap - 114079AC - Receive: Floating 3 Month Libor +18.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	07/12/2026	0	3,201,074	1.0589 / Total Return	0	0	245,876	0		0	0	0	0	0	49,416		EL (Equity Risk Liability)
Total Return Swap - 112728AC - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2016	04/14/2017	0	6,002,173	1.2317 / Total Return	0	0	283,338	0		0	0	0	0	0	16,095		EL (Equity Risk Liability)
Total Return Swap - 111761RE - Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2016	01/19/2017	0	73,611	1.4707 / Total Return	0	0	19,166	0		0	0	0	0	0	83		EL (Equity Risk Liability)
Total Return Swap - 115039AC - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	10/20/2017	0	149,998,779	1.3318 / Total Return	0	0	405,080	(3,224,230)		(3,224,230)	(3,224,230)	0	0	0	672,391		EL (Equity Risk Liability)
Total Return Swap - 113023AC - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2016	04/20/2017	0	1,558,900	.1012 / Total Return	0	0	42,625	0		0	0	0	0	0	4,296		EL (Equity Risk Liability)
Total Return Swap - 111865RE - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	01/26/2017	0	745,621	1.3504 / Total Return	0	0	118,422	0		0	0	0	0	0	986		EL (Equity Risk Liability)
Total Return Swap - 115275AC - Receive: Floating 3 Month Libor -79 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2016	11/07/2017	0	50,001,162	.0968 / Total Return	0	0	7,393	(8,394,607)		(8,394,607)	(8,394,607)	0	0	0	230,785		EL (Equity Risk Liability)
Total Return Swap - 115294AC - Receive: Floating 3 Month Libor +47 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/10/2017	0	99,999,398	1.3721 / Total Return	0	0	198,185	(2,626,255)		(2,626,255)	(2,626,255)	0	0	0	463,736		EL (Equity Risk Liability)
Total Return Swap - 115375AC - Receive: Floating 3 Month Libor -74 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2016	11/20/2017	0	10,028,244	.1762 / Total Return	0	0	2,160	477,435		477,435	477,435	0	0	0	47,226		EL (Equity Risk Liability)
Total Return Swap - 110315RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	08/24/2017	0	2,710,898	1.1773 / Total Return	0	0	265,894	0		0	0	0	0	0	10,910		EL (Equity Risk Liability)
Total Return Swap - 110318RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	08/23/2018	0	1,358,629	1.1873 / Total Return	0	0	134,391	0		0	0	0	0	0	8,713		EL (Equity Risk Liability)
Total Return Swap - 115653AC - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2016	12/07/2017	0	50,028,600	1.4408 / Total Return	0	0	50,057	(1,753,158)		(1,753,158)	(1,753,158)	0	0	0	241,939		EL (Equity Risk Liability)
Total Return Swap - 101223RE - Receive: Floating 3 Month Libor +14 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2016	03/02/2020	0	3,229,551	1.0707 / Total Return	0	0	147,606	0		0	0	0	0	0	28,760		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 111250RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2016	12/06/2018	0	3,107,347	1.1981 / Total Return	0	0	191,458	0		0	0	0	0	0	21,600		EL (Equity Risk Liability)
Total Return Swap - 114616AC - Receive: Floating 3 Month Libor +12.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2016	09/10/2021	0	3,792,121	1.0758 / Total Return	0	0	153,003	0		0	0	0	0	0	41,077		EL (Equity Risk Liability)
Total Return Swap - 111370RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/14/2017	0	16,613,009	1.1173 / Total Return	0	0	169,710	0		0	0	0	0	0	81,145		EL (Equity Risk Liability)
Total Return Swap - 115913AC - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	03/22/2017	0	382,716,864	Total Return / 1.3262	0	0	(140,991)	(4,760,402)		(4,760,402)	(4,760,402)	0	0	0	909,318		EL (Equity Risk Liability)
Total Return Swap - 111369RE - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2016	12/14/2017	0	2,012,185	1.5643 / Total Return	0	0	59,491	0		0	0	0	0	0	9,828		EL (Equity Risk Liability)
Total Return Swap - 113657AC - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2016	06/19/2017	0	2,078,046	1.3732 / Total Return	0	0	53,932	0		0	0	0	0	0	7,106		EL (Equity Risk Liability)
Total Return Swap - 103027RE - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2016	09/20/2017	0	11,904,089	1.3123 / Total Return	0	0	93,526	0		0	0	0	0	0	50,520		EL (Equity Risk Liability)
Total Return Swap - 101915RE - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2016	06/24/2020	0	13,586,695	1.3462 / Total Return	0	0	85,396	0		0	0	0	0	0	126,750		EL (Equity Risk Liability)
Total Return Swap - 102033RE - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2016	06/23/2021	0	13,586,695	1.3412 / Total Return	0	0	85,079	0		0	0	0	0	0	143,764		EL (Equity Risk Liability)
Total Return Swap - 108997RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2016	03/23/2022	0	7,043,615	1.2962 / Total Return	0	0	42,627	0		0	0	0	0	0	80,529		EL (Equity Risk Liability)
Total Return Swap - 109788RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2016	06/20/2018	0	14,900,647	1.2662 / Total Return	0	0	88,089	0		0	0	0	0	0	90,344		EL (Equity Risk Liability)
Total Return Swap - 110471AC - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2016	09/25/2019	0	12,699,999	1.2276 / Total Return	0	0	36,395	0		0	0	0	0	0	104,994		EL (Equity Risk Liability)
Total Return Swap - 112551AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2016	09/23/2020	0	15,419,958	1.2571 / Total Return	0	0	44,239	0		0	0	0	0	0	148,874		EL (Equity Risk Liability)
Total Return Swap - 113737AC - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2016	06/21/2017	0	133,632	1.3662 / Total Return	0	0	40,261	0		0	0	0	0	0	460		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)
Total Return Swap - 102943RE - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2016	09/25/2019	0	18,159,676	1.2826 / Total Return	0	0	92,800	0		0	0	0	0	0	150,130		EL (Equity Risk Liability)
Total Return Swap - 103022RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2016	09/20/2023	0	8,981,181	1.3076 / Total Return	0	0	46,790	0		0	0	0	0	0	116,413		EL (Equity Risk Liability)
Total Return Swap - 103023RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2016	09/23/2020	0	13,471,772	1.3076 / Total Return	0	0	70,186	0		0	0	0	0	0	130,065		EL (Equity Risk Liability)
Total Return Swap - 108922RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2016	03/21/2018	0	7,348,239	1.2776 / Total Return	0	0	37,405	0		0	0	0	0	0	40,634		EL (Equity Risk Liability)
Total Return Swap - 108967RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2016	03/25/2020	0	5,443,140	1.2976 / Total Return	0	0	28,141	0		0	0	0	0	0	48,942		EL (Equity Risk Liability)
Total Return Swap - 108984RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2016	03/26/2025	0	4,082,355	1.3376 / Total Return	0	0	21,756	0		0	0	0	0	0	58,581		EL (Equity Risk Liability)
Total Return Swap - 101926RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	06/21/2017	0	15,306,548	1.3343 / Total Return	0	0	124,303	0		0	0	0	0	0	52,642		EL (Equity Risk Liability)
Total Return Swap - 101959RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	06/26/2019	0	7,653,383	1.3371 / Total Return	0	0	28,310	0		0	0	0	0	0	60,342		EL (Equity Risk Liability)
Total Return Swap - 102176RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	06/20/2018	0	7,653,322	1.2971 / Total Return	0	0	27,463	0		0	0	0	0	0	46,403		EL (Equity Risk Liability)
Total Return Swap - 110592RE - Receive: Floating 3 Month Libor +16 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2016	09/27/2018	0	10,163,495	1.1571 / Total Return	0	0	37,607	0		0	0	0	0	0	67,018		EL (Equity Risk Liability)
Total Return Swap - 110604RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2016	09/27/2018	0	11,792,954	1.1871 / Total Return	0	0	38,617	0		0	0	0	0	0	77,763		EL (Equity Risk Liability)
Total Return Swap - 110605RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2016	09/28/2017	0	21,730,038	.2171 / Total Return	0	0	4,436	0		0	0	0	0	0	93,587		EL (Equity Risk Liability)
Total Return Swap - 104651RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2016	04/01/2019	0	12,147,728	1.1656 / Total Return	0	0	665,016	0		0	0	0	0	0	91,162		EL (Equity Risk Liability)
Total Return Swap - 113851AC - Receive: Floating 3 Month Libor -87 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2016	06/30/2017	0	8,987,085	.1282 / Total Return	0	0	649	0		0	0	0	0	0	31,774		EL (Equity Risk Liability)
0949999. Subtotal - Swaps - Hedging Other - Total Return							0	0		0	(288,382,469)	77,546,036	(227,217,893)	XXX	(227,217,893)	(45,275,691)	0	109,637,970	0	78,588,863	XXX	XXX
										0	0	0	0		0	0	0	0	0	0		
0959999. Subtotal - Swaps - Hedging Other - Other										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 December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
0969999. Subtotal - Swaps - Hedging Other										34,471,089	5,773,325,048	715,863,135	3,019,705,701	XXX	3,019,705,701	(2,707,577,626)	38,499,826	(167,762,039)	0	1,563,259,911	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0979999. Subtotal - Swaps - Replication - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0989999. Subtotal - Swaps - Replication - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0999999. Subtotal - Swaps - Replication - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1009999. Subtotal - Swaps - Replication - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1019999. Subtotal - Swaps - Replication - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1039999. Subtotal - Swaps - Income Generation - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1049999. Subtotal - Swaps - Income Generation - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1059999. Subtotal - Swaps - Income Generation - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1069999. Subtotal - Swaps - Income Generation - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1079999. Subtotal - Swaps - Income Generation - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1099999. Subtotal - Swaps - Other - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1109999. Subtotal - Swaps - Other - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1119999. Subtotal - Swaps - Other - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1129999. Subtotal - Swaps - Other - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1139999. Subtotal - Swaps - Other - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										34,078,368	6,048,661,295	635,402,226	3,213,970,283	XXX	3,213,970,283	(2,639,988,110)	0	(276,292,508)	0	1,479,661,056	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										392,721	13,046,222	3,866,452	56,836,815	XXX	49,774,836	(22,313,825)	49,948,053	(1,107,501)	0	8,193,021	XXX	XXX
1189999. Total Swaps - Total Return										0	(288,382,469)	77,546,036	(227,217,893)	XXX	(227,217,893)	(45,275,691)	0	109,637,970	0	78,588,863	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										34,471,089	5,773,325,048	716,814,714	3,043,589,205	XXX	3,036,527,226	(2,707,577,626)	49,948,053	(167,762,039)	0	1,566,442,940	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1219999. Subtotal - Forwards - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Bond Forward - 112481RE - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2018	0	149,503,854	0 / 0	0	2,762,743	0	(7,394,859)		(7,394,859)	(9,056,225)	0	(1,100,034)	0	807,413		AN (Anticipatory)
Bond Forward - 112488RE - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2019	0	149,498,854	0 / 0	0	2,203,784	0	(7,345,911)		(7,345,911)	(8,980,555)	0	(568,058)	0	1,110,473		AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
Bond Forward - 112493RE - Receive: Fixed Pay: Fixed Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/31/2020	0	199,308,232	0 / 0	0	1,419,294	0	(10,341,235)		(10,341,235)	(11,490,987)	0	(268,719)	0	1,796,540		AN (Anticipatory)
	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2016	02/08/2017	0	1,489,740	1.24145	0	0	0	5,735		5,735	0	5,735	0	0	2,412		FX (Foreign Exchange)
1229999. Subtotal - Forwards - Hedging Other										0	6,385,821	0	(25,076,270)	XXX	(25,076,270)	(29,527,767)	5,735	(1,936,811)	0	3,716,838	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1239999. Subtotal - Forwards - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1249999. Subtotal - Forwards - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1259999. Subtotal - Forwards - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	6,385,821	0	(25,076,270)	XXX	(25,076,270)	(29,527,767)	5,735	(1,936,811)	0	3,716,838	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	951,579	23,883,504	XXX	16,821,525	0	11,448,227	0	0	3,183,029	XXX	XXX
1409999. Subtotal - Hedging Other										34,471,089	6,004,262,167	715,863,135	3,205,656,513	XXX	3,205,656,513	(2,750,629,609)	38,505,561	(169,698,850)	0	1,566,976,749	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										34,471,089	6,004,262,167	716,814,714	3,229,540,017	XXX	3,222,478,038	(2,750,629,609)	49,953,788	(169,698,850)	0	1,570,159,778	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
0001	AN (Anticipatory) Hedges to capture market value change netted cumulative loss of $28.040 million.
0003	EL (Equity Risk Liability) Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value loss of $16.191 million.
0004	FX (Foreign Exchange) Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value gain of $32.959 million.
0005	LD (Liability Cashflow) Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 13.49 years to general account portfolio duration.
0006	PD (Duration) Hedges against impact of changes in interest rates on portfolio value contributed approximately -1.76 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 ($35.7B) as of 4/1/2016

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0039999. Subtotal - Purchased Options - Hedging Effective - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0049999. Subtotal - Purchased Options - Hedging Effective - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0059999. Subtotal - Purchased Options - Hedging Effective - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0069999. Subtotal - Purchased Options - Hedging Effective - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2016	09/02/2016	09/02/2016	Option Closing Sale	144,504	300,000,000	2076.05999999999	0	6,435,000	15,767,752	0	0		0	0	0	9,332,752	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/25/2016	04/25/2016	Option Closing Sale	62,907	100,000,000	1589.65000000001	0	29,419,533	31,336,458	0	0		0	0	0	1,916,925	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/23/2016	08/19/2016	Option Closing Sale	50,456	100,000,034	1981.93000000001	0	6,074,875	10,189,062	0	0		0	0	0	4,114,187	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2016	09/08/2016	Option Closing Sale	24,977	50,000,000	2001.88000000001	0	2,786,971	4,481,288	0	0		0	0	0	1,694,317	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/23/2016	11/21/2016	Option Closing Sale	35,263	75,000,001	2126.84999999999	0	1,996,842	2,515,340	0	0		0	0	0	518,498	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/20/2016	05/20/2016	Expiration-Purchased Option	46,882	100,000,000	2133	0	369,183	0	0	0		0	0	0	(369,183)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/31/2016	05/26/2016	Option Closing Sale	59,295	125,000,000	2108.09999999999	0	979,635	0	0	0		0	0	0	(979,635)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/15/2016	07/15/2016	Option Closing Sale	47,744	100,000,000	2094.5	0	1,797,063	2,765,815	0	0		0	0	0	968,752	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/19/2016	04/18/2016	Option Closing Sale	47,475	100,000,000	2106.34999999999	0	170,680	0	0	0		0	0	0	(170,680)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2016	08/08/2016	Option Closing Sale	47,778	100,000,000	2093	0	2,208,022	4,199,236	0	0		0	0	0	1,991,213	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/17/2016	10/13/2016	Option Closing Sale	93,940	199,998,824	2129.01000000002	0	4,817,753	365,802	0	0		0	0	0	(4,451,951)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/22/2016	11/22/2016	Option Closing Sale	122,615	250,000,000	2038.90000000001	0	13,489,854	21,119,471	0	0		0	0	0	7,629,617	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/12/2016	12/12/2016	Option Closing Sale	70,818	150,000,373	2118.09999999999	0	4,827,588	10,325,520	0	0		0	0	0	5,497,931	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	10/04/2016	Option Closing Sale	50,702	100,000,000	1972.29	0	8,039,360	8,036,267	0	0		0	0	0	(3,093)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	12/21/2016	12/21/2016	Option Closing Sale	58,611	124,999,936	2132.69999999998	0	3,822,500	7,920,106	0	0		0	0	0	4,097,606	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2016	11/18/2016	11/18/2016	Expiration-Purchased Option	68,092	150,000,000	2202.88999999999	0	2,700,000	0	0	0		0	0	0	(2,700,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2016	08/18/2016	08/18/2016	Option Closing Sale	46,165	100,000,000	2166.13000000001	0	1,140,000	964,393	0	0		0	0	0	(175,607)	0	0	EL (Equity Risk Liability)
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												0	91,074,859	119,986,509	0	0	XXX	0	0	0	28,911,650	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2016	09/30/2016	09/30/2016	Expiration-Purchased Option	48,417	100,000,000	2065.36999999999	0	4,760,000	0	0	0		0	0	0	(4,760,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/12/2016	04/12/2016	Option Closing Sale	54,346	99,999,357	1840.05	0	2,333	0	0	0		0	0	0	(2,333)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/30/2016	06/30/2016	Expiration-Purchased Option	127,536	249,999,999	1960.23	0	4,059,773	0	0	0		0	0	0	(4,059,773)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/08/2016	07/08/2016	Expiration-Purchased Option	50,865	100,000,590	.1966	0	1,828,537	0	0	0		0	0	0	(1,828,537)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2016	09/08/2016	Option Closing Sale	24,977	50,000,000	2001.88000000001	0	1,695,420	0	0	0		0	0	0	(1,695,420)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2016	04/11/2016	Option Closing Sale	24,186	46,020,726	.1902.75	0	6,087,919	6,547,508	0	0		0	0	0	459,588	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/15/2016	04/19/2016	Option Closing Sale	65,637	125,000,000	1904.40000000001	0	16,653,409	14,590,553	0	0		0	0	0	(2,062,855)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/23/2016	11/21/2016	Option Closing Sale	35,263	75,000,001	2126.84999999999	0	5,059,788	0	0	0		0	0	0	(5,059,788)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/20/2016	05/20/2016	Option Closing Sale	46,882	100,000,000	.2133	0	4,010,026	3,991,092	0	0		0	0	0	(18,933)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/31/2016	05/26/2016	Option Closing Sale	59,295	125,000,000	2108.09999999999	0	4,142,218	1,067,312	0	0		0	0	0	(3,074,907)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/19/2016	04/18/2016	Option Closing Sale	47,475	100,000,000	2106.34999999999	0	2,447,464	1,069,148	0	0		0	0	0	(1,378,316)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/22/2016	07/20/2016	Option Closing Sale	93,877	200,000,000	2130.44999999998	0	9,775,612	0	0	0		0	0	0	(9,775,612)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2016	08/08/2016	Option Closing Sale	47,778	100,000,000	.2093	0	4,340,504	0	0	0		0	0	0	(4,340,504)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2016	08/05/2016	Option Closing Sale	36,045	67,962,713	.1885.49	0	8,867,655	7,936,054	0	0		0	0	0	(931,601)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2016	08/09/2016	08/09/2016	Expiration-Purchased Option	72,848	150,000,000	2059.07000000002	0	4,845,000	0	0	0		0	0	0	(4,845,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2016	08/12/2016	08/16/2016	Expiration-Purchased Option	48,528	100,000,000	2060.67999999998	0	3,180,000	0	0	0		0	0	0	(3,180,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2016	08/09/2016	08/09/2016	Expiration-Purchased Option	118,483	250,000,000	.2110	0	5,712,500	0	0	0		0	0	0	(5,712,500)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	09/06/2016	09/06/2016	Expiration-Purchased Option	104,231	225,000,000	2158.65999999999	0	3,285,000	0	0	0		0	0	0	(3,285,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2016	11/18/2016	11/18/2016	Expiration-Purchased Option	69,612	149,665,856	.2150	0	4,298,280	0	0	0		0	0	0	(4,298,280)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/08/2016	11/08/2016	11/08/2016	Option Closing Sale	45,895	100,000,000	2178.90000000001	0	2,610,000	1,805,498	0	0		0	0	0	(804,502)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	12/27/2016	12/27/2016	Expiration-Purchased Option	91,875	200,000,000	2176.86999999999	0	6,800,000	0	0	0		0	0	0	(6,800,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2016	10/31/2016	10/31/2016	Option Closing Sale	91,725	200,000,000	2180.42999999998	0	4,040,000	4,978,834	0	0		0	0	0	938,834	0	0	EL (Equity Risk Liability)
0099999. Subtotal - Purchased Options - Hedging Other - Put Options									0	0		0	108,501,438	41,986,000	0	0	XXX	0	0	0	(66,515,439)	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0109999. Subtotal - Purchased Options - Hedging Other - Caps									0	0		0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0119999. Subtotal - Purchased Options - Hedging Other - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	12/30/2016	12/30/2016	Expiration-Purchased Option	3,265,583	1,959,350,000	.600	2,080,001	0	0	0	0		1,628,616	0	0	(2,080,001)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	12/30/2016	12/30/2016	Expiration-Purchased Option	890,614	979,675,000	.1100	8,360,000	0	0	0	0		4,315,263	0	0	(8,360,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2015	12/30/2016	12/30/2016	Expiration-Purchased Option	3,468,750	2,081,250,000	.600	1,500,000	0	0	0	0		1,048,615	0	0	(1,500,000)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2015	12/30/2016	12/30/2016	Expiration-Purchased Option	946,023	1,040,625,000	.1100	5,156,250	0	0	0	0		1,111,514	0	0	(5,156,250)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2015	12/30/2016	12/30/2016	Expiration-Purchased Option	3,425,000	2,055,000,000	.600	600,000	0	0	0	0		148,615	0	0	(600,000)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2015	12/30/2016	12/30/2016	Expiration-Purchased Option	934,091	1,027,500,000	1100	4,000,000	0	0	0	0		(44,737)	0	0	(4,000,000)	0	0	EL (Equity Risk Liability)
0129999. Subtotal - Purchased Options - Hedging Other - Collars												21,696,251	0	0	0	0	XXX	8,207,886	0	0	(21,696,251)	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0139999. Subtotal - Purchased Options - Hedging Other - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												21,696,251	199,576,297	161,972,509	0	0	XXX	8,207,886	0	0	(59,300,040)	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0169999. Subtotal - Purchased Options - Replications - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0179999. Subtotal - Purchased Options - Replications - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0189999. Subtotal - Purchased Options - Replications - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0199999. Subtotal - Purchased Options - Replications - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0209999. Subtotal - Purchased Options - Replications - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0229999. Subtotal - Purchased Options - Income Generation - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0239999. Subtotal - Purchased Options - Income Generation - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0249999. Subtotal - Purchased Options - Income Generation - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0259999. Subtotal - Purchased Options - Income Generation - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0269999. Subtotal - Purchased Options - Income Generation - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0279999. Subtotal - Purchased Options - Income Generation - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0309999. Subtotal - Purchased Options - Other - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0319999. Subtotal - Purchased Options - Other - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0329999. Subtotal - Purchased Options - Other - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0339999. Subtotal - Purchased Options - Other - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0349999. Subtotal - Purchased Options - Other - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												0	91,074,859	119,986,509	0	0	XXX	0	0	0	28,911,650	0	0	XXX
0379999. Total Purchased Options - Put Options												0	108,501,438	41,986,000	0	0	XXX	0	0	0	(66,515,439)	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												21,696,251	0	0	0	0	XXX	8,207,886	0	0	(21,696,251)	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												21,696,251	199,576,297	161,972,509	0	0	XXX	8,207,886	0	0	(59,300,040)	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0449999. Subtotal - Written Options - Hedging Effective - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0459999. Subtotal - Written Options - Hedging Effective - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0469999. Subtotal - Written Options - Hedging Effective - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0479999. Subtotal - Written Options - Hedging Effective - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0489999. Subtotal - Written Options - Hedging Effective - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0519999. Subtotal - Written Options - Hedging Other - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0529999. Subtotal - Written Options - Hedging Other - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0539999. Subtotal - Written Options - Hedging Other - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	12/30/2016	12/30/2016	Option Expiration-Written	2,799,071	1,959,350,000	700	(3,110,000)	0	0	0	0		(2,107,160)	0	0	3,110,000	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	12/30/2016	12/30/2016	Option Expiration-Written	1,088,528	979,675,000	900	(3,715,000)	0	0	0	0		(2,053,579)	0	0	3,715,000	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2015	12/30/2016	12/30/2016	Option Expiration-Written	2,973,214	2,081,250,000	700	(2,237,500)	0	0	0	0		(1,234,660)	0	0	2,237,500	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2015	12/30/2016	12/30/2016	Option Expiration-Written	1,156,250	1,040,625,000	900	(2,400,000)	0	0	0	0		(738,579)	0	0	2,400,000	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2015	12/30/2016	12/30/2016	Option Expiration-Written	2,935,714	2,055,000,000	700	(1,100,000)	0	0	0	0		(97,160)	0	0	1,100,000	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2015	12/30/2016	12/30/2016	Option Expiration-Written	1,141,667	1,027,500,000	900	(1,650,000)	0	0	0	0		11,421	0	0	1,650,000	0	0	EL (Equity Risk Liability)
0549999. Subtotal - Written Options - Hedging Other - Collars												(14,212,500)	0	0	0	0	XXX	(6,219,717)	0	0	14,212,500	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0559999. Subtotal - Written Options - Hedging Other - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												(14,212,500)	0	0	0	0	XXX	(6,219,717)	0	0	14,212,500	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0579999. Subtotal - Written Options - Replications - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0589999. Subtotal - Written Options - Replications - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0599999. Subtotal - Written Options - Replications - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0609999. Subtotal - Written Options - Replications - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0619999. Subtotal - Written Options - Replications - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0629999. Subtotal - Written Options - Replications - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0659999. Subtotal - Written Options - Income Generation - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0669999. Subtotal - Written Options - Income Generation - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0679999. Subtotal - Written Options - Income Generation - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0689999. Subtotal - Written Options - Income Generation - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0699999. Subtotal - Written Options - Income Generation - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0719999. Subtotal - Written Options - Other - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0729999. Subtotal - Written Options - Other - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0739999. Subtotal - Written Options - Other - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0749999. Subtotal - Written Options - Other - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0759999. Subtotal - Written Options - Other - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0769999. Subtotal - Written Options - Other - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												(14,212,500)	0	0	0	0	XXX	(6,219,717)	0	0	14,212,500	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												(14,212,500)	0	0	0	0	XXX	(6,219,717)	0	0	14,212,500	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0869999. Subtotal - Swaps - Hedging Effective - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Currency Swap - 92952AG - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2016	09/02/2016	Maturity	0	11,571,754	6.325 / 5.9	0	0	1,400,911	96,627	0		0	(1,673,804)	0	1,400,911	0	0	100.00% \ 100.00%
Currency Swap - 96868AG - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	11/17/2016	Maturity	0	649,777	5.283 / 5.07	0	0	138,105	6,578	0		0	(129,045)	0	138,105	0	0	100.00% \ 100.00%
Currency Swap - 98303AG - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2012	05/16/2022	10/27/2016	Sale	0	3,149,400	3.657 / 4.225	0	0	752,228	13,257	0		0	(877,642)	0	752,228	0	0	100.00% \ 100.00%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												0	0	2,291,244	116,462	0	XXX	0	(2,680,491)	0	2,291,244	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0889999. Subtotal - Swaps - Hedging Effective - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0899999. Subtotal - Swaps - Hedging Effective - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	2,291,244	116,462	0	XXX	0	(2,680,491)	0	2,291,244	0	0	XXX
Interest Rate Swap - 94341AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2011	02/15/2016	02/15/2016	Maturity	0	283,000,000	2.5513 / .6172	0	0	0	771,746	0		(770,290)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 104543AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2014	02/15/2016	02/15/2016	Maturity	0	283,000,000	.3616 / .4693	0	0	0	(35,239)	0		35,064	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 102393AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2013	07/11/2023	09/01/2016	Sale	0	30,000,000	.6646 / 2.865	0	0	(3,062,841)	(448,834)	0		1,792,482	0	0	(3,062,841)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105696AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/20/2014	08/22/2024	08/09/2016	Sale	0	110,000,000	.6539 / 2.569	0	0	(10,204,091)	(1,329,355)	0		4,026,451	0	0	(10,204,091)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112309AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2016	06/06/2021	06/06/2016	Sale	0	300,000,000	.6356 / 1.631	0	0	(892,500)	0	0		0	0	0	(892,500)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112331AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2016	03/08/2021	04/12/2016	Sale	0	296,100,000	.6335 / 1.3307	0	0	(860,241)	(189,759)	0		0	0	0	(860,241)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112331AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2016	03/08/2021	04/13/2016	Sale	0	103,900,000	.6335 / 1.3307	0	0	(2,455,402)	(68,598)	0		0	0	0	(2,455,402)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112608AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2016	10/06/2026	10/06/2016	Sale	0	200,000,000	.6564 / 1.7425	0	0	(4,205,000)	0	0		0	0	0	(4,205,000)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112607AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2016	10/06/2026	10/06/2016	Sale	0	200,000,000	1.7425 / .8643	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112535AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2023	09/01/2016	Sale	0	30,000,000	.6646 / 2.865	0	(3,005,410)	(3,062,841)	(278,335)	0		0	0	164,938	(222,369)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 112541AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	07/16/2044	04/06/2016	Sale	0	100,000,000	3.7675 / .6211	0	36,525,231	39,638,820	(566,375)	0		0	0	(18,898)	3,132,487	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112543AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	08/22/2044	04/06/2016	Sale	0	75,000,000	3.204 / .6182	0	17,837,401	19,647,290	(172,387)	0		0	0	(9,198)	1,819,088	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112544AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	08/22/2034	11/16/2016	Sale	0	100,000,000	3.0955 / .8254	0	17,298,858	10,998,599	1,489,218	0		0	0	(494,101)	(5,806,158)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112548AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	10/24/2044	04/11/2016	Sale	0	60,000,000	2.965 / .6186	0	11,044,999	11,961,983	(653,864)	0		0	0	(8,901)	925,885	0	0	LD (Liability Cashflow)
Interest Rate Swap - 93755RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	12/17/2016	12/17/2016	Maturity	0	135,000,000	.8566 / 2.618	0	(1,823,701)	0	(1,823,887)	0		0	0	1,823,701	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 93662RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	12/07/2016	12/07/2016	Maturity	0	100,000,000	.8334 / 2.1975	0	(1,008,020)	0	(998,330)	0		0	0	1,008,020	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 93498RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	11/04/2016	11/04/2016	Maturity	0	350,000,000	.7676 / 1.77	0	(2,208,355)	0	(2,210,736)	0		0	0	2,208,355	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 93219RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/27/2016	09/27/2016	Maturity	0	90,000,000	.6401 / 1.81	0	(495,668)	0	(512,130)	0		0	0	495,668	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 93099RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/14/2016	09/14/2016	Maturity	0	55,000,000	.6556 / 2.0675	0	(344,805)	0	(351,226)	0		0	0	344,805	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 92737RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	08/16/2016	08/16/2016	Maturity	0	104,000,000	.6261 / 1.94	0	(497,235)	0	(509,831)	0		0	0	497,235	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 92452RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	07/27/2016	07/27/2016	Maturity	0	70,000,000	.6339 / 2.2038	0	(349,555)	0	(353,508)	0		0	0	349,555	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 92306RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	07/13/2016	07/13/2016	Maturity	0	90,000,000	.6299 / 2.411	0	(449,730)	0	(452,851)	0		0	0	449,730	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 91815RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	06/16/2016	06/16/2016	Maturity	0	75,000,000	.6396 / 2.6825	0	(316,695)	0	(317,879)	0		0	0	316,695	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 91738RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	06/14/2016	06/14/2016	Maturity	0	71,000,000	.6324 / 2.6625	0	(289,954)	0	(291,038)	0		0	0	289,954	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 91643RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	06/02/2016	06/02/2016	Maturity	0	60,000,000	.6331 / 2.735	0	(211,845)	0	(212,638)	0		0	0	211,845	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 91606RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	05/27/2016	05/27/2016	Maturity	0	55,000,000	.6356 / 2.585	0	(166,162)	0	(166,782)	0		0	0	166,162	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112513RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	04/01/2046	04/14/2016	Sale	0	100,000,000	3.3838 / .6251	0	28,830,684	21,600,364	99,618	0		0	0	(25,617)	(7,204,684)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112508RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	03/31/2036	07/07/2016	Sale	0	150,000,000	3.3375 / .6311	0	33,196,015	44,258,224	1,091,301	0		0	0	(368,479)	11,430,688	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112466RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	03/18/2046	05/09/2016	Sale	0	140,000,000	2.266 / .639	0	3,302,888	3,398,469	246,762	0		0	0	(9,721)	105,302	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112466RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	03/18/2046	05/10/2016	Sale	0	110,000,000	2.266 / .639	0	2,595,127	2,902,469	198,856	0		0	0	(7,826)	315,168	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112459RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	03/18/2046	04/13/2016	Sale	0	100,000,000	3.5713 / .639	0	33,246,926	33,006,147	97,742	0		0	0	(27,216)	(213,564)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 112390RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/14/2046	05/11/2016	Sale	0	54,000,000	2.207 / .6324	0	521,224	763,954	96,841	0		0	0	(1,840)	244,569	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112390RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/14/2046	06/01/2016	Sale	0	100,000,000	2.207 / .6324	0	965,230	1,092,339	265,059	0		0	0	(4,848)	131,957	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112390RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/14/2046	06/23/2016	Sale	0	96,000,000	2.207 / .6556	0	926,621	2,361,949	346,216	0		0	0	(6,015)	1,441,344	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112320RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2035	08/05/2016	Sale	0	195,000,000	2.4435 / .6541	0	13,020,158	34,298,324	1,208,183	0		0	0	(190,782)	21,468,947	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112276RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/25/2046	04/27/2016	Sale	0	146,000,000	2.1675 / .6291	0	38,600	(3,703,061)	168,455	0		0	0	(663)	(3,740,998)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112273RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/25/2026	08/23/2016	Sale	0	350,000,000	.6623 / 1.7575	0	(2,134,166)	(8,330,000)	0	0		0	0	(2,280,496)	(3,915,338)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112261RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/24/2026	07/08/2016	Sale	0	200,000,000	2.3113 / .6613	0	12,231,886	18,837,229	923,771	0		0	0	(317,251)	6,922,593	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112260RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/24/2036	09/13/2016	Sale	0	150,000,000	2.59 / .8254	0	13,757,203	19,991,393	1,295,385	0		0	0	(255,149)	6,489,339	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112251RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/23/2046	06/30/2016	Sale	0	120,000,000	2.15 / .6539	0	(461,680)	8,422,674	452,838	0		0	0	3,493	8,880,861	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112233RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/19/2021	04/07/2016	Sale	0	194,500,000	.6194 / 1.2163	0	(335,681)	(961,992)	(22,573)	0		0	0	1,368	(627,679)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112233RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/19/2021	04/11/2016	Sale	0	249,000,000	.6194 / 1.2163	0	(429,741)	(831,333)	(41,282)	0		0	0	2,498	(404,090)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112233RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/19/2021	04/12/2016	Sale	0	56,500,000	.6194 / 1.2163	0	(97,512)	(133,354)	(10,304)	0		0	0	623	(36,465)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112228RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/19/2026	05/19/2016	Sale	0	325,000,000	.6194 / 1.7625	0	(3,081,310)	(5,378,750)	0	0		0	0	(713,283)	(1,584,157)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112215RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/18/2046	09/29/2016	Sale	0	121,000,000	2.1422 / .8013	0	(687,957)	10,233,400	881,761	0		0	0	10,196	10,911,161	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112186RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/16/2046	07/01/2016	Sale	0	287,500,000	2.0795 / .6261	0	(5,887,788)	15,417,616	1,088,898	0		0	0	47,125	21,258,279	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112167RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/16/2046	07/01/2016	Sale	0	264,000,000	1.9832 / .6261	0	(11,409,045)	10,781,028	933,510	0		0	0	92,435	22,097,638	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112145RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2046	07/06/2016	Sale	0	215,000,000	2.139 / .6281	0	(1,380,747)	18,961,773	856,046	0		0	0	11,083	20,331,437	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112141RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/11/2046	07/06/2016	Sale	0	120,000,000	2.1425 / .6296	0	(672,009)	11,006,984	478,200	0		0	0	5,391	11,673,601	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112072RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/06/2026	05/04/2016	Sale	0	100,000,000	1.6775 / .6341	0	(118,919)	(955,000)	0	0		0	0	(58,612)	(777,469)	0	0	LD (Liability Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 112064RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/08/2046	04/29/2016	Sale	0	40,000,000	2.292 / .6202	0	1,187,521	97,965	57,584	0		0	0	(2,550)	(1,087,006)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112064RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/08/2046	05/09/2016	Sale	0	160,000,000	2.292 / .6318	0	4,750,085	4,800,635	289,727	0		0	0	(12,739)	63,289	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112053RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/05/2046	05/24/2016	Sale	0	120,400,000	2.22 / .6329	0	1,529,055	209,621	288,029	0		0	0	(5,665)	(1,313,769)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112038RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/05/2046	05/10/2016	Sale	0	193,400,000	2.223 / .6329	0	2,593,023	2,805,925	343,941	0		0	0	(7,302)	220,204	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112027RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/05/2021	05/05/2016	Sale	0	200,000,000	1.186 / .6329	0	(200,651)	(940,000)	0	0		0	0	(111,434)	(627,916)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111953RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/31/2027	11/16/2016	Sale	0	180,000,000	2.0262 / .8873	0	2,243,565	0	0	0		0	0	1,974,068	(4,217,633)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111950RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/29/2021	05/09/2016	Sale	0	325,000,000	.6384 / 1.4475	0	(4,224,925)	(4,602,553)	(290,007)	0		0	0	92,396	(470,025)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111919RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2021	05/09/2016	Sale	0	179,800,000	.6359 / 1.44	0	(2,277,466)	(2,550,492)	(158,726)	0		0	0	49,870	(322,896)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111919RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2021	05/10/2016	Sale	0	120,200,000	.6359 / 1.44	0	(1,522,533)	(1,628,005)	(108,797)	0		0	0	34,192	(139,664)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111918RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/26/2026	04/22/2016	Sale	0	200,000,000	1.994 / .6359	0	3,055,766	0	0	0		0	0	254,497	(3,310,263)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111917RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/26/2026	04/22/2016	Sale	0	200,000,000	.6359 / 1.994	0	(2,928,175)	(2,990,000)	0	0		0	0	(255,301)	193,476	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111892RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2021	04/29/2016	Sale	0	44,500,000	6381 / 1.3985	0	(476,730)	(267,837)	(29,717)	0		0	0	8,309	200,585	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111892RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2021	11/21/2016	Sale	0	205,500,000	8818 / 1.3985	0	(2,201,531)	2,361,085	(911,713)	0		0	0	286,304	4,276,312	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111891RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2046	04/13/2016	Sale	0	50,000,000	3.128 / .6186	0	11,342,874	3,168,007	41,823	0		0	0	(9,197)	(8,165,670)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111891RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2046	04/14/2016	Sale	0	15,000,000	3.128 / .6186	0	3,402,862	11,817,657	13,593	0		0	0	(2,989)	8,417,783	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111891RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2046	04/18/2016	Sale	0	35,000,000	3.128 / .6186	0	7,940,012	8,035,667	43,914	0		0	0	(9,649)	105,304	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111877RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/22/2021	04/20/2016	Sale	0	150,000,000	1.222 / .6351	0	(52,410)	0	0	0		0	0	(53,149)	105,559	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111872RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/22/2036	08/29/2016	Sale	0	150,000,000	2.201 / .7016	0	3,729,357	14,399,518	957,272	0		0	0	(62,970)	10,733,131	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111716RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2036	07/27/2016	Sale	0	65,000,000	2.3975 / .6671	0	3,811,680	7,038,011	371,220	0		0	0	(50,547)	3,276,878	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111702RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/12/2036	04/12/2016	Sale	0	200,000,000	2.475 / .6308	0	9,221,082	0	0	0		0	0	138,921	(9,360,003)	0	0	LD (Liability Cashflow)

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Interest Rate Swap - 111693RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2046	04/20/2016	Sale	0	80,000,000	2.5875 / .6288	0	7,948,007	6,724,973	87,319	0		0	0	(10,640)	(1,212,394)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111693RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2046	04/26/2016	Sale	0	45,000,000	2.5875 / .6288	0	4,470,754	2,763,732	63,807	0		0	0	(7,767)	(1,699,255)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111652RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/07/2046	04/08/2016	Sale	0	150,000,000	2.675 / .6266	0	17,991,053	19,227,735	85,588	0		0	0	(12,069)	1,248,750	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111651RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/07/2036	07/11/2016	Sale	0	100,000,000	2.628 / .6571	0	9,819,718	17,092,626	559,498	0		0	0	(112,359)	7,385,267	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111424RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/17/2035	08/18/2016	Sale	0	150,000,000	2.705 / .6564	0	16,702,779	26,123,500	1,177,124	0		0	0	(265,668)	9,686,389	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111372RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/15/2036	06/13/2016	Sale	0	200,000,000	2.5525 / .6525	0	9,503,980	0	0	0		0	0	955,834	(10,459,814)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111308RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/10/2036	06/08/2016	Sale	0	150,000,000	2.5725 / .658	0	7,615,711	0	0	0		0	0	670,968	(8,286,679)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111026RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/02/2020	11/21/2016	Sale	0	250,000,000	.7591 / 1.5145	0	(4,158,920)	1,272,531	(1,283,284)	0		0	0	568,788	4,862,662	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110995RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/28/2026	07/26/2016	Sale	0	400,000,000	2.2 / .743	0	8,764,785	(10,520,000)	0	0		0	0	2,505,972	(21,790,759)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110871RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/19/2036	07/14/2016	Sale	0	200,000,000	2.49 / .6331	0	5,711,584	7,650,000	0	0		0	0	1,383,216	555,200	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110870RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/19/2036	07/15/2016	Sale	0	200,000,000	.6331 / 2.49	0	(8,062,816)	0	0	0		0	0	(1,368,269)	9,431,085	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110868RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2035	08/15/2016	Sale	0	150,000,000	2.935 / .6879	0	22,547,930	31,539,437	1,284,168	0		0	0	(356,587)	9,348,094	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110852RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/16/2035	06/30/2016	Sale	0	100,000,000	3.035 / .6329	0	16,729,290	22,444,655	599,709	0		0	0	(176,750)	5,892,116	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110835RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/13/2035	08/05/2016	Sale	0	200,000,000	3.1263 / .6691	0	36,556,713	39,245,274	1,708,245	0		0	0	(532,711)	3,221,272	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110810RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2026	10/11/2016	Sale	0	300,000,000	.6646 / 2.3335	0	(7,824,844)	(9,300,000)	0	0		0	0	(3,134,864)	1,659,708	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110793RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2021	05/10/2016	Sale	0	217,150,000	.6266 / 1.565	0	(3,656,922)	(3,994,547)	(226,759)	0		0	0	71,846	(409,472)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110793RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2021	05/11/2016	Sale	0	60,000,000	.6266 / 1.565	0	(1,010,432)	(1,102,260)	(64,219)	0		0	0	20,349	(112,177)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110482RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/17/2021	08/04/2016	Sale	0	400,000,000	.6564 / 1.7788	0	(11,352,092)	(9,168,516)	(1,581,566)	0		0	0	711,533	1,472,043	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110461RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/14/2035	07/12/2016	Sale	0	100,000,000	3.3525 / .6556	0	22,070,261	28,344,625	767,080	0		0	0	(265,675)	6,540,039	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110460RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/14/2035	07/06/2016	Sale	0	100,000,000	3.3525 / .6556	0	22,070,261	29,129,573	722,131	0		0	0	(250,153)	7,309,466	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 110367RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/26/2035	05/25/2016	Sale	0	125,000,000	2.38 / .6346	0	7,012,741	5,837,623	327,263	0		0	0	(45,407)	(1,129,711)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 110344RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/25/2035	08/19/2016	Sale	0	130,000,000	2.472 / .6623	0	9,315,565	16,580,836	923,130	0		0	0	(153,574)	7,418,845	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109987RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/21/2035	06/23/2016	Sale	0	100,000,000	3.86 / .6349	0	30,536,016	31,070,362	742,399	0		0	0	(300,298)	834,644	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109927RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/16/2035	08/31/2016	Sale	0	100,000,000	2.9788 / .6791	0	15,697,136	22,255,092	967,333	0		0	0	(279,056)	6,837,012	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109666RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/02/2026	05/31/2016	Sale	0	100,000,000	.6331 / 2.4975	0	(3,142,046)	(3,155,000)	0	0		0	0	(366,878)	353,924	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109665RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/02/2026	05/31/2016	Sale	0	100,000,000	2.4975 / .6858	0	4,431,389	0	0	0		0	0	347,243	(4,778,632)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109488RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/07/2035	08/24/2016	Sale	0	100,000,000	3.781 / .7876	0	29,022,275	36,363,898	1,250,037	0		0	0	(504,723)	7,846,346	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109459RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/06/2035	08/10/2016	Sale	0	50,000,000	3.5275 / .7876	0	12,396,582	15,091,653	516,889	0		0	0	(193,064)	2,888,135	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109459RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/06/2035	08/10/2016	Sale	0	50,000,000	3.5275 / .7876	0	12,396,582	15,392,848	520,694	0		0	0	11,827,651	(8,831,386)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109458RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/06/2035	08/25/2016	Sale	0	100,000,000	3.5275 / .7876	0	24,793,165	31,582,533	1,155,551	0		0	0	(434,008)	7,223,376	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109419RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/01/2021	11/22/2016	Sale	0	175,000,000	.7565 / 1.7635	0	(4,898,532)	(502,150)	(1,181,494)	0		0	0	606,853	3,789,530	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109354RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/22/2035	08/08/2016	Sale	0	100,000,000	2.923 / .7016	0	14,696,835	4,057,470	801,257	0		0	0	(225,773)	(10,413,592)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109223RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/08/2021	11/21/2016	Sale	0	225,000,000	.8716 / 1.6395	0	(4,929,540)	671,337	(1,359,932)	0		0	0	614,638	4,986,240	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109218RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/08/2026	04/06/2016	Sale	0	150,000,000	.6306 / 2.2	0	(4,837,107)	(4,837,500)	0	0		0	0	(55,196)	54,803	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109217RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/08/2026	04/06/2016	Sale	0	150,000,000	2.2 / .6306	0	2,706,213	0	0	0		0	0	58,977	(2,765,190)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109105RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2035	11/14/2016	Sale	0	100,000,000	3.2138 / .8529	0	19,506,882	12,317,595	1,567,717	0		0	0	17,303,747	(24,493,034)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109105RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2035	11/15/2016	Sale	0	100,000,000	3.2138 / .8529	0	19,506,882	13,106,037	1,574,275	0		0	0	17,298,670	(23,699,515)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 108467RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/17/2021	08/23/2016	Sale	0	175,000,000	.6276 / 1.82	0	(5,362,654)	(5,266,432)	(818,878)	0		0	0	424,753	(328,530)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 108458RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/17/2035	05/20/2016	Sale	0	100,000,000	3.5038 / .6276	0	24,235,135	23,541,127	416,645	0		0	0	(154,259)	(539,750)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 108410RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/10/2021	11/22/2016	Sale	0	100,000,000	.8065 / 1.613	0	(2,075,635)	223,635	(573,349)	0		0	0	268,756	2,030,515	0	0	LD (Liability Cashflow)

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Interest Rate Swap - 108395RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/09/2021	11/22/2016	Sale	0	100,000,000	.7924 / 1.609	0	(2,057,022)	239,336	(573,063)	0		0	0	266,498	2,029,860	0	0	LD (Liability Cashflow)
Interest Rate Swap - 108328RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/03/2035	07/06/2016	Sale	0	200,000,000	3.768 / .6366	0	57,125,902	71,873,547	1,652,347	0		0	0	(663,260)	15,410,904	0	0	LD (Liability Cashflow)
Interest Rate Swap - 108190RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/16/2035	07/06/2016	Sale	0	100,000,000	3.885 / .6329	0	30,447,486	37,186,667	857,378	0		0	0	(353,888)	7,093,069	0	0	LD (Liability Cashflow)
Interest Rate Swap - 108174RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/14/2035	08/12/2016	Sale	0	100,000,000	3.53 / .6734	0	24,604,119	30,074,687	1,048,618	0		0	0	(395,316)	5,865,883	0	0	LD (Liability Cashflow)
Interest Rate Swap - 107872RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/18/2034	09/21/2016	Sale	0	75,000,000	2.5625 / .8566	0	6,510,700	8,965,208	678,453	0		0	0	(136,981)	2,591,488	0	0	LD (Liability Cashflow)
Interest Rate Swap - 107797RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/16/2034	07/06/2016	Sale	0	100,000,000	3.921 / .6548	0	30,962,668	38,098,544	863,314	0		0	0	(362,351)	7,498,228	0	0	LD (Liability Cashflow)
Interest Rate Swap - 107789RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/16/2019	04/05/2016	Sale	0	309,000,000	.6396 / 1.6675	0	(7,048,045)	(7,288,058)	(52,939)	0		0	0	31,037	(271,051)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 107786RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2036	12/14/2016	Sale	0	200,000,000	2.917 / .8558	0	14,499,587	(13,880,000)	0	0		0	0	3,548,953	(31,928,540)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 107694RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/14/2036	06/14/2016	Sale	0	125,000,000	2.94 / .6556	0	11,343,195	0	0	0		0	0	643,761	(11,986,955)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 107594RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/11/2034	08/12/2016	Sale	0	65,000,000	2.726 / .6561	0	7,384,323	11,507,465	501,271	0		0	0	(121,796)	4,244,938	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106940RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/02/2034	11/14/2016	Sale	0	100,000,000	3.2638 / .8393	0	20,162,475	13,484,775	1,573,955	0		0	0	(559,291)	(6,118,408)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106570RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/10/2034	08/23/2016	Sale	0	200,000,000	3.165 / .8065	0	37,032,610	50,588,061	1,995,343	0		0	0	(658,746)	14,214,197	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106541RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/02/2026	10/31/2016	Sale	0	150,000,000	.8843 / 3.0613	0	(6,189,594)	(6,330,000)	0	0		0	0	(2,223,379)	2,082,973	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106468RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/24/2020	08/05/2016	Sale	0	443,500,000	.7145 / 1.838	0	(13,847,966)	2,167,489	(1,812,671)	0		0	0	1,024,097	14,991,358	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106407RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2046	10/17/2016	Sale	0	100,000,000	3.1725 / .8776	0	14,219,826	0	0	0		0	0	1,527,567	(15,747,393)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106319RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/16/2034	08/16/2016	Sale	0	150,000,000	3.479 / .6734	0	35,401,371	(1,675,906)	1,591,850	0		0	0	(598,688)	(36,478,589)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106291RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/13/2036	10/13/2016	Sale	0	150,000,000	3.285 / .8775	0	20,368,104	0	0	0		0	0	2,128,234	(22,496,339)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106256RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/12/2046	04/07/2016	Sale	0	75,000,000	3.2463 / .6211	0	13,784,580	14,995,000	0	0		0	0	58,404	1,152,017	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106256RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/12/2046	04/07/2016	Sale	0	75,000,000	3.2463 / .6211	0	13,784,580	15,010,000	0	0		0	0	58,404	1,167,017	0	0	LD (Liability Cashflow)

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Interest Rate Swap - 106239RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	10/09/2044	04/12/2016	Sale	0	260,000,000	3.095 / .6288	0	55,540,692	(17,811)	196,789	0		0	0	(42,565)	(55,515,939)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106239RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	10/09/2044	04/13/2016	Sale	0	0	3.095 / .6288	0	0	56,303,000	0	0		0	0	0	56,303,000	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106231RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	04/11/2026	04/11/2016	Sale	0	200,000,000	.6288 / 3.0375	0	(7,099,207)	(7,100,000)	0	0		0	0	(149,900)	149,107	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106222RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	04/08/2046	04/06/2016	Sale	0	150,000,000	3.3485 / .6306	0	31,289,303	0	0	0		0	0	83,080	(31,372,383)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106179RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	10/06/2034	08/18/2016	Sale	0	175,000,000	3.0207 / .6564	0	28,227,414	38,313,952	1,592,367	0		0	0	(488,503)	10,575,040	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105991RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/19/2034	07/06/2016	Sale	0	150,000,000	3.955 / .6466	0	46,907,060	57,362,794	1,314,614	0		0	0	(562,409)	11,018,143	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105931RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/19/2046	09/15/2016	Sale	0	25,000,000	.6466 / 3.605	0	(1,940,120)	(1,958,750)	0	0		0	0	(392,494)	373,864	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105930RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/19/2046	09/15/2016	Sale	0	25,000,000	3.605 / .8566	0	6,319,679	0	0	0		0	0	344,800	(6,664,478)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105916RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/16/2034	09/06/2016	Sale	0	100,000,000	3.6263 / .6548	0	25,932,050	32,478,499	1,285,391	0		0	0	(508,527)	7,054,976	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105910RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/14/2036	09/12/2016	Sale	0	100,000,000	.6556 / 3.59	0	(6,341,705)	(6,390,000)	0	0		0	0	(1,474,273)	1,425,977	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105909RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/14/2036	09/12/2016	Sale	0	100,000,000	3.59 / .8558	0	19,175,895	0	0	0		0	0	1,245,292	(20,421,187)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105908RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/14/2036	09/12/2016	Sale	0	50,000,000	3.5863 / .8558	0	9,603,326	0	0	0		0	0	621,476	(10,224,801)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105907RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/14/2036	09/12/2016	Sale	0	50,000,000	.6556 / 3.5863	0	(3,123,246)	(3,147,500)	0	0		0	0	(737,086)	712,833	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105874RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/12/2034	06/30/2016	Sale	0	100,000,000	4.0275 / .6561	0	32,423,564	37,695,740	845,846	0		0	0	(368,544)	5,640,721	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105783RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	09/02/2034	08/17/2016	Sale	0	100,000,000	3.6 / .6858	0	25,478,109	(1,505,220)	1,106,186	0		0	0	(436,243)	(26,547,086)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105690RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	08/22/2019	04/13/2016	Sale	0	99,900,000	.6182 / 1.7625	0	(2,530,946)	(2,500,053)	(38,105)	0		0	0	24,536	6,357	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105690RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	08/22/2019	04/14/2016	Sale	0	316,800,000	.6182 / 1.7625	0	(8,026,063)	(7,874,368)	(130,908)	0		0	0	84,291	67,404	0	0	LD (Liability Cashflow)
Interest Rate Swap - 105240RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	06/25/2034	07/06/2016	Sale	0	200,000,000	3.761 / .6401	0	55,841,824	69,523,955	1,648,419	0		0	0	(672,970)	14,355,101	0	0	LD (Liability Cashflow)
Interest Rate Swap - 104884RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	04/29/2034	07/06/2016	Sale	0	250,000,000	3.63 / .6384	0	64,300,457	81,081,709	1,993,938	0		0	0	(795,746)	17,576,999	0	0	LD (Liability Cashflow)
Interest Rate Swap - 104646RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	03/31/2034	07/01/2016	Sale	0	200,000,000	3.62 / .6311	0	50,938,315	61,656,975	1,557,489	0		0	0	(624,225)	11,342,885	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 104597RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/26/2034	07/05/2016	Sale	0	75,000,000	3.6475 / .6401	0	19,428,716	24,524,903	595,694	0		0	0	(240,755)	5,336,941	0	0	LD (Liability Cashflow)
Interest Rate Swap - 104597RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/26/2034	07/06/2016	Sale	0	125,000,000	3.6475 / .6401	0	32,381,194	41,081,063	1,003,265	0		0	0	(405,460)	9,105,329	0	0	LD (Liability Cashflow)
Interest Rate Swap - 104451RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/04/2020	04/11/2016	Sale	0	200,000,000	.6349 / 1.975	0	(7,014,178)	(7,174,606)	(81,898)	0		0	0	53,697	(214,125)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 104016RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/18/2033	08/12/2016	Sale	0	150,000,000	3.657 / .6466	0	38,732,463	47,787,811	1,677,952	0		0	0	(685,411)	9,740,759	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103638RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/24/2016	10/24/2016	Maturity	0	250,000,000	7145 / .708	0	(24,507)	0	(40,215)	0		0	0	24,507	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103458RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2023	08/17/2016	Sale	0	260,000,000	.6646 / 2.792	0	(25,065,594)	3,274,604	438,563	0		0	0	1,205,463	27,134,735	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103458RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2023	08/24/2016	Sale	0	280,000,000	.6646 / 2.792	0	(26,993,717)	(29,522,726)	(2,401,402)	0		0	0	1,364,356	(3,893,364)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103458RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2023	08/25/2016	Sale	0	270,000,000	.6646 / 2.792	0	(26,029,656)	(27,903,387)	(2,331,593)	0		0	0	1,324,741	(3,198,473)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103458RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2023	08/31/2016	Sale	0	270,000,000	.6646 / 2.792	0	(26,029,656)	(27,089,594)	(2,406,386)	0		0	0	1,370,297	(2,430,235)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103458RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2023	09/02/2016	Sale	0	110,000,000	.6646 / 2.792	0	(10,604,674)	(11,028,742)	(986,880)	0		0	0	(93,114,240)	92,690,173	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103439RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2016	10/11/2016	Maturity	0	350,000,000	.6646 / .795	0	(204,817)	0	(257,809)	0		0	0	204,817	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103419RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/10/2033	07/14/2016	Sale	0	60,000,000	3.5 / .6646	0	13,939,344	17,790,823	491,862	0		0	0	(192,977)	4,044,457	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103395RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/10/2016	10/10/2016	Maturity	0	500,000,000	.6646 / .8015	0	(309,710)	0	(385,451)	0		0	0	309,710	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 101580RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2016	04/11/2016	Maturity	0	350,000,000	.6288 / .491	0	12,293	0	12,235	0		0	0	(12,293)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 101545RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/10/2016	04/10/2016	Maturity	0	350,000,000	.6288 / .492	0	12,196	0	12,138	0		0	0	(12,196)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103416RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2043	08/01/2016	Sale	0	3,525,000,000	3.63 / .7591	0	1,369,721,647	1,738,621,658	(18,471,535)	0		0	0	(13,103,122)	382,003,133	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112359RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/09/2046	04/19/2016	Sale	0	100,000,000	2.23 / .6361	0	1,509,068	1,210,239	84,122	0		0	0	(2,308)	(296,520)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106320RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/14/2044	04/11/2016	Sale	0	300,000,000	3.0213 / .6236	0	59,045,042	60,331,983	219,785	0		0	0	(44,923)	1,331,863	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103418RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/10/2023	08/16/2016	Sale	0	423,400,000	.6646 / 2.785	0	(40,596,711)	1,605,883	(3,419,902)	0		0	0	1,938,938	40,263,657	0	0	LD (Liability Cashflow)
Interest Rate Swap - 99182RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2042	04/01/2016	Sale	0	161,400,000	2.3562 / .6126	0	19,669,237	18,980,218	162,043	0		0	0	0	(689,019)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 99182RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2042	04/01/2016	Sale	0	163,500,000	2.3562 / .6126	0	19,925,156	19,596,197	200,093	0		0	0	(5,003)	(323,956)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 991829E - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2042	08/01/2016	Sale	0	1,230,000,000	2.3562 / .7591	0	149,895,672	258,366,995	(4,028,202)	0		0	0	(1,506,966)	109,978,289	0	0	LD (Liability Cashflow)
Interest Rate Swap - 947516E - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/14/2016	04/14/2016	Maturity	0	500,000,000	3.25 / 1.65	0	161,704	0	162,083	0		0	0	(161,704)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 947806E - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/19/2016	04/19/2016	Maturity	0	500,000,000	3.4 / 1.67	0	331,899	0	332,500	0		0	0	(331,899)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112659AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2016	07/11/2026	07/07/2016	Sale	0	275,000,000	1.64 / .6646	0	0	3,695,000	0	0		0	0	0	3,695,000	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113053AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2016	07/21/2036	07/21/2016	Sale	0	200,000,000	.6349 / 2.1155	0	0	(5,420,000)	0	0		0	0	0	(5,420,000)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 947226E - Receive: Fixed Pay: Floating CMS10 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/08/2016	04/08/2016	Maturity	0	500,000,000	3.2 / 1.6	0	35,091	0	35,278	0		0	0	(35,091)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 101466RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/03/2016	04/03/2016	Maturity	0	350,000,000	.6286 / .535	0	2,277	0	2,252	0		0	0	(2,277)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 106124RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/01/2046	04/01/2016	Sale	0	100,000,000	3.3838 / .6251	0	(7,029,928)	0	0	0		0	0	0	7,029,928	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109201RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/06/2026	04/04/2016	Sale	0	100,000,000	.6301 / 2.235	0	(3,259,801)	(3,260,000)	0	0		0	0	12,735	(12,934)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 109202RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/06/2026	04/04/2016	Sale	0	100,000,000	2.235 / .6301	0	2,109,681	0	0	0		0	0	28,193	(2,137,874)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113074AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2016	04/26/2026	07/01/2016	Sale	0	200,000,000	1.994 / .6359	0	2,990,000	12,507,908	517,092	0		0	0	(54,965)	9,572,874	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112609AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2016	04/06/2026	07/12/2016	Sale	0	100,000,000	2.235 / .6564	0	3,260,000	7,663,554	430,171	0		0	0	(83,223)	4,486,777	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112628AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2016	04/08/2046	04/14/2016	Sale	0	150,000,000	3.3485 / .6306	0	10,642,500	42,207,053	67,948	0		0	0	(5,031)	31,569,583	0	0	LD (Liability Cashflow)
Interest Rate Swap - 112631AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2016	04/08/2026	07/01/2016	Sale	0	150,000,000	2.2 / .6306	0	4,837,500	11,430,720	566,280	0		0	0	(111,070)	6,704,290	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113087AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2016	04/29/2019	09/20/2016	Sale	0	500,000,000	.7515 / 1.1038	0	0	(646,686)	(806,510)	0		0	0	0	(646,686)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113181AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2016	08/05/2026	08/03/2016	Sale	0	250,000,000	1.7475 / .7776	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113196AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2016	08/08/2036	08/04/2016	Sale	0	200,000,000	2.128 / .7876	0	0	4,230,000	0	0		0	0	0	4,230,000	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113210AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	08/09/2026	08/05/2016	Sale	0	400,000,000	1.7013 / .7924	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113247AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2016	08/11/2026	08/11/2016	Sale	0	150,000,000	1.4 / .816	0	0	(796,875)	0	0		0	0	0	(796,875)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113367AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2016	08/18/2026	08/16/2016	Sale	0	225,000,000	1.6613 / .8013	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 113380AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/18/2016	08/22/2021	08/18/2016	Sale	0	150,000,000	.6539 / 1.499	0	0	(856,875)	0	0		0	0	0	(856,875)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113498AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	12/06/2026	12/06/2016	Sale	0	100,000,000	.8351 / 1.78	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113467AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2016	06/02/2026	07/01/2016	Sale	0	100,000,000	2.4975 / .6858	0	3,155,000	10,598,928	166,073	0		0	0	(26,956)	7,470,884	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113540AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2016	07/11/2046	07/11/2016	Sale	0	150,000,000	.6288 / 2.09	0	0	(2,655,000)	0	0		0	0	0	(2,655,000)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113583AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2016	09/13/2046	09/09/2016	Sale	0	150,000,000	1.744 / .8522	0	0	(1,426,875)	0	0		0	0	0	(1,426,875)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113677AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2016	06/16/2028	07/01/2016	Sale	0	200,000,000	1.5975 / .6548	0	0	2,858,493	99,507	0		0	0	0	2,858,493	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113605AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	06/14/2036	08/29/2016	Sale	0	125,000,000	2.94 / .6556	0	7,230,000	27,964,449	600,551	0		0	0	(68,950)	20,803,399	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113783AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2016	06/24/2022	08/02/2016	Sale	0	300,000,000	.6401 / 1.3	0	0	(2,085,867)	(209,133)	0		0	0	0	(2,085,867)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113790AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	06/27/2022	08/29/2016	Sale	0	200,000,000	.6401 / 1.3063	0	0	(625,404)	(229,596)	0		0	0	0	(625,404)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113806AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2016	06/28/2023	07/01/2016	Sale	0	300,000,000	1.2375 / .6236	0	0	1,713,189	35,811	0		0	0	0	1,713,189	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113801AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2016	06/28/2026	06/29/2016	Sale	0	170,000,000	1.4625 / .6236	0	0	865,077	7,923	0		0	0	0	865,077	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113798AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2016	05/15/2046	07/08/2016	Sale	0	44,000,000	1.8278 / .4903	0	0	795,748	21,252	0		0	0	0	795,748	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113850AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/29/2023	11/17/2016	Sale	0	170,000,000	1.1375 / .8538	0	0	(8,234,055)	272,615	0		0	0	0	(8,234,055)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113841AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/29/2026	06/30/2016	Sale	0	175,000,000	1.35 / .6271	0	0	(290,028)	7,028	0		0	0	0	(290,028)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113840AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/29/2019	06/30/2016	Sale	0	300,000,000	.7915 / .6271	0	0	(453,740)	2,740	0		0	0	0	(453,740)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113834AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/29/2021	06/30/2016	Sale	0	250,000,000	.9683 / .6271	0	0	(605,739)	4,739	0		0	0	0	(605,739)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113828AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/29/2026	06/30/2016	Sale	0	250,000,000	1.3675 / .6271	0	0	(990,283)	10,283	0		0	0	0	(990,283)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113827AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/29/2019	06/30/2016	Sale	0	750,000,000	.7915 / .6271	0	0	(624,850)	6,850	0		0	0	0	(624,850)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113816AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/29/2021	11/01/2016	Sale	0	300,000,000	.9725 / .8538	0	0	(4,967,908)	274,132	0		0	0	0	(4,967,908)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113946AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2016	07/05/2036	08/02/2016	Sale	0	120,000,000	.6534 / 1.761	0	0	(701,489)	(97,511)	0		0	0	0	(701,489)	0	0	LD (Liability Cashflow)

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Interest Rate Swap - 114021AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	10/11/2026	10/11/2016	Sale	0	350,000,000	1.365 / .8761	0	0	(5,381,250)	0	0		0	0	0	(5,381,250)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114020AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	10/11/2026	10/05/2016	Sale	0	350,000,000	.6646 / 1.365	0	0	1,245,750	0	0		0	0	0	1,245,750	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114103AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2016	07/14/2019	09/21/2016	Sale	0	350,000,000	.6734 / .9365	0	0	1,619,378	(160,878)	0		0	0	0	1,619,378	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114232AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2016	07/28/2026	11/09/2016	Sale	0	200,000,000	2.2 / .8904	0	0	5,597,639	802,605	0		0	0	0	5,597,639	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114232AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2016	07/28/2026	11/09/2016	Sale	0	200,000,000	2.2 / .8904	0	0	4,977,639	802,605	0		0	0	0	4,977,639	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114190AC - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	09/16/2016	09/16/2016	Maturity	0	300,000	0 / 0	0	0	0	(1,238,783)	0		0	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114294AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2016	11/04/2046	11/02/2016	Sale	0	125,000,000	1.895 / .8757	0	0	(4,556,250)	0	0		0	0	0	(4,556,250)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114293AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2016	11/04/2046	11/02/2016	Sale	0	125,000,000	.7676 / 1.895	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114414AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2016	08/17/2046	09/30/2016	Sale	0	25,000,000	1.796 / .8041	0	0	(178,127)	31,127	0		0	0	0	(178,127)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114281AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	06/28/2046	08/02/2016	Sale	0	0	1.9825 / .6236	0	0	(5,101,000)	0	0		0	0	0	(5,101,000)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114627AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2016	12/09/2036	12/09/2016	Sale	0	200,000,000	.8336 / 1.8725	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114703AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	09/14/2036	09/21/2016	Sale	0	50,000,000	3.5863 / .8558	0	3,147,500	15,219,661	30,339	0		0	0	(3,013)	12,075,174	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114702AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	09/14/2036	09/20/2016	Sale	0	60,000,000	3.59 / .8558	0	3,834,000	18,853,101	31,899	0		0	0	(3,209)	15,022,310	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114702AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	09/14/2036	09/21/2016	Sale	0	40,000,000	3.59 / .8558	0	2,556,000	12,213,696	24,304	0		0	0	(2,445)	9,660,141	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114737AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2016	09/19/2046	09/30/2016	Sale	0	25,000,000	3.605 / .8566	0	1,958,750	10,973,279	26,721	0		0	0	(2,064)	9,016,593	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114819AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2016	09/23/2046	11/08/2016	Sale	0	52,000,000	1.945 / .8633	0	0	(2,189,124)	70,624	0		0	0	0	(2,189,124)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114819AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2016	09/23/2046	11/17/2016	Sale	0	23,000,000	1.945 / .8633	0	0	(2,642,830)	39,530	0		0	0	0	(2,642,830)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 114964AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	12/30/2021	12/28/2016	Sale	0	150,000,000	.8377 / 1.45	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 115098AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2016	10/19/2046	11/30/2016	Sale	0	100,000,000	3.1725 / .8776	0	8,860,000	13,734,701	265,299	0		0	0	(28,513)	4,903,213	0	0	LD (Liability Cashflow)
Interest Rate Swap - 115210AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2046	11/28/2016	Sale	0	200,000,000	.8377 / 2.365	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)

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Interest Rate Swap - 115279AC ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2016	11/30/2046	11/28/2016	Sale	0	200,000,000	9351 / 2.3385	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 115268AC ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2016	11/04/2046	11/30/2016	Sale	0	125,000,000	.8757 / 1.895	0	4,556,250	18,085,562	(95,562)	0		0	0	(7,469)	13,536,781	0	0	LD (Liability Cashflow)
Interest Rate Swap - 115334AC ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2016	12/13/2046	12/09/2016	Sale	0	200,000,000	.8522 / 2.6123	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 99183RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2042	04/01/2016	Sale	0	161,400,000	.6126 / 2.3562	0	(19,669,237)	(18,980,218)	(162,043)	0		0	0	0	689,019	0	0	LD (Liability Cashflow)
Interest Rate Swap - 99183RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2042	04/01/2016	Sale	0	163,500,000	.6126 / 2.3562	0	(19,925,156)	(19,596,197)	(200,093)	0		0	0	5,295	323,664	0	0	LD (Liability Cashflow)
Interest Rate Swap - 99183RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2042	08/01/2016	Sale	0	1,230,000,000	.7591 / 2.3562	0	(149,895,672)	(258,366,995)	4,028,202	0		0	0	1,628,784	(110,100,107)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111437RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2046	06/30/2016	Sale	0	700,000,000	.6291 / 3.3	0	(151,512)	0	0	0		0	0	(5,610,231)	5,761,743	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111432RE ~ Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2046	06/10/2016	Sale	0	700,000,000	1.95 / .6291	0	11,143,626	0	0	0		0	0	2,526,714	(13,670,340)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111430RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/27/2046	06/23/2016	Sale	0	700,000,000	.6301 / 3.3	0	(99,863)	0	0	0		0	0	(5,426,812)	5,526,675	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111429RE ~ Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/27/2046	06/23/2016	Sale	0	700,000,000	.2 / .6401	0	12,327,315	0	0	0		0	0	3,229,321	(15,556,636)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111428RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/13/2046	07/11/2016	Sale	0	700,000,000	.6299 / 3.3	0	(244,894)	0	0	0		0	0	(6,425,624)	6,670,518	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111426RE ~ Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/13/2046	06/30/2016	Sale	0	250,000,000	.2 / .6299	0	5,229,332	8,083,000	0	0		0	0	1,253,127	1,600,542	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111426RE ~ Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/13/2046	07/05/2016	Sale	0	137,500,000	.2 / .6299	0	2,876,132	7,802,525	0	0		0	0	703,921	4,222,472	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111426RE ~ Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/13/2046	07/07/2016	Sale	0	240,000,000	.2 / .6299	0	5,020,158	13,970,000	0	0		0	0	1,279,989	7,669,853	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111426RE ~ Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/13/2046	07/08/2016	Sale	0	72,500,000	.2 / .6299	0	1,516,506	5,000,000	0	0		0	0	390,540	3,092,954	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111343RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2046	07/07/2016	Sale	0	750,000,000	.6288 / 3.3	0	(227,693)	0	0	0		0	0	(6,751,107)	6,978,800	0	0	PD (Duration)
Interest Rate Swap - 111342RE ~ Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2046	06/10/2016	Sale	0	750,000,000	2.05 / .6288	0	17,845,399	0	0	0		0	0	2,819,221	(20,664,619)	0	0	PD (Duration)
Interest Rate Swap - 111341RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/18/2046	07/14/2016	Sale	0	750,000,000	.6329 / 3.3	0	(291,172)	0	0	0		0	0	(7,218,395)	7,509,567	0	0	PD (Duration)
Interest Rate Swap - 111340RE ~ Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/18/2046	06/28/2016	Sale	0	150,000,000	.2 / .6329	0	3,208,441	6,640,000	0	0		0	0	710,929	2,720,630	0	0	PD (Duration)
Interest Rate Swap - 111340RE ~ Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/18/2046	06/28/2016	Sale	0	150,000,000	.2 / .6329	0	3,208,441	6,520,000	0	0		0	0	710,929	2,600,630	0	0	PD (Duration)
Interest Rate Swap - 111340RE ~ Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/18/2046	06/29/2016	Sale	0	250,000,000	.2 / .6329	0	5,347,402	10,869,500	0	0		0	0	1,198,226	4,323,872	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 111340RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	07/18/2046	07/06/2016	Sale	0	200,000,000	.2 / .6329	0	4,277,922	10,840,000	0	0		0	0	1,033,325	5,528,753	0	0	PD (Duration)
Interest Rate Swap - 111339RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	06/29/2046	06/27/2016	Sale	0	750,000,000	.6301 / 3.3	0	(135,414)	0	0	0		0	0	(5,950,528)	6,085,942	0	0	PD (Duration)
Interest Rate Swap - 111338RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	06/29/2046	06/10/2016	Sale	0	750,000,000	.2 / .6301	0	13,835,909	0	0	0		0	0	2,772,208	(16,608,117)	0	0	PD (Duration)
Interest Rate Swap - 108756RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	06/08/2046	06/06/2016	Sale	0	320,000,000	.6335 / 3.45	0	(5,197)	0	0	0		0	0	(2,023,674)	2,028,871	0	0	PD (Duration)
Interest Rate Swap - 108755RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	06/08/2046	06/06/2016	Sale	0	320,000,000	1.995 / .6607	0	3,501,634	(960,000)	0	0		0	0	1,158,985	(5,620,619)	0	0	PD (Duration)
Interest Rate Swap - 108754RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	06/08/2046	06/06/2016	Sale	0	320,000,000	.6335 / 3.4	0	(6,865)	0	0	0		0	0	(1,994,611)	2,001,476	0	0	PD (Duration)
Interest Rate Swap - 108753RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	06/08/2046	06/06/2016	Sale	0	320,000,000	2.065 / .6607	0	5,027,873	(960,000)	0	0		0	0	1,193,279	(7,181,152)	0	0	PD (Duration)
Interest Rate Swap - 103417RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	08/02/2043	08/01/2016	Sale	0	3,525,000,000	.7591 / 3.63	0	(1,369,721,647)	(1,738,621,658)	18,471,535	0		0	0	13,103,122	(382,003,133)	0	0	PD (Duration)
Interest Rate Swap - 113625AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/05/2046	06/30/2016	Sale	0	220,000,000	.2 / .6291	0	0	7,250,000	0	0		0	0	0	7,250,000	0	0	PD (Duration)
Interest Rate Swap - 113624AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/01/2046	06/29/2016	Sale	0	220,000,000	1.925 / .6251	0	0	4,446,000	0	0		0	0	0	4,446,000	0	0	PD (Duration)
Interest Rate Swap - 113622AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	06/29/2046	06/27/2016	Sale	0	220,000,000	.2 / .6301	0	0	7,820,000	0	0		0	0	0	7,820,000	0	0	PD (Duration)
Interest Rate Swap - 113621AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/12/2046	07/08/2016	Sale	0	220,000,000	1.935 / .6308	0	0	10,230,000	0	0		0	0	0	10,230,000	0	0	PD (Duration)
Interest Rate Swap - 113620AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/11/2046	07/07/2016	Sale	0	220,000,000	2.075 / .6288	0	0	16,332,000	0	0		0	0	0	16,332,000	0	0	PD (Duration)
Interest Rate Swap - 113619AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/08/2046	07/06/2016	Sale	0	220,000,000	.2 / .6306	0	0	12,460,000	0	0		0	0	0	12,460,000	0	0	PD (Duration)
Interest Rate Swap - 113618AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/07/2046	07/05/2016	Sale	0	220,000,000	1.925 / .6266	0	0	7,260,000	0	0		0	0	0	7,260,000	0	0	PD (Duration)
Interest Rate Swap - 113617AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	06/28/2046	06/24/2016	Sale	0	220,000,000	1.925 / .6236	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 113616AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/05/2046	07/01/2016	Sale	0	220,000,000	2.075 / .6534	0	0	12,750,000	0	0		0	0	0	12,750,000	0	0	PD (Duration)
Interest Rate Swap - 113623AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	06/30/2046	06/28/2016	Sale	0	220,000,000	2.075 / .6286	0	(12,858,375)	0	0	0		0	0	0	12,858,375	0	0	PD (Duration)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	1,465,158,430	1,832,645,413	27,439,336	0	XXX	5,083,707	0	(57,344,807)	424,831,804	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0929999. Subtotal - Swaps - Hedging Other - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 87992AG - Receive: Fixed USD Pay: Fixed CAD	802912A84 - Saputo Inc. Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2009	06/22/2016	06/22/2016	Maturity	0	26,204,933	6.33 / 5.82	0	0	3,104,278	203,330	0		(171,108)	(4,887,840)	0	3,104,278	0	0	FX (Foreign Exchange)
Currency Swap - 88216AG - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2009	07/30/2022	07/30/2022	Maturity	0	3,695,306	6.3435 / 5.44	65,454	0	677,608	43,655	0		78,196	(898,776)	(78,884)	805,782	0	0	FX (Foreign Exchange)
Currency Swap - 111225AGM - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	08/15/2026	08/15/2016	Sale	0	16,000,000	4.13 / 2.25	0	0	0	0	0		(395,242)	320,000	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 111514AGM - Receive: Fixed USD Pay: Fixed EUR	G1562*AF8 - Brammer Plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	01/08/2024	01/05/2016	Sale	0	8,000,000	4.69 / 2.72	0	0	0	0	0		72,824	(121,124)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 111514AGM - Receive: Fixed USD Pay: Fixed EUR	G1562*AF8 - Brammer Plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	01/08/2024	01/07/2016	Sale	0	8,000,000	4.69 / 2.72	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 111733AGM - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	01/22/2016	Sale	0	3,505,000	3.86 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112107AGM - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2016	03/04/2026	03/04/2016	Sale	0	4,650,000	3.51 / 1.78	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112455AGM - Receive: Fixed USD Pay: Fixed EUR	Q8562*AB1 - Sonic Healthcare Serv PTY Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	06/09/2016	Sale	0	2,607,550	4.12 / 2.22	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112660AG - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/30/2022	08/01/2016	Maturity	0	2,841,961	6.3435 / 5.44	0	475,424	521,130	8,488	0		0	0	(475,424)	521,130	0	0	FX (Foreign Exchange)
Currency Swap - 113535AGM - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	06/27/2016	Sale	0	1,178,000	3.25 / 2.8	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113770AGM - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	07/01/2024	06/30/2016	Sale	0	8,000,000	3.769 / 3.33	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113857AGM - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	09/20/2016	Sale	0	16,000,000	3.612 / 4.73	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114128AGM - Receive: Fixed USD Pay: Fixed EUR	55384#AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2016	07/28/2026	07/28/2016	Sale	0	8,000,000	3.55 / 1.84	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114193AGM - Receive: Fixed USD Pay: Fixed EUR	F8629#AB0 - Soparind S.C.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	07/22/2026	07/22/2016	Sale	0	5,536,000	3.96 / 2.08	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114592AGM - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	09/13/2016	Sale	0	7,142,604	3.92 / 3.85	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114816AGM - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2016	09/25/2028	09/23/2016	Sale	0	4,606,700	3.14 / 1.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115572ACM - 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	12/16/2016	Sale	0	6,290,000	4.04 / 1.8	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115824AGM - Receive: Fixed USD Pay: Fixed EUR	D54000\A7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	12/20/2016	Sale	0	1,793,892	5.95 / 3.5	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112754AG - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/24/2023	04/25/2016	Maturity	0	7,530	4.8455 / 4.3	0	638	0	3	0		0	0	(638)	0	0	0	FX(Foreign Exchange)
Currency Swap - 112754AG - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/24/2023	07/25/2016	Maturity	0	7,530	4.8455 / 4.3	0	638	0	18	0		0	0	(638)	0	0	0	FX(Foreign Exchange)
Currency Swap - 112754AG - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/24/2023	10/25/2016	Maturity	0	7,530	4.8455 / 4.3	0	638	0	40	0		0	0	(638)	0	0	0	FX(Foreign Exchange)
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												65,454	477,338	4,303,016	255,534	0	XXX	(415,330)	(5,587,740)	(556,222)	4,431,190	0	0	XXX
Total Return Swap - 109502AC - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2015	05/12/2016	02/11/2016	Maturity	0	3,640,149	8761 / Total Return	0	0	0	3,571	0		(30,996)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 109502AC - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2015	05/12/2016	02/11/2016	Sale	0	0	8761 / Total Return	0	0	3,640,149	0	0		0	0	0	3,640,149	0	0	EL (Equity Risk Liability)
Total Return Swap - 109502AC - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2015	05/12/2016	05/12/2016	Maturity	0	29,229,598	1.1376 / Total Return	0	0	0	112,940	0		(248,889)	0	0	0	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 109502AC ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2015	05/12/2016	05/12/2016	Sale	0	0	1.1376 / Total Return	0	0	(2,369,735)	0	0		0	0	0	(2,369,735)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110471AC ~ Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2015	09/25/2019	12/23/2015	Sale	0	0	.8631 / Total Return	0	0	0	0	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110471AC ~ Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2015	09/25/2019	03/23/2016	Sale	0	0	.8631 / Total Return	0	0	(5,166,944)	0	0		0	0	0	(5,166,944)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110471AC ~ Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2015	09/25/2019	06/23/2016	Sale	0	0	.8546 / Total Return	0	0	(4,187,144)	0	0		0	0	0	(4,187,144)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110471AC ~ Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2015	09/25/2019	09/20/2016	Sale	0	0	.8719 / Total Return	0	0	(6,274,986)	0	0		0	0	0	(6,274,986)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110471AC ~ Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2015	09/25/2019	12/22/2016	Sale	0	0	1.0933 / Total Return	0	0	(12,699,999)	0	0		0	0	0	(12,699,999)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112134AC ~ Receive: Floating 3 Month Libor -80 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2016	02/14/2017	03/22/2016	Sale	0	0	0 / Total Return	0	0	520,500	0	0		0	0	0	520,500	0	0	EL (Equity Risk Liability)
Total Return Swap - 112134AC ~ Receive: Floating 3 Month Libor -80 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2016	02/14/2017	05/12/2016	Sale	0	0	0 / Total Return	0	0	(17,916,027)	0	0		0	0	0	(17,916,027)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112134AC ~ Receive: Floating 3 Month Libor -80 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2016	02/14/2017	08/12/2016	Sale	0	0	0 / Total Return	0	0	(12,936,564)	0	0		0	0	0	(12,936,564)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112134AC ~ Receive: Floating 3 Month Libor -80 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2016	02/14/2017	11/09/2016	Sale	0	99,999,992	.0183 / Total Return	0	0	(460,283)	0	0		0	0	0	(460,283)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112470AC ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2016	03/22/2017	06/23/2016	Sale	0	0	0 / Total Return	0	0	(2,542,556)	0	0		0	0	0	(2,542,556)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112470AC ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2016	03/22/2017	09/20/2016	Sale	0	0	0 / Total Return	0	0	(3,117,357)	0	0		0	0	0	(3,117,357)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112470AC ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2016	03/22/2017	11/08/2016	Sale	0	42,970,364	.0129 / Total Return	0	0	1,259,193	(20,071)	0		0	0	0	1,259,193	0	0	EL (Equity Risk Liability)
Total Return Swap - 112485AC ~ Receive: Floating 3 Month Libor -5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	02/14/2017	05/12/2016	Sale	0	0	.5786 / Total Return	0	0	(53,121)	0	0		0	0	0	(53,121)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112485AC ~ Receive: Floating 3 Month Libor -5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	02/14/2017	08/12/2016	Sale	0	0	.5736 / Total Return	0	0	(550,409)	0	0		0	0	0	(550,409)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112485AC ~ Receive: Floating 3 Month Libor -5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	02/14/2017	11/14/2016	Sale	0	0	.767 / Total Return	0	0	25,775	0	0		0	0	0	25,775	0	0	EL (Equity Risk Liability)
Total Return Swap - 112485AC ~ Receive: Floating 3 Month Libor -5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	02/14/2017	11/15/2016	Maturity	0	25,775	.767 / Total Return	0	0	0	106	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112134AC ~ Receive: Floating 3 Month Libor -80 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2016	02/14/2017	11/09/2016	Sale	0	3,947,996	.0183 / Total Return	0	0	(18,172)	0	0		0	0	0	(18,172)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112501AC ~ Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2016	04/03/2018	07/01/2016	Sale	0	0	.6011 / Total Return	0	0	(1,033,527)	0	0		0	0	0	(1,033,527)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112501AC ~ Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2016	04/03/2018	10/03/2016	Sale	0	0	.8077 / Total Return	0	0	(14,508,711)	0	0		0	0	0	(14,508,711)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112516AC ~ Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	04/04/2017	07/06/2016	Sale	0	0	.6001 / Total Return	0	0	(4,207,283)	0	0		0	0	0	(4,207,283)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112516AC ~ Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	04/04/2017	10/05/2016	Sale	0	0	.6264 / Total Return	0	0	(9,578,511)	0	0		0	0	0	(9,578,511)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112516AC ~ Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	04/04/2017	11/17/2016	Sale	0	101,680,899	.8343 / Total Return	0	0	(5,273,192)	59,511	0		0	0	0	(5,273,192)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101105RE ~ Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2018	05/12/2016	Sale	0	0	.7376 / Total Return	0	0	(22,934,551)	0	0		0	0	0	(22,934,551)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 101105RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2018	08/11/2016	Sale	0	0	7481 / Total Return	0	0	(14,292,151)	0	0		0	0	0	(14,292,151)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101105RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2018	11/10/2016	Sale	0	0	9376 / Total Return	0	0	4,116,545	0	0		0	0	0	4,116,545	0	0	EL (Equity Risk Liability)
Total Return Swap - 101105RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2018	11/11/2016	Maturity	0	4,116,545	9376 / Total Return	0	(392,872)	0	21,097	0		0	0	467,452	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 101106RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2020	05/12/2016	Sale	0	0	7376 / Total Return	0	0	(15,372,971)	0	0		0	0	0	(15,372,971)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101106RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2020	08/11/2016	Sale	0	0	7481 / Total Return	0	0	(9,579,992)	0	0		0	0	0	(9,579,992)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101106RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2020	11/10/2016	Sale	0	0	9376 / Total Return	0	0	2,759,309	0	0		0	0	0	2,759,309	0	0	EL (Equity Risk Liability)
Total Return Swap - 101106RE - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/12/2020	11/11/2016	Maturity	0	2,759,309	9376 / Total Return	0	(267,991)	0	14,141	0		0	0	318,864	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 101223RE - Receive: Floating 3 Month Libor +14 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/02/2020	06/01/2016	Sale	0	0	7751 / Total Return	0	0	(10,965,895)	0	0		0	0	0	(10,965,895)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101223RE - Receive: Floating 3 Month Libor +14 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/02/2020	08/31/2016	Sale	0	0	8131 / Total Return	0	0	(6,504,966)	0	0		0	0	0	(6,504,966)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101223RE - Receive: Floating 3 Month Libor +14 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/02/2020	12/01/2016	Sale	0	0	9821 / Total Return	0	0	(3,229,551)	0	0		0	0	0	(3,229,551)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101513RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/07/2017	04/05/2016	Sale	0	0	8569 / Total Return	0	0	(4,442,340)	0	0		0	0	0	(4,442,340)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101513RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/07/2017	07/08/2016	Sale	0	0	8688 / Total Return	0	0	(2,319,743)	0	0		0	0	0	(2,319,743)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101513RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/07/2017	10/07/2016	Sale	0	0	9046 / Total Return	0	0	(5,040,552)	0	0		0	0	0	(5,040,552)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101514RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/07/2017	04/05/2016	Sale	0	0	8569 / Total Return	0	0	(4,442,340)	0	0		0	0	0	(4,442,340)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101514RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/07/2017	07/08/2016	Sale	0	0	8688 / Total Return	0	0	(2,319,743)	0	0		0	0	0	(2,319,743)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101514RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/07/2017	10/07/2016	Sale	0	0	9046 / Total Return	0	0	(5,040,552)	0	0		0	0	0	(5,040,552)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101535RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/10/2018	04/06/2016	Sale	0	0	8469 / Total Return	0	0	(5,502,482)	0	0		0	0	0	(5,502,482)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101535RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/10/2018	07/08/2016	Sale	0	0	8588 / Total Return	0	0	(7,564,886)	0	0		0	0	0	(7,564,886)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101535RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/10/2018	10/11/2016	Sale	0	0	8946 / Total Return	0	0	(11,565,804)	0	0		0	0	0	(11,565,804)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101662RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/23/2018	04/19/2016	Sale	0	0	8986 / Total Return	0	0	(15,477,011)	0	0		0	0	0	(15,477,011)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101662RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/23/2018	07/21/2016	Sale	0	0	9181 / Total Return	0	0	(5,822,098)	0	0		0	0	0	(5,822,098)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101662RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/23/2018	10/21/2016	Sale	0	0	9945 / Total Return	0	0	1,116,672	0	0		0	0	0	1,116,672	0	0	EL (Equity Risk Liability)
Total Return Swap - 101662RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/23/2018	10/31/2016	Maturity	0	1,116,672	9945 / Total Return	0	(90,673)	0	6,019	0		0	0	105,612	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 101915RE - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/24/2020	06/23/2016	Sale	0	0	9786 / Total Return	0	0	(4,277,707)	0	0		0	0	0	(4,277,707)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 101915RE - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/24/2020	09/20/2016	Sale	0	0	9901 / Total Return	0	0	(6,713,096)	0	0		0	0	0	(6,713,096)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101915RE - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/24/2020	12/22/2016	Sale	0	0	1.2067 / Total Return	0	0	(13,586,695)	0	0		0	0	0	(13,586,695)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101926RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/21/2017	06/24/2016	Sale	0	0	9686 / Total Return	0	0	(6,480,596)	0	0		0	0	0	(6,480,596)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101926RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/21/2017	09/22/2016	Sale	0	0	9844 / Total Return	0	0	(11,393,204)	0	0		0	0	0	(11,393,204)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101926RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/21/2017	12/27/2016	Sale	0	0	1.2007 / Total Return	0	0	(15,306,548)	0	0		0	0	0	(15,306,548)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101959RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/26/2019	06/24/2016	Sale	0	0	9686 / Total Return	0	0	(3,240,344)	0	0		0	0	0	(3,240,344)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101959RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/26/2019	09/22/2016	Sale	0	0	9801 / Total Return	0	0	(5,696,683)	0	0		0	0	0	(5,696,683)	0	0	EL (Equity Risk Liability)
Total Return Swap - 101959RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/26/2019	12/27/2016	Sale	0	0	1.1967 / Total Return	0	0	(7,653,383)	0	0		0	0	0	(7,653,383)	0	0	EL (Equity Risk Liability)
Total Return Swap - 102033RE - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/23/2021	06/23/2016	Sale	0	0	9736 / Total Return	0	0	(4,277,707)	0	0		0	0	0	(4,277,707)	0	0	EL (Equity Risk Liability)
Total Return Swap - 102033RE - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/23/2021	09/20/2016	Sale	0	0	9851 / Total Return	0	0	(6,713,096)	0	0		0	0	0	(6,713,096)	0	0	EL (Equity Risk Liability)
Total Return Swap - 102033RE - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/23/2021	12/22/2016	Sale	0	0	1.2017 / Total Return	0	0	(13,586,695)	0	0		0	0	0	(13,586,695)	0	0	EL (Equity Risk Liability)
Total Return Swap - 102101RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/09/2016	06/09/2016	Maturity	0	198,194,746	9546 / Total Return	0	(5,821,269)	0	368,158	0		0	0	5,821,269	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 102101RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/09/2016	06/09/2016	Sale	0	0	9546 / Total Return	0	0	(11,794,091)	0	0		0	0	0	(11,794,091)	0	0	EL (Equity Risk Liability)
Total Return Swap - 102176RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/20/2018	06/24/2016	Sale	0	0	9286 / Total Return	0	0	(3,240,318)	0	0		0	0	0	(3,240,318)	0	0	EL (Equity Risk Liability)
Total Return Swap - 102176RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/20/2018	09/22/2016	Sale	0	0	9401 / Total Return	0	0	(5,696,638)	0	0		0	0	0	(5,696,638)	0	0	EL (Equity Risk Liability)
Total Return Swap - 102176RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/20/2018	12/27/2016	Sale	0	0	1.1567 / Total Return	0	0	(7,653,322)	0	0		0	0	0	(7,653,322)	0	0	EL (Equity Risk Liability)
Total Return Swap - 102943RE - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/25/2019	06/23/2016	Sale	0	0	9151 / Total Return	0	0	(5,400,855)	0	0		0	0	0	(5,400,855)	0	0	EL (Equity Risk Liability)
Total Return Swap - 102943RE - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/25/2019	09/21/2016	Sale	0	0	9251 / Total Return	0	0	(8,560,150)	0	0		0	0	0	(8,560,150)	0	0	EL (Equity Risk Liability)
Total Return Swap - 102943RE - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/25/2019	12/23/2016	Sale	0	0	1.1417 / Total Return	0	0	(18,159,676)	0	0		0	0	0	(18,159,676)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103000RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/21/2016	06/21/2016	Sale	0	0	9001 / Total Return	0	0	(3,892,525)	0	0		0	0	0	(3,892,525)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103000RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/21/2016	08/01/2016	Sale	0	126,933,148	9101 / Total Return	0	(1,788,062)	(5,854,572)	386,320	0		0	0	1,338,986	(5,350,663)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103022RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2023	06/23/2016	Sale	0	0	9401 / Total Return	0	0	(2,671,086)	0	0		0	0	0	(2,671,086)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 103022RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2023	09/21/2016	Sale	0	0	9501 / Total Return	0	0	(4,233,570)	0	0		0	0	0	(4,233,570)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103022RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2023	12/23/2016	Sale	0	0	1.1667 / Total Return	0	0	(8,981,181)	0	0		0	0	0	(8,981,181)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103023RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/23/2020	06/23/2016	Sale	0	0	9401 / Total Return	0	0	(4,006,629)	0	0		0	0	0	(4,006,629)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103023RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/23/2020	09/21/2016	Sale	0	0	9501 / Total Return	0	0	(6,350,355)	0	0		0	0	0	(6,350,355)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103023RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/23/2020	12/23/2016	Sale	0	0	1.1667 / Total Return	0	0	(13,471,772)	0	0		0	0	0	(13,471,772)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103027RE - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2017	06/20/2016	Sale	0	0	9384 / Total Return	0	0	(6,206,463)	0	0		0	0	0	(6,206,463)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103027RE - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2017	09/16/2016	Sale	0	0	9616 / Total Return	0	0	(8,180,983)	0	0		0	0	0	(8,180,983)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103027RE - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2017	12/20/2016	Sale	0	0	1.1716 / Total Return	0	0	(11,904,089)	0	0		0	0	0	(11,904,089)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103223RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/29/2016	06/30/2016	Maturity	0	1,591,021	8751 / Total Return	0	(18,509)	0	189	0		0	0	18,509	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 103223RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/29/2016	06/30/2016	Sale	0	0	8751 / Total Return	0	0	1,591,021	0	0		0	0	0	1,591,021	0	0	EL (Equity Risk Liability)
Total Return Swap - 103223RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/29/2016	08/01/2016	Sale	0	124,697,875	8961 / Total Return	0	(1,450,637)	(10,806,948)	117,268	0		0	0	995,615	(10,351,926)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103307RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2016	06/30/2016	Maturity	0	1,597,823	8786 / Total Return	0	(18,575)	0	190	0		0	0	18,575	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 103307RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2016	06/30/2016	Sale	0	0	8786 / Total Return	0	0	1,597,823	0	0		0	0	0	1,597,823	0	0	EL (Equity Risk Liability)
Total Return Swap - 103307RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2016	08/01/2016	Sale	0	125,230,998	9041 / Total Return	0	(1,455,824)	(10,840,963)	106,108	0		0	0	993,706	(10,378,845)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103336RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2019	04/04/2016	Sale	0	0	9086 / Total Return	0	0	(1,153,350)	0	0		0	0	0	(1,153,350)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103336RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2019	07/06/2016	Sale	0	0	9086 / Total Return	0	0	(4,350,548)	0	0		0	0	0	(4,350,548)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103336RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2019	10/05/2016	Sale	0	0	9341 / Total Return	0	0	(7,627,030)	0	0		0	0	0	(7,627,030)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104240RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/29/2019	04/26/2016	Sale	0	0	9581 / Total Return	0	0	(12,827,316)	0	0		0	0	0	(12,827,316)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104240RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/29/2019	07/28/2016	Sale	0	0	9784 / Total Return	0	0	(5,363,097)	0	0		0	0	0	(5,363,097)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104240RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/29/2019	10/27/2016	Sale	0	0	1.0915 / Total Return	0	0	335,603	0	0		0	0	0	335,603	0	0	EL (Equity Risk Liability)
Total Return Swap - 104240RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/29/2019	10/28/2016	Maturity	0	335,603	1.0915 / Total Return	0	(27,087)	0	1,998	0		0	0	31,644	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 104274RE - Receive: Floating 3 Month Libor +36 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/03/2021	05/04/2016	Sale	0	0	9786 / Total Return	0	0	(8,043,675)	0	0		0	0	0	(8,043,675)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104274RE - Receive: Floating 3 Month Libor +36 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/03/2021	08/03/2016	Sale	0	0	9966 / Total Return	0	0	(7,108,363)	0	0		0	0	0	(7,108,363)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 104274RE - Receive: Floating 3 Month Libor +36 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/03/2021	11/03/2016	Sale	0	0	1.1191 / Total Return	0	0	2,154,574	0	0		0	0	0	2,154,574	0	0	EL (Equity Risk Liability)
Total Return Swap - 104274RE - Receive: Floating 3 Month Libor +36 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/03/2021	11/07/2016	Maturity	0	2,154,574	1.1191 / Total Return	0	(106,055)	0	13,502	0		0	0	120,145	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 104520RE - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/16/2017	06/16/2016	Sale	0	0	.994 / Total Return	0	0	(5,967,286)	0	0		0	0	0	(5,967,286)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104520RE - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/16/2017	08/01/2016	Sale	0	171,326,383	1.0098 / Total Return	0	(2,746,794)	(7,536,132)	596,201	0		0	0	1,076,616	(5,770,284)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104651RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/01/2019	06/30/2016	Maturity	0	2,539,700	.9451 / Total Return	0	(16,871)	0	317	0		0	0	16,871	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 104651RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/01/2019	06/30/2016	Sale	0	0	.9451 / Total Return	0	0	2,539,700	0	0		0	0	0	2,539,700	0	0	EL (Equity Risk Liability)
Total Return Swap - 104651RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/01/2019	09/30/2016	Sale	0	0	.9661 / Total Return	0	0	(17,012,969)	0	0		0	0	0	(17,012,969)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104651RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/01/2019	12/30/2016	Sale	0	0	1.1656 / Total Return	0	0	(12,147,728)	0	0		0	0	0	(12,147,728)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104754RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2019	04/12/2016	Sale	0	0	.9488 / Total Return	0	0	(6,196,093)	0	0		0	0	0	(6,196,093)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104754RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2019	07/12/2016	Sale	0	0	.9488 / Total Return	0	0	(3,813,561)	0	0		0	0	0	(3,813,561)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104754RE - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/11/2019	10/13/2016	Sale	0	0	.9846 / Total Return	0	0	(3,808,915)	0	0		0	0	0	(3,808,915)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104809RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/14/2016	04/14/2016	Maturity	0	191,940,481	.8796 / Total Return	0	(14,572,458)	0	81,688	0		0	0	14,572,458	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 104809RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/14/2016	04/14/2016	Sale	0	0	.8796 / Total Return	0	0	(12,969,969)	0	0		0	0	0	(12,969,969)	0	0	EL (Equity Risk Liability)
Total Return Swap - 105519RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2017	05/05/2016	Sale	0	0	.8702 / Total Return	0	0	(14,474,265)	0	0		0	0	0	(14,474,265)	0	0	EL (Equity Risk Liability)
Total Return Swap - 105519RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2017	08/04/2016	Sale	0	0	.8841 / Total Return	0	0	(9,584,776)	0	0		0	0	0	(9,584,776)	0	0	EL (Equity Risk Liability)
Total Return Swap - 105519RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2017	11/04/2016	Sale	0	0	1.0376 / Total Return	0	0	4,562,789	0	0		0	0	0	4,562,789	0	0	EL (Equity Risk Liability)
Total Return Swap - 105519RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2017	11/08/2016	Maturity	0	4,562,789	1.0376 / Total Return	0	(253,495)	0	26,228	0		0	0	286,929	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 105562RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/09/2019	05/11/2016	Sale	0	0	.9105 / Total Return	0	0	(11,555,091)	0	0		0	0	0	(11,555,091)	0	0	EL (Equity Risk Liability)
Total Return Swap - 105562RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/09/2019	08/11/2016	Sale	0	0	.9196 / Total Return	0	0	(7,338,383)	0	0		0	0	0	(7,338,383)	0	0	EL (Equity Risk Liability)
Total Return Swap - 105562RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/09/2019	11/10/2016	Sale	0	0	1.106 / Total Return	0	0	2,089,249	0	0		0	0	0	2,089,249	0	0	EL (Equity Risk Liability)
Total Return Swap - 105562RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/09/2019	11/11/2016	Maturity	0	2,089,249	1.106 / Total Return	0	(190,466)	0	12,865	0		0	0	226,623	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 105575RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2017	05/12/2016	Sale	0	0	.8476 / Total Return	0	0	(17,563,123)	0	0		0	0	0	(17,563,123)	0	0	EL (Equity Risk Liability)
Total Return Swap - 105575RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2017	08/11/2016	Sale	0	0	.8581 / Total Return	0	0	(10,944,832)	0	0		0	0	0	(10,944,832)	0	0	EL (Equity Risk Liability)
Total Return Swap - 105575RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2017	11/10/2016	Sale	0	0	1.0476 / Total Return	0	0	3,152,422	0	0		0	0	0	3,152,422	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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Total Return Swap - 105575RE - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2017	11/11/2016	Maturity	0	3,152,422	1.0476 / Total Return	0	(296,691)	0	18,313	0		0	0	353,013	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 106374RE - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/20/2016	04/20/2016	Maturity	0	104,337,955	8344 / Total Return	0	(10,498,464)	0	43,107	0		0	0	10,498,464	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 106374RE - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/20/2016	04/20/2016	Sale	0	0	8344 / Total Return	0	0	(11,792,091)	0	0		0	0	0	(11,792,091)	0	0	EL (Equity Risk Liability)
Total Return Swap - 107766RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/16/2016	06/16/2016	Maturity	0	103,893,996	9396 / Total Return	0	(1,891,983)	0	206,073	0		0	0	1,891,983	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 107766RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/16/2016	06/16/2016	Sale	0	0	9396 / Total Return	0	0	(3,490,060)	0	0		0	0	0	(3,490,060)	0	0	EL (Equity Risk Liability)
Total Return Swap - 107796RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	06/16/2016	Sale	0	0	952 / Total Return	0	0	(10,704,269)	0	0		0	0	0	(10,704,269)	0	0	EL (Equity Risk Liability)
Total Return Swap - 107796RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	08/01/2016	Sale	0	307,329,638	9664 / Total Return	0	(5,216,420)	(13,859,592)	1,005,366	0		0	0	2,699,763	(11,161,248)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108204RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/19/2018	04/19/2016	Sale	0	0	9013 / Total Return	0	0	(8,842,553)	0	0		0	0	0	(8,842,553)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108204RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/19/2018	07/15/2016	Sale	0	0	9151 / Total Return	0	0	(4,755,822)	0	0		0	0	0	(4,755,822)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108204RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/19/2018	10/19/2016	Sale	0	0	9816 / Total Return	0	0	1,009,995	0	0		0	0	0	1,009,995	0	0	EL (Equity Risk Liability)
Total Return Swap - 108204RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/19/2018	10/24/2016	Maturity	0	1,009,995	9816 / Total Return	0	(63,895)	0	5,291	0		0	0	72,749	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 108276RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/01/2018	05/02/2016	Sale	0	0	9066 / Total Return	0	0	(5,642,705)	0	0		0	0	0	(5,642,705)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108276RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/01/2018	08/01/2016	Sale	0	0	1.0291 / Total Return	0	0	(2,108,028)	0	0		0	0	0	(2,108,028)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108276RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/01/2018	11/01/2016	Sale	0	0	1.1543 / Total Return	0	0	565,524	0	0		0	0	0	565,524	0	0	EL (Equity Risk Liability)
Total Return Swap - 108276RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/01/2018	11/07/2016	Maturity	0	565,524	1.1543 / Total Return	0	(45,722)	0	3,172	0		0	0	53,200	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 108312RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/01/2018	05/04/2016	Sale	0	0	8906 / Total Return	0	0	(6,991,849)	0	0		0	0	0	(6,991,849)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108312RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/01/2018	08/03/2016	Sale	0	0	9029 / Total Return	0	0	(6,178,843)	0	0		0	0	0	(6,178,843)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108312RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/01/2018	11/03/2016	Sale	0	0	1.0476 / Total Return	0	0	1,872,832	0	0		0	0	0	1,872,832	0	0	EL (Equity Risk Liability)
Total Return Swap - 108312RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/01/2018	11/07/2016	Maturity	0	1,872,832	1.0476 / Total Return	0	(101,812)	0	10,737	0		0	0	115,339	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 108330RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/02/2017	05/04/2016	Sale	0	0	8692 / Total Return	0	0	(17,505,240)	0	0		0	0	0	(17,505,240)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108330RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/02/2017	08/01/2016	Sale	0	248,189,918	1.0176 / Total Return	0	(14,769,851)	(13,224,410)	198,396	0		0	0	7,105,668	(4,518,486)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108849RE - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2017	06/13/2016	Sale	0	0	8924 / Total Return	0	0	(5,867,583)	0	0		0	0	0	(5,867,583)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108849RE - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2017	08/01/2016	Sale	0	99,263,081	9161 / Total Return	0	(3,126,433)	(3,622,707)	311,274	0		0	0	1,309,959	(1,621,425)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108922RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/21/2018	06/23/2016	Sale	0	0	9109 / Total Return	0	0	(2,185,434)	0	0		0	0	0	(2,185,434)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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Total Return Swap - 108922RE ~ Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/21/2018	09/21/2016	Sale	0	0	9071 / Total Return	0	0	(3,463,830)	0	0		0	0	0	(3,463,830)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108922RE ~ Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/21/2018	12/23/2016	Sale	0	0	1.1329 / Total Return	0	0	(7,348,239)	0	0		0	0	0	(7,348,239)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108946RE ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/22/2017	06/23/2016	Sale	0	0	9009 / Total Return	0	0	(2,428,260)	0	0		0	0	0	(2,428,260)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108946RE ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/22/2017	08/01/2016	Sale	0	115,679,100	8971 / Total Return	0	(169,421)	(4,855,403)	349,393	0		0	0	62,762	(4,745,189)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108967RE ~ Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/25/2020	06/23/2016	Sale	0	0	9309 / Total Return	0	0	(1,618,840)	0	0		0	0	0	(1,618,840)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108967RE ~ Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/25/2020	09/21/2016	Sale	0	0	9271 / Total Return	0	0	(2,565,800)	0	0		0	0	0	(2,565,800)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108967RE ~ Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/25/2020	12/23/2016	Sale	0	0	1.1529 / Total Return	0	0	(5,443,140)	0	0		0	0	0	(5,443,140)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108984RE ~ Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/26/2025	06/23/2016	Sale	0	0	9709 / Total Return	0	0	(1,214,130)	0	0		0	0	0	(1,214,130)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108984RE ~ Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/26/2025	09/21/2016	Sale	0	0	9671 / Total Return	0	0	(1,924,350)	0	0		0	0	0	(1,924,350)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108984RE ~ Receive: Floating 3 Month Libor +34 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/26/2025	12/23/2016	Sale	0	0	1.1929 / Total Return	0	0	(4,082,355)	0	0		0	0	0	(4,082,355)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108997RE ~ Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/23/2022	06/23/2016	Sale	0	0	9301 / Total Return	0	0	(2,323,738)	0	0		0	0	0	(2,323,738)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108997RE ~ Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/23/2022	09/20/2016	Sale	0	0	9401 / Total Return	0	0	(3,480,204)	0	0		0	0	0	(3,480,204)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108997RE ~ Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/23/2022	12/22/2016	Sale	0	0	1.1529 / Total Return	0	0	(7,043,615)	0	0		0	0	0	(7,043,615)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109340RE ~ Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2017	04/21/2016	Sale	0	0	9281 / Total Return	0	0	(22,758,462)	0	0		0	0	0	(22,758,462)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109340RE ~ Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2017	07/21/2016	Sale	0	0	9281 / Total Return	0	0	(8,561,214)	0	0		0	0	0	(8,561,214)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109340RE ~ Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2017	10/20/2016	Sale	0	0	1.0045 / Total Return	0	0	2,987,712	0	0		0	0	0	2,987,712	0	0	EL (Equity Risk Liability)
Total Return Swap - 109340RE ~ Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2017	10/24/2016	Maturity	0	2,987,712	1.0045 / Total Return	0	(244,709)	0	15,892	0		0	0	285,025	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 109517RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/12/2016	05/12/2016	Maturity	0	81,260,115	1.1172 / Total Return	0	(6,689,192)	0	116,679	0		0	0	6,689,192	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 109517RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/12/2016	05/12/2016	Sale	0	0	1.1172 / Total Return	0	0	(6,588,013)	0	0		0	0	0	(6,588,013)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109788RE ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/20/2018	06/23/2016	Sale	0	0	8984 / Total Return	0	0	(4,691,398)	0	0		0	0	0	(4,691,398)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109788RE ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/20/2018	09/20/2016	Sale	0	0	9101 / Total Return	0	0	(7,362,311)	0	0		0	0	0	(7,362,311)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109788RE ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/20/2018	12/22/2016	Sale	0	0	1.1267 / Total Return	0	0	(14,900,647)	0	0		0	0	0	(14,900,647)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109852RE ~ Receive: Floating 3 Month Libor -63 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/06/2017	04/01/2016	Sale	0	0	1.2501 / Total Return	0	0	3,485,286	0	0		0	0	0	3,485,286	0	0	EL (Equity Risk Liability)
Total Return Swap - 109852RE ~ Receive: Floating 3 Month Libor -63 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/06/2017	04/04/2016	Maturity	0	3,485,286	1.2606 / Total Return	0	88,850	0	(10,559)	0		0	0	(88,850)	0	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 109852RE - Receive: Floating 3 Month Libor -63 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/06/2017	07/06/2016	Sale	0	0	1.2606 / Total Return	0	0	(4,632,377)	0	0		0	0	0	(4,632,377)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109852RE - Receive: Floating 3 Month Libor -63 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/06/2017	10/05/2016	Sale	0	0	1.2911 / Total Return	0	0	(10,546,302)	0	0		0	0	0	(10,546,302)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109852RE - Receive: Floating 3 Month Libor -63 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/06/2017	11/30/2016	Sale	0	111,954,498	1.5016 / Total Return	0	2,513,292	(7,930,918)	(287,052)	0		0	0	(1,698,930)	(9,086,029)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109870RE - Receive: Floating 3 Month Libor +68 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2016	04/11/2016	Sale	0	0	1.3088 / Total Return	0	0	(1,536,151)	0	0		0	0	0	(1,536,151)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109870RE - Receive: Floating 3 Month Libor +68 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2016	07/11/2016	Maturity	0	88,160,204	1.3088 / Total Return	0	(2,131,714)	0	(282,727)	0		0	0	2,168,858	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 109870RE - Receive: Floating 3 Month Libor +68 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2016	07/11/2016	Sale	0	0	1.3088 / Total Return	0	0	(3,473,884)	0	0		0	0	0	(3,473,884)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109889RE - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/12/2016	04/12/2016	Sale	0	0	.7999 / Total Return	0	0	(10,855,460)	0	0		0	0	0	(10,855,460)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109889RE - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/12/2016	07/12/2016	Maturity	0	190,929,224	.7999 / Total Return	0	(11,640,830)	0	428,015	0		0	0	12,302,680	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 109889RE - Receive: Floating 3 Month Libor +17 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/12/2016	07/12/2016	Sale	0	0	.7999 / Total Return	0	0	(6,681,301)	0	0		0	0	0	(6,681,301)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109890RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/13/2016	04/13/2016	Sale	0	0	1.1484 / Total Return	0	0	(1,763,015)	0	0		0	0	0	(1,763,015)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109890RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/13/2016	07/13/2016	Maturity	0	90,779,659	1.1484 / Total Return	0	(3,109,823)	0	298,437	0		0	0	3,170,218	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 109890RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/13/2016	07/13/2016	Sale	0	0	1.1484 / Total Return	0	0	651,189	0	0		0	0	0	651,189	0	0	EL (Equity Risk Liability)
Total Return Swap - 109894RE - Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/12/2017	04/12/2016	Sale	0	0	1.3288 / Total Return	0	0	(3,306,748)	0	0		0	0	0	(3,306,748)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109894RE - Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/12/2017	07/12/2016	Sale	0	0	1.3288 / Total Return	0	0	(6,224,102)	0	0		0	0	0	(6,224,102)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109894RE - Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/12/2017	10/13/2016	Sale	0	0	1.3646 / Total Return	0	0	(9,279,151)	0	0		0	0	0	(9,279,151)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109894RE - Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/12/2017	12/06/2016	Sale	0	107,405,244	1.5716 / Total Return	0	(4,847,840)	(8,543,997)	(396,233)	0		0	0	3,460,451	(6,307,600)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110040RE - Receive: Floating 3 Month Libor +53 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/28/2016	04/26/2016	Sale	0	0	1.1644 / Total Return	0	0	(9,296,727)	0	0		0	0	0	(9,296,727)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110040RE - Receive: Floating 3 Month Libor +53 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/28/2016	07/28/2016	Maturity	0	96,218,578	1.1644 / Total Return	0	(5,486,694)	0	366,260	0		0	0	6,016,823	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110040RE - Receive: Floating 3 Month Libor +53 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/28/2016	07/28/2016	Sale	0	0	1.1644 / Total Return	0	0	1,743,159	0	0		0	0	0	1,743,159	0	0	EL (Equity Risk Liability)
Total Return Swap - 110041RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/27/2016	04/25/2016	Sale	0	0	.8839 / Total Return	0	0	(9,397,250)	0	0		0	0	0	(9,397,250)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110041RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/27/2016	07/27/2016	Maturity	0	91,110,499	.8839 / Total Return	0	(6,922,936)	0	260,890	0		0	0	7,636,976	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110041RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/27/2016	07/27/2016	Sale	0	0	.8839 / Total Return	0	0	(4,582,456)	0	0		0	0	0	(4,582,456)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110052RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/27/2018	04/26/2016	Sale	0	0	.9001 / Total Return	0	0	(10,714,297)	0	0		0	0	0	(10,714,297)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110052RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/27/2018	07/28/2016	Sale	0	0	.9001 / Total Return	0	0	(4,479,645)	0	0		0	0	0	(4,479,645)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 110052RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/27/2018	10/27/2016	Sale	0	0	9264 / Total Return	0	0	280,320	0	0		0	0	0	280,320	0	0	EL (Equity Risk Liability)
Total Return Swap - 110052RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/27/2018	10/28/2016	Maturity	0	280,320	9264 / Total Return	0	(23,234)	0	1,558	0		0	0	27,142	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110065RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/30/2020	05/02/2016	Sale	0	0	9266 / Total Return	0	0	(21,940,030)	0	0		0	0	0	(21,940,030)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110065RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/30/2020	08/01/2016	Sale	0	0	1.0491 / Total Return	0	0	(8,196,459)	0	0		0	0	0	(8,196,459)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110065RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/30/2020	11/01/2016	Sale	0	0	1.1743 / Total Return	0	0	2,198,875	0	0		0	0	0	2,198,875	0	0	EL (Equity Risk Liability)
Total Return Swap - 110065RE - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/30/2020	11/07/2016	Maturity	0	2,198,875	1.1743 / Total Return	0	(173,308)	0	12,591	0		0	0	201,656	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110080RE - Receive: Floating 3 Month Libor +53 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2016	05/03/2016	Sale	0	0	1.1666 / Total Return	0	0	(7,974,054)	0	0		0	0	0	(7,974,054)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110080RE - Receive: Floating 3 Month Libor +53 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2016	07/25/2016	Sale	0	86,032,018	1.1666 / Total Return	0	(4,585,320)	1,514,503	324,580	0		0	0	4,792,126	1,732,696	0	0	EL (Equity Risk Liability)
Total Return Swap - 110114RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2018	05/04/2016	Sale	0	0	9002 / Total Return	0	0	(9,840,919)	0	0		0	0	0	(9,840,919)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110114RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2018	08/03/2016	Sale	0	0	9141 / Total Return	0	0	(8,696,625)	0	0		0	0	0	(8,696,625)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110114RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2018	11/03/2016	Sale	0	0	1.0676 / Total Return	0	0	2,635,982	0	0		0	0	0	2,635,982	0	0	EL (Equity Risk Liability)
Total Return Swap - 110114RE - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/02/2018	11/07/2016	Maturity	0	2,635,982	1.0676 / Total Return	0	(141,208)	0	15,338	0		0	0	159,969	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110130RE - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/08/2016	05/04/2016	Sale	0	0	1.111 / Total Return	0	0	(3,917,405)	0	0		0	0	0	(3,917,405)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110130RE - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/08/2016	08/01/2016	Sale	0	50,698,343	1.1196 / Total Return	0	(2,855,179)	(912,709)	194,990	0		0	0	2,969,680	(806,593)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110131RE - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2022	05/05/2016	Sale	0	0	9497 / Total Return	0	0	(4,108,426)	0	0		0	0	0	(4,108,426)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110131RE - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2022	08/04/2016	Sale	0	0	9618 / Total Return	0	0	(2,720,576)	0	0		0	0	0	(2,720,576)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110131RE - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2022	11/03/2016	Sale	0	0	1.1224 / Total Return	0	0	904,111	0	0		0	0	0	904,111	0	0	EL (Equity Risk Liability)
Total Return Swap - 110131RE - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2022	11/07/2016	Maturity	0	904,111	1.1224 / Total Return	0	(45,368)	0	5,543	0		0	0	51,352	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110132RE - Receive: Floating 3 Month Libor +69 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2016	05/05/2016	Sale	0	0	1.3097 / Total Return	0	0	(10,302,726)	0	0		0	0	0	(10,302,726)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110132RE - Receive: Floating 3 Month Libor +69 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2016	08/04/2016	Maturity	0	93,928,985	1.3218 / Total Return	0	(7,139,682)	0	(221,730)	0		0	0	7,922,808	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110132RE - Receive: Floating 3 Month Libor +69 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/04/2016	08/04/2016	Sale	0	0	1.3218 / Total Return	0	0	(7,569,910)	0	0		0	0	0	(7,569,910)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110151RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2016	05/06/2016	Sale	0	0	6176 / Total Return	0	0	(5,421,229)	0	0		0	0	0	(5,421,229)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110151RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2016	08/10/2016	Maturity	0	85,552,072	6281 / Total Return	0	(5,008,423)	0	416,200	0		0	0	5,325,795	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110151RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/10/2016	08/10/2016	Sale	0	0	6281 / Total Return	0	0	(2,159,867)	0	0		0	0	0	(2,159,867)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 110234RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/18/2016	05/17/2016	Sale	0	0	1.1394 / Total Return	0	0	(7,412,598)	0	0		0	0	0	(7,412,598)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110234RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/18/2016	08/18/2016	Maturity	0	61,349,439	1.1451 / Total Return	0	(6,324,065)	0	269,074	0		0	0	7,088,176	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110234RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/18/2016	08/18/2016	Sale	0	0	1.1451 / Total Return	0	0	(3,333,013)	0	0		0	0	0	(3,333,013)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110243RE - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/17/2016	05/17/2016	Sale	0	0	.8194 / Total Return	0	0	(20,660,897)	0	0		0	0	0	(20,660,897)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110243RE - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/17/2016	08/01/2016	Sale	0	183,079,468	.8251 / Total Return	0	(17,499,559)	(10,281,690)	514,270	0		0	0	17,806,231	(8,613,500)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110252RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/18/2020	05/18/2016	Sale	0	0	.9182 / Total Return	0	0	(9,803,539)	0	0		0	0	0	(9,803,539)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110252RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/18/2020	08/18/2016	Sale	0	0	.9356 / Total Return	0	0	(9,497,723)	0	0		0	0	0	(9,497,723)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110252RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/18/2020	11/15/2016	Sale	0	0	1.111 / Total Return	0	0	902,012	0	0		0	0	0	902,012	0	0	EL (Equity Risk Liability)
Total Return Swap - 110252RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/18/2020	11/17/2016	Maturity	0	902,012	1.111 / Total Return	0	(63,127)	0	5,707	0		0	0	73,719	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110315RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/24/2017	05/25/2016	Sale	0	0	.6356 / Total Return	0	0	(11,628,994)	0	0		0	0	0	(11,628,994)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110315RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/24/2017	08/25/2016	Sale	0	0	.6666 / Total Return	0	0	(14,060,949)	0	0		0	0	0	(14,060,949)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110315RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/24/2017	11/25/2016	Sale	0	0	1.0693 / Total Return	0	0	(2,710,898)	0	0		0	0	0	(2,710,898)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110318RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/23/2018	05/25/2016	Sale	0	0	.8856 / Total Return	0	0	(5,828,140)	0	0		0	0	0	(5,828,140)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110318RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/23/2018	08/25/2016	Sale	0	0	.9166 / Total Return	0	0	(7,046,970)	0	0		0	0	0	(7,046,970)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110318RE - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/23/2018	11/25/2016	Sale	0	0	1.0793 / Total Return	0	0	(1,358,629)	0	0		0	0	0	(1,358,629)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110320RE - Receive: Floating 3 Month Libor -69 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/25/2016	05/25/2016	Sale	0	0	0 / Total Return	0	0	(8,120,446)	0	0		0	0	0	(8,120,446)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110320RE - Receive: Floating 3 Month Libor -69 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/25/2016	08/25/2016	Maturity	0	87,205,350	0 / Total Return	0	(7,370,371)	0	(19,450)	0		0	0	8,056,690	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110320RE - Receive: Floating 3 Month Libor -69 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/25/2016	08/25/2016	Sale	0	0	0 / Total Return	0	0	(11,327,015)	0	0		0	0	0	(11,327,015)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110345RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/25/2016	05/26/2016	Sale	0	0	1.0851 / Total Return	0	0	(12,250,745)	0	0		0	0	0	(12,250,745)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110345RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/25/2016	08/25/2016	Maturity	0	225,988,476	1.1241 / Total Return	0	(12,267,739)	0	1,015,140	0		0	0	12,932,768	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110345RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/25/2016	08/25/2016	Sale	0	0	1.1241 / Total Return	0	0	(12,321,264)	0	0		0	0	0	(12,321,264)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110384RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/29/2016	05/31/2016	Sale	0	0	1.0831 / Total Return	0	0	(8,035,981)	0	0		0	0	0	(8,035,981)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110384RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/29/2016	08/01/2016	Sale	0	91,591,963	1.1231 / Total Return	0	(5,820,273)	(1,502,248)	357,342	0		0	0	5,358,495	(529,819)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110404RE - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/31/2016	06/01/2016	Sale	0	0	1.1058 / Total Return	0	0	(4,981,341)	0	0		0	0	0	(4,981,341)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 110404RE - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/31/2016	08/31/2016	Maturity	0	55,466,254	1.1058 / Total Return	0	(3,377,419)	0	248,983	0		0	0	3,680,740	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110404RE - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/31/2016	08/31/2016	Sale	0	0	1.1058 / Total Return	0	0	(1,083,579)	0	0		0	0	0	(1,083,579)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110420RE - Receive: Floating 3 Month Libor +39 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/06/2016	06/03/2016	Sale	0	0	1.0249 / Total Return	0	0	(4,049,266)	0	0		0	0	0	(4,049,266)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110420RE - Receive: Floating 3 Month Libor +39 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/06/2016	08/01/2016	Sale	0	45,312,262	1.0701 / Total Return	0	(2,788,964)	(545,010)	132,959	0		0	0	2,452,025	41,160	0	0	EL (Equity Risk Liability)
Total Return Swap - 110437RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/09/2016	06/07/2016	Sale	0	0	1.0824 / Total Return	0	0	(4,676,707)	0	0		0	0	0	(4,676,707)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110437RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/09/2016	09/09/2016	Maturity	0	98,546,251	1.1056 / Total Return	0	(1,755,762)	0	487,028	0		0	0	1,839,085	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110437RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/09/2016	09/09/2016	Sale	0	0	1.1056 / Total Return	0	0	(3,825,681)	0	0		0	0	0	(3,825,681)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110524RE - Receive: Floating 3 Month Libor -80 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/21/2016	06/23/2016	Sale	0	0	0 / Total Return	0	0	(10,919,104)	0	0		0	0	0	(10,919,104)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110524RE - Receive: Floating 3 Month Libor -80 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/21/2016	08/01/2016	Sale	0	197,115,406	0 / Total Return	0	(2,251,470)	(10,836,334)	(33,772)	0		0	0	1,740,073	(10,201,228)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110592RE - Receive: Floating 3 Month Libor +16 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2018	06/27/2016	Sale	0	0	.7909 / Total Return	0	0	(4,904,890)	0	0		0	0	0	(4,904,890)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110592RE - Receive: Floating 3 Month Libor +16 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2018	09/23/2016	Sale	0	0	.8001 / Total Return	0	0	(10,832,530)	0	0		0	0	0	(10,832,530)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110592RE - Receive: Floating 3 Month Libor +16 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2018	12/28/2016	Sale	0	0	1.0167 / Total Return	0	0	(10,163,495)	0	0		0	0	0	(10,163,495)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110595RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2017	06/27/2016	Sale	0	0	1.4109 / Total Return	0	0	(5,008,764)	0	0		0	0	0	(5,008,764)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110595RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2017	09/23/2016	Sale	0	0	0 / Total Return	0	0	(10,598,384)	0	0		0	0	0	(10,598,384)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110595RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2017	11/17/2016	Sale	0	97,263,623	.0729 / Total Return	0	(1,394,629)	(4,125,395)	(50,160)	0		0	0	1,136,036	(3,643,545)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110604RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2018	06/28/2016	Sale	0	0	.8209 / Total Return	0	0	(9,191,131)	0	0		0	0	0	(9,191,131)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110604RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2018	09/28/2016	Sale	0	0	.8211 / Total Return	0	0	(6,577,431)	0	0		0	0	0	(6,577,431)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110604RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/27/2018	12/29/2016	Sale	0	0	1.0277 / Total Return	0	0	(11,792,954)	0	0		0	0	0	(11,792,954)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110605RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/28/2017	06/28/2016	Sale	0	0	1.4109 / Total Return	0	0	(17,873,199)	0	0		0	0	0	(17,873,199)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110605RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/28/2017	09/28/2016	Sale	0	0	1.4111 / Total Return	0	0	(15,435,465)	0	0		0	0	0	(15,435,465)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110605RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/28/2017	12/29/2016	Sale	0	0	1.6177 / Total Return	0	0	(21,730,038)	0	0		0	0	0	(21,730,038)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110626RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/29/2016	06/30/2016	Maturity	0	11,778,097	1.0751 / Total Return	0	(235,298)	0	31,476	0		0	0	235,298	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110626RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/29/2016	06/30/2016	Sale	0	0	1.0751 / Total Return	0	0	11,778,097	0	0		0	0	0	11,778,097	0	0	EL (Equity Risk Liability)
Total Return Swap - 110626RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/29/2016	09/29/2016	Maturity	0	235,571,351	1.1041 / Total Return	0	(4,706,152)	0	1,273,311	0		0	0	4,706,152	0	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 110626RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/29/2016	09/29/2016	Sale	0	0	1.1041 / Total Return	0	0	(29,313,401)	0	0		0	0	0	(29,313,401)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110658RE - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2016	07/01/2016	Sale	0	0	1.0691 / Total Return	0	0	4,098,404	0	0		0	0	0	4,098,404	0	0	EL (Equity Risk Liability)
Total Return Swap - 110658RE - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2016	07/26/2016	Maturity	0	4,098,404	1.0691 / Total Return	0	(71,542)	0	679	0		0	0	71,542	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110658RE - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2016	08/01/2016	Sale	0	110,212,178	1.0934 / Total Return	0	(1,923,858)	(9,799,432)	128,731	0		0	0	1,294,114	(9,169,687)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110673RE - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	04/01/2016	Sale	0	0	1.0701 / Total Return	0	0	8,185,145	0	0		0	0	0	8,185,145	0	0	EL (Equity Risk Liability)
Total Return Swap - 110673RE - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	04/04/2016	Maturity	0	8,185,145	1.0701 / Total Return	0	306,308	0	10	0		0	0	(306,308)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110673RE - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	07/05/2016	Sale	0	0	1.0701 / Total Return	0	0	1,153,946	0	0		0	0	0	1,153,946	0	0	EL (Equity Risk Liability)
Total Return Swap - 110673RE - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	07/26/2016	Maturity	0	2,307,891	1.0701 / Total Return	0	85,724	0	6,490	0		0	0	(86,367)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110673RE - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	10/04/2016	Sale	0	0	1.0964 / Total Return	0	0	(11,926,075)	0	0		0	0	0	(11,926,075)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110673RE - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	10/04/2016	Maturity	0	151,461,814	1.0964 / Total Return	0	5,625,859	0	844,498	0		0	0	(5,668,078)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110706RE - Receive: Floating 3 Month Libor +76 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	04/01/2016	Sale	0	0	1.3901 / Total Return	0	0	4,217,442	0	0		0	0	0	4,217,442	0	0	EL (Equity Risk Liability)
Total Return Swap - 110706RE - Receive: Floating 3 Month Libor +76 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	04/04/2016	Maturity	0	4,217,442	1.3901 / Total Return	0	138,102	0	(15,665)	0		0	0	(138,102)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110706RE - Receive: Floating 3 Month Libor +76 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	07/05/2016	Sale	0	0	1.3901 / Total Return	0	0	(2,435,669)	0	0		0	0	0	(2,435,669)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110706RE - Receive: Floating 3 Month Libor +76 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	08/01/2016	Sale	0	99,764,842	1.4164 / Total Return	0	3,188,985	(7,929,283)	(292,248)	0		0	0	(2,212,017)	(8,984,108)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110716RE - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/05/2016	04/01/2016	Sale	0	0	1.0771 / Total Return	0	0	4,770,908	0	0		0	0	0	4,770,908	0	0	EL (Equity Risk Liability)
Total Return Swap - 110716RE - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/05/2016	04/04/2016	Maturity	0	4,770,908	1.0866 / Total Return	0	168,293	0	376	0		0	0	(168,293)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110716RE - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/05/2016	07/06/2016	Sale	0	0	1.0866 / Total Return	0	0	2,596,192	0	0		0	0	0	2,596,192	0	0	EL (Equity Risk Liability)
Total Return Swap - 110716RE - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/05/2016	07/26/2016	Maturity	0	2,596,192	1.0866 / Total Return	0	91,580	0	7,506	0		0	0	(91,580)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110716RE - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/05/2016	08/01/2016	Sale	0	150,772,507	1.1171 / Total Return	0	5,318,480	(7,055,208)	571,558	0		0	0	(3,546,287)	(8,827,401)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110723RE - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2016	04/01/2016	Sale	0	0	1.4001 / Total Return	0	0	4,359,020	0	0		0	0	0	4,359,020	0	0	EL (Equity Risk Liability)
Total Return Swap - 110723RE - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2016	04/04/2016	Maturity	0	4,359,020	1.4001 / Total Return	0	141,630	0	(16,404)	0		0	0	(141,630)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110723RE - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2016	07/05/2016	Maturity	0	103,113,915	1.4001 / Total Return	0	3,350,298	0	(427,469)	0		0	0	(3,350,298)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110723RE - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2016	07/05/2016	Sale	0	0	1.4001 / Total Return	0	0	(2,517,433)	0	0		0	0	0	(2,517,433)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110785RE - Receive: Floating 3 Month Libor -75.5 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/06/2017	04/07/2016	Sale	0	0	1.3838 / Total Return	0	0	(427,727)	0	0		0	0	0	(427,727)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 110785RE - Receive: Floating 3 Month Libor -75.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/06/2017	07/08/2016	Sale	0	0	1.3838 / Total Return	0	0	(3,343,624)	0	0		0	0	0	(3,343,624)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110785RE - Receive: Floating 3 Month Libor -75.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/06/2017	10/06/2016	Sale	0	0	1.4196 / Total Return	0	0	(10,512,723)	0	0		0	0	0	(10,512,723)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110785RE - Receive: Floating 3 Month Libor -75.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/06/2017	11/29/2016	Sale	0	104,491,304	1.6311 / Total Return	0	(1,154,396)	(7,589,829)	(414,019)	0		0	0	923,623	(7,201,248)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110855RE - Receive: Floating 3 Month Libor +11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2016	04/19/2016	Sale	0	0	.7449 / Total Return	0	0	(5,587,670)	0	0		0	0	0	(5,587,670)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110855RE - Receive: Floating 3 Month Libor +11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2016	07/15/2016	Sale	0	0	.7449 / Total Return	0	0	(3,005,236)	0	0		0	0	0	(3,005,236)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110855RE - Receive: Floating 3 Month Libor +11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2016	08/01/2016	Sale	0	62,017,116	.8071 / Total Return	0	(4,126,151)	(222,814)	158,775	0		0	0	3,150,546	1,324,497	0	0	EL (Equity Risk Liability)
Total Return Swap - 110897RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2020	04/18/2016	Sale	0	0	.8751 / Total Return	0	0	(10,557,767)	0	0		0	0	0	(10,557,767)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110897RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2020	07/18/2016	Sale	0	0	.8751 / Total Return	0	0	(4,628,196)	0	0		0	0	0	(4,628,196)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110897RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2020	10/20/2016	Sale	0	0	.9416 / Total Return	0	0	1,205,874	0	0		0	0	0	1,205,874	0	0	EL (Equity Risk Liability)
Total Return Swap - 110897RE - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2020	10/24/2016	Maturity	0	1,205,874	.9416 / Total Return	0	(99,603)	0	6,077	0		0	0	115,794	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110898RE - Receive: Floating 3 Month Libor +48 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	04/21/2016	Sale	0	0	1.1181 / Total Return	0	0	(8,433,036)	0	0		0	0	0	(8,433,036)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110898RE - Receive: Floating 3 Month Libor +48 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	07/21/2016	Maturity	0	184,424	1.1181 / Total Return	0	(12,854)	0	635	0		0	0	14,085	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110898RE - Receive: Floating 3 Month Libor +48 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	07/21/2016	Sale	0	0	1.1181 / Total Return	0	0	184,424	0	0		0	0	0	184,424	0	0	EL (Equity Risk Liability)
Total Return Swap - 110898RE - Receive: Floating 3 Month Libor +48 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	08/01/2016	Sale	0	87,910,751	1.1945 / Total Return	0	(6,127,362)	(1,596,300)	340,582	0		0	0	4,396,703	720,911	0	0	EL (Equity Risk Liability)
Total Return Swap - 110899RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/18/2018	04/18/2016	Sale	0	0	.8251 / Total Return	0	0	(10,557,767)	0	0		0	0	0	(10,557,767)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110899RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/18/2018	07/18/2016	Sale	0	0	.8251 / Total Return	0	0	(4,628,196)	0	0		0	0	0	(4,628,196)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110899RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/18/2018	10/20/2016	Sale	0	0	.8916 / Total Return	0	0	1,205,874	0	0		0	0	0	1,205,874	0	0	EL (Equity Risk Liability)
Total Return Swap - 110899RE - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/18/2018	10/24/2016	Maturity	0	1,205,874	.8916 / Total Return	0	(100,891)	0	5,740	0		0	0	117,292	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110901RE - Receive: Floating 3 Month Libor +11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	04/18/2016	Sale	0	0	.7451 / Total Return	0	0	(31,674,096)	0	0		0	0	0	(31,674,096)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110901RE - Receive: Floating 3 Month Libor +11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	07/18/2016	Sale	0	0	.7451 / Total Return	0	0	(13,884,937)	0	0		0	0	0	(13,884,937)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110901RE - Receive: Floating 3 Month Libor +11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	08/01/2016	Sale	0	280,256,518	.8116 / Total Return	0	(23,972,350)	(1,261,868)	720,350	0		0	0	18,857,916	7,749,556	0	0	EL (Equity Risk Liability)
Total Return Swap - 110902RE - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/20/2016	04/20/2016	Maturity	0	170,958,536	1.3851 / Total Return	0	(19,243,002)	0	123,730	0		0	0	19,243,002	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110902RE - Receive: Floating 3 Month Libor +75 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/20/2016	04/20/2016	Sale	0	0	1.3851 / Total Return	0	0	(22,338,172)	0	0		0	0	0	(22,338,172)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 111250RE ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/06/2018	06/06/2016	Sale	0	0	8835 / Total Return	0	0	(12,709,826)	0	0		0	0	0	(12,709,826)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111250RE ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/06/2018	09/07/2016	Sale	0	0	9107 / Total Return	0	0	(8,004,648)	0	0		0	0	0	(8,004,648)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111250RE ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/06/2018	12/06/2016	Sale	0	0	1.0834 / Total Return	0	0	(3,107,347)	0	0		0	0	0	(3,107,347)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111307RE ~ Receive: Floating 3 Month Libor +16 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/13/2016	06/13/2016	Maturity	0	96,903,110	7939 / Total Return	0	(3,990,334)	0	156,180	0		0	0	3,990,334	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111307RE ~ Receive: Floating 3 Month Libor +16 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/13/2016	06/13/2016	Sale	0	0	7939 / Total Return	0	0	(7,415,686)	0	0		0	0	0	(7,415,686)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111369RE ~ Receive: Floating 3 Month Libor +57 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2017	06/17/2016	Sale	0	0	1.1934 / Total Return	0	0	2,972,224	0	0		0	0	0	2,972,224	0	0	EL (Equity Risk Liability)
Total Return Swap - 111369RE ~ Receive: Floating 3 Month Libor +57 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2017	06/22/2016	Maturity	0	2,972,224	1.1934 / Total Return	0	(1,817)	0	7,728	0		0	0	1,817	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111369RE ~ Receive: Floating 3 Month Libor +57 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2017	09/15/2016	Sale	0	0	1.2144 / Total Return	0	0	(6,474,950)	0	0		0	0	0	(6,474,950)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111369RE ~ Receive: Floating 3 Month Libor +57 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2017	12/19/2016	Sale	0	0	1.4307 / Total Return	0	0	(2,012,185)	0	0		0	0	0	(2,012,185)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111370RE ~ Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2017	06/16/2016	Sale	0	0	759 / Total Return	0	0	(10,124,070)	0	0		0	0	0	(10,124,070)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111370RE ~ Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2017	09/13/2016	Sale	0	0	7666 / Total Return	0	0	(13,621,677)	0	0		0	0	0	(13,621,677)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111370RE ~ Receive: Floating 3 Month Libor +12 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/14/2017	12/15/2016	Sale	0	0	9771 / Total Return	0	0	(16,613,009)	0	0		0	0	0	(16,613,009)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111507RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/22/2016	06/22/2016	Sale	0	0	1.1284 / Total Return	0	0	1,355,281	0	0		0	0	0	1,355,281	0	0	EL (Equity Risk Liability)
Total Return Swap - 111507RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/22/2016	06/23/2016	Maturity	0	1,355,850	1.1284 / Total Return	0	5,799	0	3,485	0		0	0	(5,799)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111507RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/22/2016	08/01/2016	Sale	0	53,609,781	1.1401 / Total Return	0	229,277	(3,006,593)	209,091	0		0	0	(107,200)	(3,128,671)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111639RE ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/10/2017	04/08/2016	Maturity	0	3,359,991	1.1108 / Total Return	0	1,486	0	711	0		0	0	(1,486)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111639RE ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/10/2017	04/08/2016	Sale	0	0	1.1108 / Total Return	0	0	3,359,991	0	0		0	0	0	3,359,991	0	0	EL (Equity Risk Liability)
Total Return Swap - 111639RE ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/10/2017	07/08/2016	Sale	0	0	1.1108 / Total Return	0	0	(1,613,471)	0	0		0	0	0	(1,613,471)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111639RE ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/10/2017	08/01/2016	Sale	0	96,639,250	1.1471 / Total Return	0	42,028	(5,054,785)	371,809	0		0	0	(19,075)	(5,078,440)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111667RE ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	04/14/2016	Sale	0	0	1.1496 / Total Return	0	0	(3,362,767)	0	0		0	0	0	(3,362,767)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111667RE ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	07/14/2016	Sale	0	0	1.1496 / Total Return	0	0	(991,610)	0	0		0	0	0	(991,610)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111667RE ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	10/13/2016	Sale	0	0	1.1934 / Total Return	0	0	(10,805,814)	0	0		0	0	0	(10,805,814)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111673RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2017	04/11/2016	Sale	0	0	0 / Total Return	0	0	(1,761,633)	0	0		0	0	0	(1,761,633)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111673RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2017	07/11/2016	Sale	0	0	0 / Total Return	0	0	(3,941,223)	0	0		0	0	0	(3,941,223)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 111673RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2017	08/01/2016	Sale	0	100,001,518	0 / Total Return	0	(2,175,397)	(6,362,729)	(114,389)	0		0	0	1,076,613	(5,139,886)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111689RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	04/14/2016	Sale	0	0	1.1184 / Total Return	0	0	(1,091,934)	0	0		0	0	0	(1,091,934)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111689RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	07/14/2016	Sale	0	0	1.1184 / Total Return	0	0	(224,699)	0	0		0	0	0	(224,699)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111689RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	08/01/2016	Sale	0	44,990,015	1.1701 / Total Return	0	(1,493,884)	(1,770,333)	176,112	0		0	0	697,413	(930,143)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111694RE ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	04/12/2016	Sale	0	0	0 / Total Return	0	0	(2,958,427)	0	0		0	0	0	(2,958,427)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111694RE ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	07/12/2016	Sale	0	0	0 / Total Return	0	0	(5,788,272)	0	0		0	0	0	(5,788,272)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111694RE ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	08/01/2016	Sale	0	100,001,182	0 / Total Return	0	(4,622,285)	(6,139,162)	(117,821)	0		0	0	2,435,299	(3,547,883)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111712RE ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/17/2017	04/14/2016	Sale	0	0	1.1529 / Total Return	0	0	(3,917,548)	0	0		0	0	0	(3,917,548)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111712RE ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/17/2017	07/14/2016	Sale	0	0	1.1529 / Total Return	0	0	(506,723)	0	0		0	0	0	(506,723)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111712RE ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/17/2017	08/01/2016	Sale	0	100,002,951	1.1991 / Total Return	0	(4,684,964)	(3,911,712)	399,060	0		0	0	2,229,867	(1,249,345)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111721RE ~ Receive: Floating 3 Month Libor +9.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2018	04/13/2016	Sale	0	0	.7234 / Total Return	0	0	(10,907,431)	0	0		0	0	0	(10,907,431)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111721RE ~ Receive: Floating 3 Month Libor +9.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2018	07/13/2016	Sale	0	0	.7234 / Total Return	0	0	(7,393,491)	0	0		0	0	0	(7,393,491)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111721RE ~ Receive: Floating 3 Month Libor +9.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2018	10/13/2016	Sale	0	0	.7751 / Total Return	0	0	(3,565,478)	0	0		0	0	0	(3,565,478)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111722RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	04/13/2016	Sale	0	0	0 / Total Return	0	0	(5,393,150)	0	0		0	0	0	(5,393,150)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111722RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	07/13/2016	Sale	0	0	0 / Total Return	0	0	(8,124,794)	0	0		0	0	0	(8,124,794)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111722RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	10/13/2016	Sale	0	0	0 / Total Return	0	0	(7,508,085)	0	0		0	0	0	(7,508,085)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111722RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	11/09/2016	Sale	0	99,999,260	.05 / Total Return	0	(5,824,917)	2,065,411	(140,701)	0		0	0	5,894,905	3,220,181	0	0	EL (Equity Risk Liability)
Total Return Swap - 111759RE ~ Receive: Floating 3 Month Libor +6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/18/2017	04/15/2016	Sale	0	0	.6931 / Total Return	0	0	(20,687)	0	0		0	0	0	(20,687)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111759RE ~ Receive: Floating 3 Month Libor +6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/18/2017	07/15/2016	Sale	0	0	.6931 / Total Return	0	0	637,220	0	0		0	0	0	637,220	0	0	EL (Equity Risk Liability)
Total Return Swap - 111759RE ~ Receive: Floating 3 Month Libor +6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/18/2017	10/17/2016	Sale	0	0	.7479 / Total Return	0	0	(26,056)	0	0		0	0	0	(26,056)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111759RE ~ Receive: Floating 3 Month Libor +6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/18/2017	10/19/2016	Maturity	0	9,722	.7479 / Total Return	0	561	0	647	0		0	0	(630)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111761RE ~ Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/19/2017	04/14/2016	Sale	0	0	1.2143 / Total Return	0	0	271,822	0	0		0	0	0	271,822	0	0	EL (Equity Risk Liability)
Total Return Swap - 111761RE ~ Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/19/2017	07/14/2016	Sale	0	0	1.2249 / Total Return	0	0	(19,362)	0	0		0	0	0	(19,362)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111761RE ~ Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/19/2017	10/18/2016	Sale	0	0	1.2871 / Total Return	0	0	(20,323)	0	0		0	0	0	(20,323)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 111784RE ~ Receive: Floating 3 Month Libor -81 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	04/19/2016	Sale	0	0	0 / Total Return	0	0	(8,957,282)	0	0		0	0	0	(8,957,282)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111784RE ~ Receive: Floating 3 Month Libor -81 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	07/15/2016	Sale	0	0	0 / Total Return	0	0	(5,436,594)	0	0		0	0	0	(5,436,594)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111784RE ~ Receive: Floating 3 Month Libor -81 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	08/01/2016	Sale	0	69,499,650	0 / Total Return	0	(6,587,973)	(1,035,249)	(66,495)	0		0	0	4,216,795	2,700,346	0	0	EL (Equity Risk Liability)
Total Return Swap - 111787RE ~ Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	04/19/2016	Sale	0	0	.6313 / Total Return	0	0	(4,198,428)	0	0		0	0	0	(4,198,428)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111787RE ~ Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	07/15/2016	Sale	0	0	.6451 / Total Return	0	0	(1,853,621)	0	0		0	0	0	(1,853,621)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111787RE ~ Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	08/01/2016	Sale	0	37,500,000	.7116 / Total Return	0	(3,165,242)	(139,338)	83,016	0		0	0	1,877,540	1,659,196	0	0	EL (Equity Risk Liability)
Total Return Swap - 111789RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	04/18/2016	Sale	0	0	1.1186 / Total Return	0	0	(6,057,560)	0	0		0	0	0	(6,057,560)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111789RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	07/18/2016	Sale	0	0	1.1381 / Total Return	0	0	497,433	0	0		0	0	0	497,433	0	0	EL (Equity Risk Liability)
Total Return Swap - 111789RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	07/20/2016	Maturity	0	497,433	1.1381 / Total Return	0	(29,323)	0	1,727	0		0	0	31,871	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111789RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	10/20/2016	Sale	0	0	1.2145 / Total Return	0	0	(805,394)	0	0		0	0	0	(805,394)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111789RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	12/15/2016	Sale	0	69,222,279	1.3818 / Total Return	0	(4,037,365)	(671,236)	613,917	0		0	0	4,033,527	(269,666)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111796RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/23/2017	04/21/2016	Sale	0	0	1.1281 / Total Return	0	0	(9,572,641)	0	0		0	0	0	(9,572,641)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111796RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/23/2017	07/21/2016	Maturity	0	209,346	1.1281 / Total Return	0	(14,539)	0	727	0		0	0	15,931	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111796RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/23/2017	07/21/2016	Sale	0	0	1.1281 / Total Return	0	0	209,346	0	0		0	0	0	209,346	0	0	EL (Equity Risk Liability)
Total Return Swap - 111796RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/23/2017	10/21/2016	Sale	0	0	1.2045 / Total Return	0	0	(2,113,113)	0	0		0	0	0	(2,113,113)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111796RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/23/2017	11/16/2016	Sale	0	99,790,654	1.3718 / Total Return	0	(6,799,154)	2,417,709	755,845	0		0	0	6,125,083	3,886,587	0	0	EL (Equity Risk Liability)
Total Return Swap - 111865RE ~ Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2017	04/26/2016	Sale	0	0	1.0944 / Total Return	0	0	(5,954,926)	0	0		0	0	0	(5,954,926)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111865RE ~ Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2017	07/26/2016	Maturity	0	1,077,047	1.0944 / Total Return	0	(91,416)	0	3,787	0		0	0	104,535	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111865RE ~ Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2017	07/26/2016	Sale	0	0	1.0944 / Total Return	0	0	1,077,047	0	0		0	0	0	1,077,047	0	0	EL (Equity Risk Liability)
Total Return Swap - 111865RE ~ Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/26/2017	10/26/2016	Sale	0	0	1.203 / Total Return	0	0	(745,621)	0	0		0	0	0	(745,621)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111869RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2017	04/25/2016	Sale	0	0	.6339 / Total Return	0	0	(9,000,985)	0	0		0	0	0	(9,000,985)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111869RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2017	07/25/2016	Sale	0	0	.6339 / Total Return	0	0	(2,728,623)	0	0		0	0	0	(2,728,623)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111869RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2017	08/01/2016	Sale	0	60,500,144	.7335 / Total Return	0	(6,275,232)	44,743	133,326	0		0	0	3,893,540	3,643,062	0	0	EL (Equity Risk Liability)
Total Return Swap - 112109RE ~ Receive: Floating 3 Month Libor +44 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/14/2017	05/12/2016	Sale	0	0	1.0582 / Total Return	0	0	(9,862,417)	0	0		0	0	0	(9,862,417)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 112109RE ~ Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/14/2017	08/12/2016	Sale	0	0	1.0661 / Total Return	0	0	(4,786,946)	0	0		0	0	0	(4,786,946)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112109RE ~ Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/14/2017	11/14/2016	Sale	0	0	1.2583 / Total Return	0	0	3,245,262	0	0		0	0	0	3,245,262	0	0	EL (Equity Risk Liability)
Total Return Swap - 112109RE ~ Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/14/2017	11/15/2016	Maturity	0	3,245,262	1.2583 / Total Return	0	(282,464)	0	23,534	0		0	0	323,885	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112109RE ~ Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/14/2017	11/18/2016	Sale	0	96,654,519	1.2583 / Total Return	0	(8,412,699)	1,160,509	733,582	0		0	0	7,524,574	3,282,278	0	0	EL (Equity Risk Liability)
Total Return Swap - 112284RE ~ Receive: Floating 3 Month Libor -36 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/27/2016	05/27/2016	Maturity	0	204,517,826	.3131 / Total Return	0	(14,304,843)	0	86,884	0		0	0	14,304,843	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112284RE ~ Receive: Floating 3 Month Libor -36 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/27/2016	05/27/2016	Sale	0	0	.3131 / Total Return	0	0	(16,711,674)	0	0		0	0	0	(16,711,674)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112546AC ~ Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2016	04/19/2016	Sale	0	0	.8579 / Total Return	0	0	(18,829,792)	0	0		0	0	0	(18,829,792)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112546AC ~ Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2016	07/15/2016	Sale	0	0	.8579 / Total Return	0	0	(10,127,294)	0	0		0	0	0	(10,127,294)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112546AC ~ Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2016	10/19/2016	Maturity	0	208,990,417	.9041 / Total Return	0	(13,780,091)	0	1,025,771	0		0	0	15,689,420	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112546AC ~ Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2016	10/19/2016	Sale	0	0	.9041 / Total Return	0	0	2,150,736	0	0		0	0	0	2,150,736	0	0	EL (Equity Risk Liability)
Total Return Swap - 112550AC ~ Receive: Floating 3 Month Libor +53 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/14/2016	06/14/2016	Maturity	0	51,774,414	1.1624 / Total Return	0	(1,417,421)	0	123,703	0		0	0	1,417,421	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112550AC ~ Receive: Floating 3 Month Libor +53 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/14/2016	06/14/2016	Sale	0	0	1.1624 / Total Return	0	0	(2,886,741)	0	0		0	0	0	(2,886,741)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112551AC ~ Receive: Floating 3 Month Libor +26 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/23/2020	06/23/2016	Sale	0	0	.8901 / Total Return	0	0	(5,083,905)	0	0		0	0	0	(5,083,905)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112551AC ~ Receive: Floating 3 Month Libor +26 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/23/2020	09/20/2016	Sale	0	0	.9001 / Total Return	0	0	(7,618,900)	0	0		0	0	0	(7,618,900)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112551AC ~ Receive: Floating 3 Month Libor +26 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/23/2020	12/22/2016	Sale	0	0	1.1129 / Total Return	0	0	(15,419,958)	0	0		0	0	0	(15,419,958)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112542AC ~ Receive: Floating 3 Month Libor +40 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/11/2016	05/12/2016	Sale	0	0	1.0176 / Total Return	0	0	(3,403,768)	0	0		0	0	0	(3,403,768)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112542AC ~ Receive: Floating 3 Month Libor +40 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/11/2016	08/01/2016	Sale	0	41,983,916	1.0281 / Total Return	0	(3,214,366)	(1,482,228)	149,667	0		0	0	3,272,220	(1,279,483)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110761RE ~ Receive: Floating 3 Month Libor +75 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/04/2016	04/04/2016	Maturity	0	104,846,356	1.3801 / Total Return	0	2,782,866	0	11,945	0		0	0	(2,782,866)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110761RE ~ Receive: Floating 3 Month Libor +75 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/04/2016	04/04/2016	Sale	0	0	1.3801 / Total Return	0	0	2,771,129	0	0		0	0	0	2,771,129	0	0	EL (Equity Risk Liability)
Total Return Swap - 110785RE ~ Receive: Floating 3 Month Libor -75.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2016	04/06/2017	11/29/2016	Sale	0	427,727	1.6311 / Total Return	0	(4,725)	(31,068)	(160)	0		0	0	(1,591)	(29,478)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109870RE ~ Receive: Floating 3 Month Libor +68 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2016	07/11/2016	07/11/2016	Maturity	0	1,536,151	1.3088 / Total Return	0	(37,144)	0	(199)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111789RE ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	01/20/2017	12/15/2016	Sale	0	6,057,560	1.3818 / Total Return	0	(353,305)	(58,739)	50,061	0		0	0	(35,141)	(23,598)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110901RE ~ Receive: Floating 3 Month Libor +11 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	10/20/2016	08/01/2016	Sale	0	31,674,096	.8116 / Total Return	0	(2,709,313)	(142,614)	69,593	0		0	0	(1,018,455)	875,841	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 111869RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2016	01/25/2017	08/01/2016	Sale	0	9,000,985	.7335 / Total Return	0	(933,606)	6,657	16,169	0		0	0	(535,344)	542,001	0	0	EL (Equity Risk Liability)
Total Return Swap - 111673RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2016	01/11/2017	08/01/2016	Sale	0	1,761,633	0 / Total Return	0	(38,322)	(112,086)	(1,066)	0		0	0	(21,542)	(90,545)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109889RE ~ Receive: Floating 3 Month Libor +17 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2016	07/12/2016	07/12/2016	Maturity	0	10,855,460	.7999 / Total Return	0	(661,850)	0	21,974	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 109894RE ~ Receive: Floating 3 Month Libor -70 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2016	07/12/2017	12/06/2016	Sale	0	3,306,748	1.5716 / Total Return	0	(149,253)	(263,049)	(1,742)	0		0	0	(68,853)	(194,196)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111694RE ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2016	01/12/2017	08/01/2016	Sale	0	2,958,427	0 / Total Return	0	(136,745)	(181,621)	(1,849)	0		0	0	(76,660)	(104,960)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109890RE ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	07/13/2016	07/13/2016	Maturity	0	1,763,015	1.1484 / Total Return	0	(60,395)	0	5,124	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111722RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	01/12/2017	11/09/2016	Sale	0	5,393,150	.05 / Total Return	0	(314,149)	111,392	(4,754)	0		0	0	(62,279)	173,670	0	0	EL (Equity Risk Liability)
Total Return Swap - 111689RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	01/12/2017	08/01/2016	Sale	0	1,091,934	1.1701 / Total Return	0	(36,257)	(42,967)	3,836	0		0	0	(20,392)	(22,575)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111712RE ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	01/17/2017	08/01/2016	Sale	0	3,917,548	1.1991 / Total Return	0	(183,530)	(153,239)	13,994	0		0	0	(104,296)	(48,942)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112546AC ~ Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2016	10/19/2016	10/19/2016	Maturity	0	18,829,792	.9041 / Total Return	0	(1,241,570)	0	84,770	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110855RE ~ Receive: Floating 3 Month Libor +11 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2016	10/19/2016	08/01/2016	Sale	0	5,587,670	.8071 / Total Return	0	(371,761)	(20,075)	12,375	0		0	0	(139,411)	119,336	0	0	EL (Equity Risk Liability)
Total Return Swap - 111784RE ~ Receive: Floating 3 Month Libor -81 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2016	01/20/2017	08/01/2016	Sale	0	8,957,282	0 / Total Return	0	(849,074)	(133,425)	(4,400)	0		0	0	(481,452)	348,027	0	0	EL (Equity Risk Liability)
Total Return Swap - 111787RE ~ Receive: Floating 3 Month Libor +1 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2016	01/20/2017	08/01/2016	Sale	0	4,198,425	.7116 / Total Return	0	(354,374)	(15,600)	7,987	0		0	0	(201,360)	185,760	0	0	EL (Equity Risk Liability)
Total Return Swap - 110898RE ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	10/20/2016	08/01/2016	Sale	0	8,433,048	1.1945 / Total Return	0	(587,782)	(153,129)	27,403	0		0	0	(222,284)	69,155	0	0	EL (Equity Risk Liability)
Total Return Swap - 111796RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	01/23/2017	11/16/2016	Sale	0	9,572,635	1.3718 / Total Return	0	(652,224)	231,924	66,472	0		0	0	(140,905)	372,829	0	0	EL (Equity Risk Liability)
Total Return Swap - 112684AC ~ Receive: Floating 3 Month Libor -28 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2016	07/12/2016	07/12/2016	Maturity	0	199,998,093	.3496 / Total Return	0	0	0	177,347	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112684AC ~ Receive: Floating 3 Month Libor -28 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2016	07/12/2016	07/12/2016	Sale	0	0	.3496 / Total Return	0	0	(6,796,862)	0	0		0	0	0	(6,796,862)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112617AC ~ Receive: Floating 3 Month Libor -28 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2016	07/08/2016	07/08/2016	Maturity	0	225,000,000	.3508 / Total Return	0	0	0	199,404	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112617AC ~ Receive: Floating 3 Month Libor -28 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2016	07/08/2016	07/08/2016	Sale	0	0	.3508 / Total Return	0	0	(5,448,840)	0	0		0	0	0	(5,448,840)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112728AC ~ Receive: Floating 3 Month Libor +35 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2016	04/14/2017	07/13/2016	Maturity	0	1,173,836	.9829 / Total Return	0	0	0	2,875	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112728AC ~ Receive: Floating 3 Month Libor +35 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2016	04/14/2017	07/13/2016	Sale	0	0	.9829 / Total Return	0	0	1,173,836	0	0		0	0	0	1,173,836	0	0	EL (Equity Risk Liability)
Total Return Swap - 112728AC ~ Receive: Floating 3 Month Libor +35 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2016	04/14/2017	10/14/2016	Sale	0	0	1.0291 / Total Return	0	0	(6,002,173)	0	0		0	0	0	(6,002,173)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112598AC ~ Receive: Floating 3 Month Libor -26 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/07/2016	06/30/2016	Sale	0	199,999,986	.3706 / Total Return	0	0	(2,017,769)	174,769	0		0	0	0	(2,017,769)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110041RE ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed ...	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2016	07/27/2016	07/27/2016	Maturity	0	9,397,250	.8839 / Total Return	0	(714,040)	0	20,995	0		0	0	0	0	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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Total Return Swap - 113024AC ~ Receive: Floating 3 Month Libor -11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	10/20/2016	07/18/2016	Sale	0	0	5244 / Total Return	0	0	(5,169,285)	0	0		0	0	0	(5,169,285)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113024AC ~ Receive: Floating 3 Month Libor -11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	10/20/2016	08/01/2016	Sale	0	116,130,046	5856 / Total Return	0	0	(577,856)	180,370	0		0	0	0	(577,856)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113023AC ~ Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	04/20/2017	07/18/2016	Sale	0	0	0 / Total Return	0	0	(13,461,060)	0	0		0	0	0	(13,461,060)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113023AC ~ Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	04/20/2017	10/20/2016	Sale	0	0	0 / Total Return	0	0	(1,558,900)	0	0		0	0	0	(1,558,900)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112787AC ~ Receive: Floating 3 Month Libor -19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2016	07/14/2016	07/14/2016	Maturity	0	204,910,450	4396 / Total Return	0	0	0	227,699	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112787AC ~ Receive: Floating 3 Month Libor -19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2016	07/14/2016	07/14/2016	Sale	0	0	4396 / Total Return	0	0	(10,736,905)	0	0		0	0	0	(10,736,905)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110040RE ~ Receive: Floating 3 Month Libor +53 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/28/2016	07/28/2016	Maturity	0	9,296,727	1.1644 / Total Return	0	(530,129)	0	27,362	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110130RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	08/08/2016	08/01/2016	Sale	0	3,917,405	1.1196 / Total Return	0	(220,617)	(70,524)	10,843	0		0	0	(8,199)	(62,325)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110151RE ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2016	08/10/2016	08/10/2016	Maturity	0	5,421,229	6281 / Total Return	0	(317,372)	0	15,788	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110080RE ~ Receive: Floating 3 Month Libor +53 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	08/02/2016	07/25/2016	Sale	0	7,974,054	1.1666 / Total Return	0	(425,000)	140,375	22,998	0		0	0	(20,224)	160,598	0	0	EL (Equity Risk Liability)
Total Return Swap - 108330RE ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	02/02/2017	08/01/2016	Sale	0	17,505,240	1.0176 / Total Return	0	(1,041,742)	(932,739)	495	0		0	0	(614,043)	(318,696)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110132RE ~ Receive: Floating 3 Month Libor +69 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	08/04/2016	08/04/2016	Maturity	0	10,302,726	1.3218 / Total Return	0	(783,126)	0	(1,487)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 113219AC ~ Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	05/12/2017	08/12/2016	Sale	0	0	9681 / Total Return	0	0	(3,831,231)	0	0		0	0	0	(3,831,231)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113219AC ~ Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	05/12/2017	11/14/2016	Sale	0	0	1.1576 / Total Return	0	0	2,597,344	0	0		0	0	0	2,597,344	0	0	EL (Equity Risk Liability)
Total Return Swap - 113219AC ~ Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	05/12/2017	11/15/2016	Maturity	0	2,597,344	1.1576 / Total Return	0	0	0	14,360	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 113218AC ~ Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	05/12/2017	08/12/2016	Sale	0	0	9681 / Total Return	0	0	(1,378,109)	0	0		0	0	0	(1,378,109)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113218AC ~ Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	05/12/2017	11/14/2016	Sale	0	0	1.1576 / Total Return	0	0	934,275	0	0		0	0	0	934,275	0	0	EL (Equity Risk Liability)
Total Return Swap - 113218AC ~ Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	05/12/2017	11/15/2016	Maturity	0	934,275	1.1576 / Total Return	0	0	0	5,165	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112542AC ~ Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	08/11/2016	08/01/2016	Sale	0	3,403,768	1.0281 / Total Return	0	(260,599)	(120,169)	8,068	0		0	0	(16,437)	(103,732)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112109RE ~ Receive: Floating 3 Month Libor +44 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	02/14/2017	11/18/2016	Sale	0	9,862,417	1.2583 / Total Return	0	(858,414)	118,416	62,982	0		0	0	(216,501)	334,917	0	0	EL (Equity Risk Liability)
Total Return Swap - 110234RE ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/18/2016	08/18/2016	08/18/2016	Maturity	0	7,412,598	1.1451 / Total Return	0	(764,111)	0	21,976	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110243RE ~ Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/18/2016	08/17/2016	08/01/2016	Sale	0	20,660,897	8251 / Total Return	0	(1,974,861)	(1,160,310)	36,936	0		0	0	(188,259)	(972,051)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113386AC ~ Receive: Floating 3 Month Libor +15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2016	08/25/2016	08/25/2016	Maturity	0	100,000,000	8166 / Total Return	0	0	0	207,588	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 113386AC ~ Receive: Floating 3 Month Libor +15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2016	08/25/2016	08/25/2016	Sale	0	0	8166 / Total Return	0	0	(4,889,829)	0	0		0	0	0	(4,889,829)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Total Return Swap - 110320RE - Receive: Floating 3 Month Libor -69 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	08/25/2016	08/25/2016	Maturity	0	8,120,446	0 / Total Return	0	(686,319)	0	(575)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110345RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	08/25/2016	08/25/2016	Maturity	0	12,250,745	1.1241 / Total Return	0	(665,029)	0	34,538	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110384RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2016	08/29/2016	08/01/2016	Sale	0	8,035,981	1.1231 / Total Return	0	(510,652)	(131,802)	17,047	0		0	0	(85,318)	(46,485)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110420RE - Receive: Floating 3 Month Libor +39 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2016	09/06/2016	08/01/2016	Sale	0	4,049,266	1.0701 / Total Return	0	(249,232)	(48,704)	7,463	0		0	0	(52,382)	3,678	0	0	EL (Equity Risk Liability)
Total Return Swap - 110404RE - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2016	08/31/2016	08/31/2016	Maturity	0	4,981,341	1.1058 / Total Return	0	(303,321)	0	13,763	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 113530AC - Receive: Floating 3 Month Libor -31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	09/09/2016	09/09/2016	Maturity	0	209,988,837	.3466 / Total Return	0	0	0	185,999	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 113530AC - Receive: Floating 3 Month Libor -31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	09/09/2016	09/09/2016	Sale	0	0	.3466 / Total Return	0	0	(8,824,531)	0	0		0	0	0	(8,824,531)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113562AC - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	06/14/2017	09/12/2016	Sale	0	0	1.0256 / Total Return	0	0	(1,350,315)	0	0		0	0	0	(1,350,315)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113562AC - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	06/14/2017	12/14/2016	Sale	0	0	1.2258 / Total Return	0	0	655,251	0	0		0	0	0	655,251	0	0	EL (Equity Risk Liability)
Total Return Swap - 113562AC - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	06/14/2017	12/16/2016	Maturity	0	655,251	1.2258 / Total Return	0	0	0	3,748	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 113565AC - Receive: Floating TEL3M - 85 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	06/13/2017	09/09/2016	Sale	0	0	0 / Total Return	0	0	(6,231,005)	0	0		0	0	0	(6,231,005)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113565AC - Receive: Floating TEL3M - 85 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	06/13/2017	11/22/2016	Sale	0	99,999,549	0 / Total Return	0	0	(6,227,935)	(49,565)	0		0	0	0	(6,227,935)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113656AC - Receive: Floating 3 Month Libor -23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	09/16/2016	08/01/2016	Sale	0	199,999,859	.4248 / Total Return	0	0	(9,342,647)	117,830	0		0	0	0	(9,342,647)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113657AC - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/19/2017	09/15/2016	Sale	0	0	1.0364 / Total Return	0	0	(6,686,882)	0	0		0	0	0	(6,686,882)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113657AC - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/19/2017	12/19/2016	Sale	0	0	1.2366 / Total Return	0	0	(2,078,046)	0	0		0	0	0	(2,078,046)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112134AC - Receive: Floating 3 Month Libor -80 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2016	02/14/2017	11/09/2016	Sale	0	17,868,627	.0183 / Total Return	0	0	(82,246)	0	0		0	0	0	(82,246)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110437RE - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2016	09/09/2016	09/09/2016	Maturity	0	4,676,707	1.1056 / Total Return	0	(83,323)	0	13,226	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 108849RE - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2016	03/15/2017	08/01/2016	Sale	0	5,867,583	.9161 / Total Return	0	(184,808)	(214,143)	7,615	0		0	0	(118,299)	(95,845)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113678AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2016	06/20/2017	09/16/2016	Sale	0	0	1.0466 / Total Return	0	0	(6,001,511)	0	0		0	0	0	(6,001,511)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113678AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2016	06/20/2017	12/20/2016	Sale	0	0	1.2571 / Total Return	0	0	164,447	0	0		0	0	0	164,447	0	0	EL (Equity Risk Liability)
Total Return Swap - 113678AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2016	06/20/2017	12/21/2016	Maturity	0	164,447	1.2571 / Total Return	0	0	0	962	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 107796RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2016	12/15/2016	08/01/2016	Sale	0	10,704,269	.9664 / Total Return	0	(181,688)	(482,729)	13,505	0		0	0	(93,983)	(388,745)	0	0	EL (Equity Risk Liability)
Total Return Swap - 104520RE - Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2016	03/16/2017	08/01/2016	Sale	0	5,967,286	1.0098 / Total Return	0	(95,671)	(262,483)	8,034	0		0	0	(61,504)	(200,979)	0	0	EL (Equity Risk Liability)
Total Return Swap - 103000RE - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	09/21/2016	08/01/2016	Sale	0	3,892,525	.9101 / Total Return	0	(54,833)	(179,536)	3,641	0		0	0	(15,453)	(164,083)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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Total Return Swap - 112470AC ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	03/22/2017	11/08/2016	Sale	0	2,518,902	.0129 / Total Return	0	0	73,813	(1,177)	0		0	0	0	73,813	0	0	EL (Equity Risk Liability)
Total Return Swap - 110524RE ~ Receive: Floating 3 Month Libor -80 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	09/21/2016	08/01/2016	Sale	0	10,830,748	0 / Total Return	0	(123,710)	(595,416)	(1,856)	0		0	0	(34,897)	(560,519)	0	0	EL (Equity Risk Liability)
Total Return Swap - 108946RE ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	03/22/2017	08/01/2016	Sale	0	2,428,260	.8971 / Total Return	0	(3,556)	(101,921)	2,239	0		0	0	(2,314)	(99,608)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113737AC ~ Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	06/21/2017	09/20/2016	Sale	0	0	1.0165 / Total Return	0	0	(5,954,749)	0	0		0	0	0	(5,954,749)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113737AC ~ Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	06/21/2017	12/22/2016	Sale	0	0	1.2359 / Total Return	0	0	(133,632)	0	0		0	0	0	(133,632)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110595RE ~ Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2016	03/27/2017	11/17/2016	Sale	0	4,971,910	.0729 / Total Return	0	(71,290)	(210,881)	(1,213)	0		0	0	(24,631)	(186,250)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113851AC ~ Receive: Floating 3 Month Libor -87 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/30/2017	09/30/2016	Sale	0	0	0 / Total Return	0	0	(22,467,027)	(91,578)	0		0	0	0	(22,467,027)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113851AC ~ Receive: Floating 3 Month Libor -87 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/30/2017	12/09/2016	Sale	0	90,367,935	0 / Total Return	0	0	(10,995,000)	0	0		0	0	0	(10,995,000)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113851AC ~ Receive: Floating 3 Month Libor -87 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2016	06/30/2017	12/30/2016	Sale	0	0	0 / Total Return	0	0	(8,987,085)	(6,705)	0		0	0	0	(8,987,085)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113866AC ~ Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2016	07/05/2017	10/04/2016	Sale	0	0	1.0534 / Total Return	0	0	(15,628,893)	0	0		0	0	0	(15,628,893)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113892AC ~ Receive: Floating 3 Month Libor -20.8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2016	09/21/2016	09/21/2016	Sale	0	250,002,123	.4484 / Total Return	0	0	9,352,511	(38,851)	0		0	0	0	9,352,511	0	0	EL (Equity Risk Liability)
Total Return Swap - 113917AC ~ Receive: Floating 3 Month Libor -13 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2016	09/21/2016	09/21/2016	Sale	0	349,998,022	.5266 / Total Return	0	0	9,031,099	(298,267)	0		0	0	0	9,031,099	0	0	EL (Equity Risk Liability)
Total Return Swap - 113916AC ~ Receive: Floating 3 Month Libor -15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2016	09/21/2016	09/21/2016	Sale	0	100,001,186	.5066 / Total Return	0	0	2,678,655	(70,348)	0		0	0	0	2,678,655	0	0	EL (Equity Risk Liability)
Total Return Swap - 110673RE ~ Receive: Floating 3 Month Libor +44 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2016	10/04/2016	10/04/2016	Maturity	0	1,153,946	1.0964 / Total Return	0	42,862	0	3,189	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 110706RE ~ Receive: Floating 3 Month Libor +76 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2016	10/04/2016	08/01/2016	Sale	0	2,435,669	1.4164 / Total Return	0	77,856	(193,586)	2,779	0		0	0	25,753	(219,339)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110785RE ~ Receive: Floating 3 Month Libor -75.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2016	04/06/2017	11/29/2016	Sale	0	3,343,624	1.6311 / Total Return	0	(36,940)	(242,867)	(155)	0		0	0	(12,434)	(230,433)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111639RE ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2016	01/10/2017	08/01/2016	Sale	0	1,613,471	1.1471 / Total Return	0	702	(84,394)	1,337	0		0	0	395	(84,789)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109894RE ~ Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2016	07/12/2017	12/06/2016	Sale	0	6,224,102	1.5716 / Total Return	0	(280,931)	(495,122)	(2,190)	0		0	0	(129,599)	(365,524)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111694RE ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2016	01/12/2017	08/01/2016	Sale	0	5,788,272	0 / Total Return	0	(267,547)	(355,347)	(556)	0		0	0	(149,988)	(205,359)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111722RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2016	01/12/2017	11/09/2016	Sale	0	8,124,794	.05 / Total Return	0	(473,266)	167,812	(3,051)	0		0	0	(93,823)	261,635	0	0	EL (Equity Risk Liability)
Total Return Swap - 109852RE ~ Receive: Floating 3 Month Libor -63 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2016	07/06/2017	11/30/2016	Sale	0	4,632,377	1.5016 / Total Return	0	103,993	(328,160)	2,174	0		0	0	47,795	(375,956)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112516AC ~ Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2016	04/04/2017	11/17/2016	Sale	0	4,207,283	.8343 / Total Return	0	0	(218,191)	3,782	0		0	0	0	(218,191)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111673RE ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2016	01/11/2017	08/01/2016	Sale	0	3,941,223	0 / Total Return	0	(85,736)	(250,766)	(380)	0		0	0	(48,194)	(202,571)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111689RE ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2016	01/12/2017	08/01/2016	Sale	0	224,699	1.1701 / Total Return	0	(7,461)	(8,842)	153	0		0	0	(4,196)	(4,646)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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Total Return Swap - 111712RE - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2016	01/17/2017	08/01/2016	Sale	0	506,723	1.1991 / Total Return	0	(23,739)	(19,821)	338	0		0	0	(13,490)	(6,331)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114047AC - Receive: Floating 3 Month Libor -86 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/11/2017	10/12/2016	Sale	0	0	0 / Total Return	0	0	(8,397,690)	0	0		0	0	0	(8,397,690)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114047AC - Receive: Floating 3 Month Libor -86 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/11/2017	11/28/2016	Sale	0	93,170,239	.0161 / Total Return	0	0	(7,239,340)	(45,341)	0		0	0	0	(7,239,340)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114067AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/13/2017	10/13/2016	Sale	0	0	1.2722 / Total Return	0	0	(14,115,751)	0	0		0	0	0	(14,115,751)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114078AC - Receive: Floating 3 Month Libor +9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/12/2021	10/13/2016	Sale	0	0	.7571 / Total Return	0	0	(3,201,074)	0	0		0	0	0	(3,201,074)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114079AC - Receive: Floating 3 Month Libor +18.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/12/2026	10/13/2016	Sale	0	0	.8521 / Total Return	0	0	(3,201,074)	0	0		0	0	0	(3,201,074)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110855RE - Receive: Floating 3 Month Libor +11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	10/19/2016	08/01/2016	Sale	0	3,005,236	.8071 / Total Return	0	(199,946)	(10,797)	1,011	0		0	0	(74,980)	64,183	0	0	EL (Equity Risk Liability)
Total Return Swap - 112546AC - Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	10/19/2016	10/19/2016	Maturity	0	10,127,294	.9041 / Total Return	0	(667,758)	0	23,625	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111784RE - Receive: Floating 3 Month Libor -81 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	01/20/2017	08/01/2016	Sale	0	5,436,594	0 / Total Return	0	(515,343)	(80,982)	(240)	0		0	0	(292,216)	211,234	0	0	EL (Equity Risk Liability)
Total Return Swap - 111787RE - Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	01/20/2017	08/01/2016	Sale	0	1,853,621	.7116 / Total Return	0	(156,458)	(6,887)	513	0		0	0	(88,901)	82,014	0	0	EL (Equity Risk Liability)
Total Return Swap - 113024AC - Receive: Floating 3 Month Libor -11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2016	10/20/2016	08/01/2016	Sale	0	5,169,285	.5856 / Total Return	0	0	(25,722)	1,177	0		0	0	0	(25,722)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110901RE - Receive: Floating 3 Month Libor +11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2016	10/20/2016	08/01/2016	Sale	0	13,884,937	.8116 / Total Return	0	(1,187,678)	(62,518)	4,382	0		0	0	(446,459)	383,941	0	0	EL (Equity Risk Liability)
Total Return Swap - 111869RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2016	01/25/2017	08/01/2016	Sale	0	2,728,623	.7335 / Total Return	0	(283,020)	2,018	500	0		0	0	(162,288)	164,306	0	0	EL (Equity Risk Liability)
Total Return Swap - 114280AC - Receive: Floating 3 Month Libor -77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	08/04/2017	11/04/2016	Sale	0	0	0 / Total Return	0	0	3,387,826	0	0		0	0	0	3,387,826	0	0	EL (Equity Risk Liability)
Total Return Swap - 114280AC - Receive: Floating 3 Month Libor -77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	08/04/2017	11/08/2016	Maturity	0	3,387,826	0 / Total Return	0	0	0	(21)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114280AC - Receive: Floating 3 Month Libor -77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	08/04/2017	12/07/2016	Sale	0	108,413,794	.1057 / Total Return	0	0	(16,944,093)	11,428	0		0	0	0	(16,944,093)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114338AC - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2016	08/10/2017	11/10/2016	Maturity	0	376,348	1.2615 / Total Return	0	0	0	1,213	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114338AC - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2016	08/10/2017	11/10/2016	Sale	0	0	1.2615 / Total Return	0	0	376,348	0	0		0	0	0	376,348	0	0	EL (Equity Risk Liability)
Total Return Swap - 112109RE - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	02/14/2017	11/18/2016	Sale	0	4,786,946	1.2583 / Total Return	0	(416,650)	57,476	17,503	0		0	0	(105,083)	162,559	0	0	EL (Equity Risk Liability)
Total Return Swap - 112134AC - Receive: Floating 3 Month Libor -80 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	02/14/2017	11/09/2016	Sale	0	12,883,050	.0183 / Total Return	0	0	(59,299)	0	0		0	0	0	(59,299)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114511AC - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	08/25/2017	11/28/2016	Sale	0	0	1.2693 / Total Return	0	0	4,115,222	0	0		0	0	0	4,115,222	0	0	EL (Equity Risk Liability)
Total Return Swap - 114511AC - Receive: Floating 3 Month Libor +44 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	08/25/2017	11/29/2016	Maturity	0	4,115,222	1.2693 / Total Return	0	0	0	13,742	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114558AC - Receive: Floating 3 Month Libor +46.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2016	09/01/2017	12/02/2016	Sale	0	0	1.3007 / Total Return	0	0	1,715,927	0	0		0	0	0	1,715,927	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 114558AC - Receive: Floating 3 Month Libor +46.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2016	09/01/2017	12/07/2016	Maturity	0	1,715,927	1.3007 / Total Return	0	0	0	5,732	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114611AC - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/02/2016	09/11/2017	12/09/2016	Sale	0	0	1.3122 / Total Return	0	0	4,147,032	0	0		0	0	0	4,147,032	0	0	EL (Equity Risk Liability)
Total Return Swap - 114611AC - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/02/2016	09/11/2017	12/12/2016	Maturity	0	4,147,032	1.3122 / Total Return	0	0	0	13,560	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114616AC - Receive: Floating 3 Month Libor +12.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2016	09/10/2021	12/09/2016	Sale	0	0	.9586 / Total Return	0	0	(3,792,121)	0	0		0	0	0	(3,792,121)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113565AC - Receive: Floating TEL3M - 85 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	06/13/2017	11/22/2016	Sale	0	6,231,005	0 / Total Return	0	0	(388,065)	0	0		0	0	0	(388,065)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114741AC - Receive: Fixed Pay: Floating 3 Month Libor +1 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2016	12/21/2016	12/21/2016	Maturity	0	88,335,000	Total Return / 0	0	0	0	(194,413)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114741AC - Receive: Fixed Pay: Floating 3 Month Libor +1 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2016	12/21/2016	12/21/2016	Sale	0	0	Total Return / 0	0	0	23,591,982	0	0		0	0	0	23,591,982	0	0	EL (Equity Risk Liability)
Total Return Swap - 112470AC - Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	03/22/2017	11/08/2016	Sale	0	3,117,357	.0129 / Total Return	0	0	91,350	105	0		0	0	0	91,350	0	0	EL (Equity Risk Liability)
Total Return Swap - 114741AC - Receive: Fixed Pay: Floating 3 Month Libor +1 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	12/21/2016	12/21/2016	Maturity	0	270,656,055	Total Return / 0	0	0	0	(595,676)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114861AC - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2016	09/29/2017	12/30/2016	Maturity	0	3,152,245	1.3056 / Total Return	0	0	0	10,583	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114861AC - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2016	09/29/2017	12/30/2016	Sale	0	0	1.3056 / Total Return	0	0	3,152,245	0	0		0	0	0	3,152,245	0	0	EL (Equity Risk Liability)
Total Return Swap - 110595RE - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2016	03/27/2017	11/17/2016	Sale	0	10,598,384	.0729 / Total Return	0	(151,966)	(449,526)	1,203	0		0	0	(52,505)	(397,021)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109852RE - Receive: Floating 3 Month Libor -63 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	07/06/2017	11/30/2016	Sale	0	10,546,302	1.5016 / Total Return	0	236,756	(747,106)	4,246	0		0	0	108,813	(855,919)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112516AC - Receive: Floating 3 Month Libor -3 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	04/04/2017	11/17/2016	Sale	0	9,578,511	.8343 / Total Return	0	0	(496,744)	10,878	0		0	0	0	(496,744)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110785RE - Receive: Floating 3 Month Libor -75.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	04/06/2017	11/29/2016	Sale	0	10,512,723	1.6311 / Total Return	0	(116,142)	(763,602)	1,980	0		0	0	(39,095)	(724,507)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114047AC - Receive: Floating 3 Month Libor -86 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	07/11/2017	11/28/2016	Sale	0	8,397,690	.0161 / Total Return	0	0	(652,502)	152	0		0	0	0	(652,502)	0	0	EL (Equity Risk Liability)
Total Return Swap - 109894RE - Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	07/12/2017	12/06/2016	Sale	0	9,279,151	1.5716 / Total Return	0	(418,824)	(738,149)	(2,476)	0		0	0	(193,211)	(544,938)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111722RE - Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	01/12/2017	11/09/2016	Sale	0	7,508,085	.05 / Total Return	0	(437,343)	155,074	267	0		0	0	(86,702)	241,776	0	0	EL (Equity Risk Liability)
Total Return Swap - 114741AC - Receive: Fixed Pay: Floating 3 Month Libor +1 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2016	12/21/2016	12/21/2016	Maturity	0	133,827	Total Return / 0	0	0	0	(295)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111796RE - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2016	01/23/2017	11/16/2016	Sale	0	2,113,113	1.3718 / Total Return	0	(143,975)	51,196	2,255	0		0	0	(31,104)	82,300	0	0	EL (Equity Risk Liability)
Total Return Swap - 111789RE - Receive: Floating 3 Month Libor +50 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2016	01/20/2017	12/15/2016	Sale	0	805,394	1.3818 / Total Return	0	(46,974)	(7,810)	1,886	0		0	0	(4,672)	(3,138)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114239AC - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/21/2016	09/21/2016	Sale	0	130,825,673	1.1307 / Total Return	0	(6,034,108)	(4,900,492)	467,773	0		0	0	6,034,108	(4,900,492)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 114240AC ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/02/2016	08/29/2016	Sale	0	51,043,702	.8961 / Total Return	0	(4,423,705)	(4,732,000)	(41,929)	0		0	0	4,269,591	(4,577,886)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114240AC ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/02/2016	08/30/2016	Sale	0	73,654,172	1.0893 / Total Return	0	(6,383,243)	(6,745,503)	55,001	0		0	0	6,383,243	(6,745,503)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114241AC ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2016	08/31/2016	Sale	0	64,277,255	.9041 / Total Return	0	(5,564,336)	(5,734,698)	54,885	0		0	0	3,198,611	(3,368,973)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114241AC ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2016	09/30/2016	Maturity	0	60,953,743	1.0877 / Total Return	0	(5,276,627)	0	92,857	0		0	0	5,276,627	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114241AC ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2016	09/30/2016	Sale	0	0	1.0877 / Total Return	0	0	(5,209,727)	0	0		0	0	0	(5,209,727)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114242AC ~ Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/16/2017	09/14/2016	Sale	0	0	1.2089 / Total Return	0	0	(5,064,460)	0	0		0	0	0	(5,064,460)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114242AC ~ Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/16/2017	11/30/2016	Sale	0	177,293,669	1.2089 / Total Return	0	(7,582,032)	(7,992,580)	695,101	0		0	0	4,347,016	(4,540,981)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114246AC ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/22/2017	09/21/2016	Sale	0	0	.8971 / Total Return	0	0	(3,848,700)	0	0		0	0	0	(3,848,700)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114246AC ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/22/2017	12/14/2016	Sale	0	73,173,636	1.1229 / Total Return	0	(2,974,395)	(4,341,729)	294,777	0		0	0	1,856,330	(3,126,740)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114246AC ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/22/2017	12/19/2016	Sale	0	20,326,010	1.1229 / Total Return	0	(826,221)	(1,292,160)	83,785	0		0	0	526,436	(965,452)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114246AC ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/22/2017	12/23/2016	Sale	0	0	1.1229 / Total Return	0	0	(1,905,099)	0	0		0	0	0	(1,905,099)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114246AC ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/22/2017	12/23/2016	Sale	0	24,607,714	1.1229 / Total Return	0	(1,000,265)	69,508	110,349	0		0	0	669,118	433,251	0	0	EL (Equity Risk Liability)
Total Return Swap - 114243AC ~ Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	09/13/2016	Sale	0	0	.9664 / Total Return	0	0	(13,906,691)	0	0		0	0	0	(13,906,691)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114243AC ~ Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	12/06/2016	Sale	0	73,790,550	1.1666 / Total Return	0	(3,188,305)	(2,213,682)	280,547	0		0	0	3,178,562	(2,064,524)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114243AC ~ Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	12/07/2016	Sale	0	73,790,550	1.1666 / Total Return	0	(3,188,305)	(3,142,856)	287,720	0		0	0	3,253,050	(3,068,186)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114243AC ~ Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	12/08/2016	Sale	0	73,790,550	1.1666 / Total Return	0	(3,188,305)	(3,326,247)	290,112	0		0	0	3,277,916	(3,276,443)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114243AC ~ Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	12/09/2016	Sale	0	73,073,142	1.1666 / Total Return	0	(3,157,307)	(3,824,639)	289,659	0		0	0	3,270,697	(3,799,969)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114243AC ~ Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	12/15/2016	Maturity	0	23,589,116	1.1666 / Total Return	0	(1,019,227)	0	96,954	0		0	0	1,063,794	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114243AC ~ Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	12/15/2016	Sale	0	0	1.1666 / Total Return	0	0	(1,915,860)	0	0		0	0	0	(1,915,860)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114244AC ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/02/2017	08/04/2016	Sale	0	0	1.0176 / Total Return	0	0	(15,469,746)	0	0		0	0	0	(15,469,746)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114244AC ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/02/2017	11/03/2016	Sale	0	0	1.0176 / Total Return	0	0	4,688,943	0	0		0	0	0	4,688,943	0	0	EL (Equity Risk Liability)
Total Return Swap - 114244AC ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/02/2017	11/07/2016	Maturity	0	4,688,943	1.0176 / Total Return	0	(236,097)	0	22,468	0		0	0	249,843	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114244AC ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/02/2017	11/30/2016	Sale	0	261,006,216	1.0176 / Total Return	0	(13,142,124)	(10,811,492)	1,519,979	0		0	0	9,560,815	(6,465,001)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114248AC ~ Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/17/2016	08/17/2016	Maturity	0	203,740,365	1.0113 / Total Return	0	(11,442,000)	0	66,676	0		0	0	11,442,000	0	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 114248AC ~ Receive: Floating 3 Month Libor +20 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/17/2016	08/17/2016	Sale	0	0	1.0113 / Total Return	0	0	(13,027,325)	0	0		0	0	0	(13,027,325)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114245AC ~ Receive: Floating 3 Month Libor +26 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2017	09/13/2016	Sale	0	0	1.1122 / Total Return	0	0	(3,739,093)	0	0		0	0	0	(3,739,093)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114245AC ~ Receive: Floating 3 Month Libor +26 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2017	11/30/2016	Sale	0	105,130,665	1.1122 / Total Return	0	(3,705,075)	(2,929,000)	378,312	0		0	0	2,163,302	(1,255,451)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114249AC ~ Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/30/2016	08/30/2016	Maturity	0	99,627,944	1.2921 / Total Return	0	(1,634,051)	0	71,735	0		0	0	1,634,051	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114249AC ~ Receive: Floating 3 Month Libor +45 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/30/2016	08/30/2016	Sale	0	0	1.2921 / Total Return	0	0	(3,075,859)	0	0		0	0	0	(3,075,859)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114250AC ~ Receive: Floating 3 Month Libor +39 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/06/2016	09/06/2016	Maturity	0	49,361,528	1.2307 / Total Return	0	(593,714)	0	48,576	0		0	0	593,714	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114250AC ~ Receive: Floating 3 Month Libor +39 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/06/2016	09/06/2016	Sale	0	0	1.2307 / Total Return	0	0	(828,278)	0	0		0	0	0	(828,278)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114251AC ~ Receive: Floating 3 Month Libor -80 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/21/2016	09/21/2016	Sale	0	207,946,154	.0633 / Total Return	0	(11,431,749)	(12,861,916)	(46,589)	0		0	0	11,431,749	(12,861,916)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114252AC ~ Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2016	10/03/2016	Maturity	0	110,212,178	1.0934 / Total Return	0	(9,799,432)	0	202,095	0		0	0	9,799,432	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114252AC ~ Receive: Floating 3 Month Libor +44 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/03/2016	10/03/2016	Sale	0	0	1.0934 / Total Return	0	0	(11,681,884)	0	0		0	0	0	(11,681,884)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114253AC ~ Receive: Floating 3 Month Libor +76 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	10/04/2016	Maturity	0	102,200,511	1.4164 / Total Return	0	(8,122,870)	0	(144,158)	0		0	0	8,122,870	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114253AC ~ Receive: Floating 3 Month Libor +76 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/04/2016	10/04/2016	Sale	0	0	1.4164 / Total Return	0	0	(9,988,267)	0	0		0	0	0	(9,988,267)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114254AC ~ Receive: Floating 3 Month Libor +46 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/05/2016	10/05/2016	Sale	0	0	1.1171 / Total Return	0	0	(9,805,790)	0	0		0	0	0	(9,805,790)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114254AC ~ Receive: Floating 3 Month Libor +46 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/05/2016	10/05/2016	Maturity	0	150,772,507	1.1171 / Total Return	0	(7,055,208)	0	289,785	0		0	0	7,055,208	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114255AC ~ Receive: Floating 3 Month Libor +11 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2016	10/19/2016	Maturity	0	70,610,022	.8071 / Total Return	0	(253,687)	0	120,225	0		0	0	253,687	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114255AC ~ Receive: Floating 3 Month Libor +11 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/19/2016	10/19/2016	Sale	0	0	.8071 / Total Return	0	0	638,223	0	0		0	0	0	638,223	0	0	EL (Equity Risk Liability)
Total Return Swap - 114256AC ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	10/20/2016	Maturity	0	96,343,799	1.1945 / Total Return	0	(1,749,429)	0	245,108	0		0	0	1,749,429	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114256AC ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	10/20/2016	Sale	0	0	1.1945 / Total Return	0	0	(873,723)	0	0		0	0	0	(873,723)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114257AC ~ Receive: Floating 3 Month Libor +11 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	10/20/2016	Maturity	0	325,815,550	.8116 / Total Return	0	(1,467,000)	0	567,940	0		0	0	1,467,000	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114257AC ~ Receive: Floating 3 Month Libor +11 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	10/20/2016	Sale	0	0	.8116 / Total Return	0	0	3,617,714	0	0		0	0	0	3,617,714	0	0	EL (Equity Risk Liability)
Total Return Swap - 114258AC ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/22/2016	09/20/2016	Sale	0	0	1.3567 / Total Return	0	0	(3,192,329)	0	0		0	0	0	(3,192,329)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114258AC ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/22/2016	12/22/2016	Maturity	0	53,609,781	1.3567 / Total Return	0	(2,837,620)	0	270,863	0		0	0	3,006,593	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114258AC ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/22/2016	12/22/2016	Sale	0	0	1.3567 / Total Return	0	0	(71,640)	0	0		0	0	0	(71,640)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114259AC ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed ..	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/10/2017	10/11/2016	Sale	0	0	1.1471 / Total Return	0	0	(6,967,957)	0	0		0	0	0	(6,967,957)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 114259AC ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/10/2017	11/29/2016	Sale	0	98,252,720	1.3539 / Total Return	0	(4,798,850)	3,826,021	417,694	0		0	0	4,034,943	4,930,256	0	0	EL (Equity Risk Liability)
Total Return Swap - 114260AC ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2017	10/12/2016	Sale	0	0	0 / Total Return	0	0	(9,572,592)	0	0		0	0	0	(9,572,592)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114260AC ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2017	12/13/2016	Sale	0	69,340,469	.0475 / Total Return	0	(4,047,102)	(7,347,038)	12,729	0		0	0	3,731,353	(6,666,512)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114260AC ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/11/2017	12/20/2016	Sale	0	36,363,905	.0475 / Total Return	0	(2,122,403)	(4,136,511)	6,905	0		0	0	2,052,207	(3,875,017)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114261AC ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	10/13/2016	Sale	0	0	1.1701 / Total Return	0	0	(2,448,595)	0	0		0	0	0	(2,448,595)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114261AC ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	12/20/2016	Sale	0	46,306,648	1.37 / Total Return	0	(1,730,630)	388,653	236,733	0		0	0	1,647,532	563,263	0	0	EL (Equity Risk Liability)
Total Return Swap - 114262AC ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	10/13/2016	Sale	0	0	0 / Total Return	0	0	(8,629,398)	0	0		0	0	0	(8,629,398)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114262AC ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	12/12/2016	Sale	0	35,908,988	.0411 / Total Return	0	(2,042,414)	(4,126,624)	(9,965)	0		0	0	1,837,780	(3,759,919)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114262AC ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	12/20/2016	Sale	0	23,931,348	.0411 / Total Return	0	(1,361,156)	(2,930,968)	(6,423)	0		0	0	1,294,086	(2,755,887)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114262AC ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/12/2017	12/22/2016	Sale	0	48,907,546	.0411 / Total Return	0	(2,781,740)	(5,178,371)	(12,847)	0		0	0	2,733,629	(4,909,522)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114263AC ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/17/2017	10/14/2016	Sale	0	0	1.1991 / Total Return	0	0	(4,510,827)	0	0		0	0	0	(4,510,827)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114263AC ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/17/2017	12/15/2016	Sale	0	75,218,364	1.4017 / Total Return	0	(2,820,409)	174,600	378,431	0		0	0	2,473,286	643,553	0	0	EL (Equity Risk Liability)
Total Return Swap - 114263AC ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/17/2017	12/20/2016	Sale	0	29,208,859	1.4017 / Total Return	0	(1,095,224)	(47,509)	153,776	0		0	0	1,000,629	94,395	0	0	EL (Equity Risk Liability)
Total Return Swap - 114264AC ~ Receive: Floating 3 Month Libor -81 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	10/19/2016	Sale	0	0	0 / Total Return	0	0	(1,013,949)	0	0		0	0	0	(1,013,949)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114264AC ~ Receive: Floating 3 Month Libor -81 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	11/30/2016	Sale	0	83,893,526	.0718 / Total Return	0	(1,234,733)	(8,025,851)	(14,793)	0		0	0	913,083	(7,689,278)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114265AC ~ Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	10/19/2016	Sale	0	0	.7116 / Total Return	0	0	393,654	0	0		0	0	0	393,654	0	0	EL (Equity Risk Liability)
Total Return Swap - 114265AC ~ Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	10/24/2016	Maturity	0	393,654	.8918 / Total Return	0	(1,463)	0	593	0		0	0	1,463	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114265AC ~ Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/20/2017	12/23/2016	Sale	0	43,158,391	.8918 / Total Return	0	(160,363)	(2,875,848)	139,862	0		0	0	139,438	(2,854,922)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114266AC ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2017	10/25/2016	Sale	0	0	.7335 / Total Return	0	0	674,964	0	0		0	0	0	674,964	0	0	EL (Equity Risk Liability)
Total Return Swap - 114266AC ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2017	10/31/2016	Maturity	0	674,964	.7335 / Total Return	0	499	0	1,109	0		0	0	(499)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114266AC ~ Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/25/2017	12/15/2016	Sale	0	71,554,788	.8857 / Total Return	0	52,919	(4,372,582)	216,115	0		0	0	(42,078)	(4,383,422)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114267AC ~ Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/11/2016	08/11/2016	Maturity	0	45,387,684	1.216 / Total Return	0	(1,602,397)	0	10,370	0		0	0	1,602,397	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114267AC ~ Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/11/2016	08/11/2016	Sale	0	0	1.216 / Total Return	0	0	(1,420,911)	0	0		0	0	0	(1,420,911)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114269AC ~ Receive: Floating 3 Month Libor -23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	09/16/2016	09/16/2016	Sale	0	199,999,859	.6239 / Total Return	0	(9,342,647)	(5,717,791)	104,009	0		0	0	9,342,647	(5,717,791)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 114247AC ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	08/08/2016	08/08/2016	Maturity	0	54,615,748	1.2965 / Total Return	0	(983,233)	0	9,134	0		0	0	983,233	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114247AC ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/01/2016	08/08/2016	08/08/2016	Sale	0	0	1.2965 / Total Return	0	0	(35,719)	0	0		0	0	0	(35,719)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114268AC ~ Receive: Floating 3 Month Libor -11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2016	10/20/2016	10/20/2016	Maturity	0	121,299,331	.5856 / Total Return	0	(603,578)	0	153,905	0		0	0	603,578	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114268AC ~ Receive: Floating 3 Month Libor -11 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	04/15/2016	10/20/2016	10/20/2016	Sale	0	0	.5856 / Total Return	0	0	1,346,855	0	0		0	0	0	1,346,855	0	0	EL (Equity Risk Liability)
Total Return Swap - 114243AC ~ Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2016	12/15/2016	12/15/2016	Maturity	0	13,906,691	1.1666 / Total Return	0	(600,873)	0	40,787	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114245AC ~ Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/15/2016	03/15/2017	11/30/2016	Sale	0	3,739,093	1.1122 / Total Return	0	(131,775)	(104,173)	9,588	0		0	0	(59,522)	(44,652)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114242AC ~ Receive: Floating 3 Month Libor +35.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/16/2016	03/16/2017	11/30/2016	Sale	0	5,064,460	1.2089 / Total Return	0	(216,584)	(228,311)	13,605	0		0	0	(98,596)	(129,715)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114246AC ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/23/2016	03/22/2017	12/23/2016	Sale	0	3,848,700	1.1229 / Total Return	0	(156,444)	10,871	11,839	0		0	0	(56,890)	67,761	0	0	EL (Equity Risk Liability)
Total Return Swap - 114258AC ~ Receive: Floating 3 Month Libor +50 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	09/22/2016	12/22/2016	12/22/2016	Maturity	0	3,192,329	1.3567 / Total Return	0	(168,973)	0	11,022	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114244AC ~ Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	08/04/2016	02/02/2017	11/30/2016	Sale	0	15,469,746	1.0176 / Total Return	0	(778,929)	(640,793)	55,856	0		0	0	(257,615)	(383,178)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114259AC ~ Receive: Floating 3 Month Libor +48 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2016	01/10/2017	11/29/2016	Sale	0	6,967,957	1.3539 / Total Return	0	(340,328)	271,336	14,413	0		0	0	(78,311)	349,647	0	0	EL (Equity Risk Liability)
Total Return Swap - 114260AC ~ Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2016	01/11/2017	12/20/2016	Sale	0	9,527,426	.0475 / Total Return	0	(556,075)	(1,083,775)	890	0		0	0	(68,512)	(1,015,263)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114261AC ~ Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2016	01/12/2017	12/20/2016	Sale	0	2,448,595	1.37 / Total Return	0	(91,512)	20,551	6,989	0		0	0	(9,233)	29,784	0	0	EL (Equity Risk Liability)
Total Return Swap - 114262AC ~ Receive: Floating 3 Month Libor -84 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2016	01/12/2017	12/22/2016	Sale	0	8,629,398	.0411 / Total Return	0	(490,819)	(913,688)	759	0		0	0	(47,437)	(866,251)	0	0	EL (Equity Risk Liability)
Total Return Swap - 114263AC ~ Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/19/2016	01/17/2017	12/20/2016	Sale	0	4,510,827	1.4017 / Total Return	0	(169,139)	(7,337)	12,997	0		0	0	(21,915)	14,578	0	0	EL (Equity Risk Liability)
Total Return Swap - 114264AC ~ Receive: Floating 3 Month Libor -81 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	10/24/2016	01/20/2017	11/30/2016	Sale	0	1,013,949	.0718 / Total Return	0	(14,923)	(97,002)	93	0		0	0	(4,068)	(92,934)	0	0	EL (Equity Risk Liability)
0949999. Subtotal - Swaps - Hedging Other - Total Return												0	(510,159,020)	(2,313,812,687)	25,528,104	0	XXX	(279,885)	0	430,040,074	(2,233,225,376)	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0959999. Subtotal - Swaps - Hedging Other - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												65,454	955,476,748	(476,864,257)	53,222,974	0	XXX	4,388,492	(5,587,740)	372,139,045	(1,803,962,381)	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0979999. Subtotal - Swaps - Replication - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0989999. Subtotal - Swaps - Replication - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0999999. Subtotal - Swaps - Replication - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1009999. Subtotal - Swaps - Replication - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1019999. Subtotal - Swaps - Replication - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1039999. Subtotal - Swaps - Income Generation - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1049999. Subtotal - Swaps - Income Generation - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1059999. Subtotal - Swaps - Income Generation - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1069999. Subtotal - Swaps - Income Generation - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1079999. Subtotal - Swaps - Income Generation - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1099999. Subtotal - Swaps - Other - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1109999. Subtotal - Swaps - Other - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1119999. Subtotal - Swaps - Other - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1129999. Subtotal - Swaps - Other - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1139999. Subtotal - Swaps - Other - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	1,465,158,430	1,832,645,413	27,439,336	0	XXX	5,083,707	0	(57,344,807)	424,831,804	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												65,454	477,338	6,594,260	371,996	0	XXX	(415,330)	(8,268,231)	(556,222)	6,722,434	0	0	XXX
1189999. Total Swaps - Total Return												0	(510,159,020)	(2,313,812,687)	25,528,104	0	XXX	(279,885)	0	430,040,074	(2,233,225,376)	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												65,454	955,476,748	(474,573,013)	53,339,436	0	XXX	4,388,492	(8,268,231)	372,139,045	(1,801,671,138)	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
1219999. Subtotal - Forwards - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/28/2016	04/02/2016	Maturity	0	1,191	1	0	0	0	0	0		0	0	(35)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/28/2016	04/28/2016	Sale	0	19,751,833	1	0	579,940	325,734	0	0		0	0	(579,905)	325,734	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2018	04/02/2016	Maturity	0	3,228	1	0	0	0	0	0		0	0	(60)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2018	05/01/2016	Maturity	0	9,190	1	0	0	0	0	0		0	0	(170)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2018	06/01/2016	Maturity	0	8,713	1	0	0	0	0	0		0	0	(161)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2018	08/01/2016	Maturity	0	14,816	1	0	0	0	0	0		0	0	(274)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2018	09/01/2016	Maturity	0	8,908	1	0	0	0	0	0		0	0	(165)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2018	10/01/2016	Maturity	0	9,922	1	0	0	0	0	0		0	0	(183)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2018	11/01/2016	Maturity	0	9,489	1	0	0	0	0	0		0	0	(175)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	02/28/2018	12/01/2016	Maturity	0	8,442	1	0	0	0	0	0		0	0	(156)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/31/2020	04/02/2016	Maturity	0	4,045	1	0	0	0	0	0		0	0	(29)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/31/2020	05/01/2016	Maturity	0	14,554	1	0	0	0	0	0		0	0	(104)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/31/2020	06/01/2016	Maturity	0	14,020	1	0	0	0	0	0		0	0	(100)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/31/2020	08/01/2016	Maturity	0	24,554	1	0	0	0	0	0		0	0	(175)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/31/2020	09/01/2016	Maturity	0	14,276	1	0	0	0	0	0		0	0	(102)	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/31/2020	10/01/2016	Maturity	0	15,512	1	0	0	0	0	0		0	0	(110)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/31/2020	11/01/2016	Maturity	0	15,035	1	0	0	0	0	0		0	0	(107)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/31/2020	12/01/2016	Maturity	0	13,585	1	0	0	0	0	0		0	0	(97)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2019	04/02/2016	Maturity	0	2,939	1	0	0	0	0	0		0	0	(43)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2019	05/01/2016	Maturity	0	9,313	1	0	0	0	0	0		0	0	(137)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2019	06/01/2016	Maturity	0	8,843	1	0	0	0	0	0		0	0	(130)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2019	08/01/2016	Maturity	0	15,074	1	0	0	0	0	0		0	0	(222)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2019	09/01/2016	Maturity	0	9,037	1	0	0	0	0	0		0	0	(133)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2019	10/01/2016	Maturity	0	10,045	1	0	0	0	0	0		0	0	(148)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2019	11/01/2016	Maturity	0	9,617	1	0	0	0	0	0		0	0	(142)	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/15/2019	12/01/2016	Maturity	0	8,567	1	0	0	0	0	0		0	0	(126)	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	11/21/2016	11/21/2016	Sale	0	3,551,040	1.233	0	0	41,760	0	0		0	0	0	41,760	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2016	12/20/2016	12/20/2016	Sale	0	3,455,760	1.2342	0	0	3,080	0	0		0	0	0	3,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2015	06/15/2016	06/15/2016	Sale	0	1,100,750	1.10075	0	0	(22,750)	0	0		0	(9,125)	0	(22,750)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	12/16/2016	12/16/2016	Sale	0	1,136,880	1.13688	0	0	95,930	0	0		0	0	0	95,930	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/15/2016	06/15/2016	Sale	0	1,129,500	1.1295	0	0	(6,000)	0	0		0	0	0	(6,000)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2016	07/07/2016	07/07/2016	Sale	0	1,255,914	1.14174	0	0	37,939	0	0		0	0	0	37,939	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2016	08/08/2016	08/08/2016	Sale	0	1,886,615	1.451242	0	0	191,610	0	0		0	0	0	191,610	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/07/2016	07/07/2016	Sale	0	1,219,900	1.109	0	0	(1,925)	0	0		0	0	0	(1,925)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2016	08/08/2016	08/08/2016	Sale	0	1,699,620	1.3074	0	0	(4,615)	0	0		0	0	0	(4,615)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	11/08/2016	11/08/2016	Sale	0	1,309,600	1.3096	0	0	69,200	0	0		0	0	0	69,200	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	11/08/2016	11/08/2016	Sale	0	1,239,000	1.239	0	0	1,400	0	0		0	0	0	1,400	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	750000110 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2015	11/18/2015	11/18/2015	Sale	0	2,033,495	.713	0	0	0	0	0		0	818,531	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	750000110 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2015	11/18/2015	11/18/2015	Sale	0	2,033,495	.713	0	0	14,118	0	0		0	0	0	14,118	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	750000110 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2015	11/18/2015	11/18/2015	Maturity	0	2,033,495	.713	0	0	(14,118)	0	0		0	(818,531)	0	(14,118)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/21/2016	06/21/2016	Sale	0	12,831,799	1.4685	0	0	(11,359)	0	0		0	0	0	(11,359)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2016	06/22/2016	Sale	0	12,895,957	1.4685	0	0	(1,756)	0	0		0	0	0	(1,756)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/07/2016	07/07/2016	Sale	0	22,615,509	.744	0	0	176,304	0	0		0	0	0	176,304	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Australian Dollar	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2016	07/08/2016	Sale	0	22,784,299	743973	0	0	(339,235)	0	0		0	0	0	(339,235)	0	0	FX (Foreign Exchange)
1229999. Subtotal - Forwards - Hedging Other												0	579,940	555,316	0	0	XXX	0	(9,125)	(583,188)	555,316	0	0	XXX
1269999. Subtotal - Forwards												0	579,940	555,316	0	0	XXX	0	(9,125)	(583,188)	555,316	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	2,291,244	116,462	0	XXX	0	(2,680,491)	0	2,291,244	0	0	XXX
1409999. Subtotal - Hedging Other												7,549,205	1,155,632,985	(314,336,432)	53,222,974	0	XXX	6,376,661	(5,596,865)	371,555,857	(1,848,494,605)	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												7,549,205	1,155,632,985	(312,045,188)	53,339,436	0	XXX	6,376,661	(8,277,356)	371,555,857	(1,846,203,361)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
1279999. Subtotal - Long Futures - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
ESH7	2,500	279,525,000	E-MINI S&P 500 INDEX Mar 2017 0000ESH7	Liability Hedge	D1	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/09/2016	2,242.4832	2,236.2000	(1,112,500)	0	0	0	0	(785,400)	(785,400)	10,500,000	PD (Duration)	50
ESH7	344	38,462,640	E-MINI S&P 500 INDEX Mar 2017 0000ESH7	Liability Hedge	D1	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/09/2016	2,246.7916	2,236.2000	(153,080)	0	0	0	0	(182,176)	(182,176)	1,444,800	PD (Duration)	50
ESH7	656	73,347,360	E-MINI S&P 500 INDEX Mar 2017 0000ESH7	Liability Hedge	D1	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/09/2016	2,247.0416	2,236.2000	(291,920)	0	0	0	0	(355,604)	(355,604)	2,755,200	PD (Duration)	50
ESH7	407	45,506,670	E-MINI S&P 500 INDEX Mar 2017 0000ESH7	Liability Hedge	D1	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/09/2016	2,252.5416	2,236.2000	(181,115)	0	0	0	0	(332,552)	(332,552)	1,709,400	PD (Duration)	50
ESH7	93	10,398,330	E-MINI S&P 500 INDEX Mar 2017 0000ESH7	Liability Hedge	D1	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/09/2016	2,252.7916	2,236.2000	(41,385)	0	0	0	0	(77,151)	(77,151)	390,600	PD (Duration)	50
ESH7	500	55,905,000	E-MINI S&P 500 INDEX Mar 2017 0000ESH7	Liability Hedge	D1	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/09/2016	2,254.0416	2,236.2000	(222,500)	0	0	0	0	(446,040)	(446,040)	2,100,000	PD (Duration)	50
ESH7	2,500	279,525,000	E-MINI S&P 500 INDEX Mar 2017 0000ESH7	Liability Hedge	D1	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/12/2016	2,254.6332	2,236.2000	(1,112,500)	0	0	0	0	(2,304,150)	(2,304,150)	10,500,000	PD (Duration)	50
ESH7	2,500	279,525,000	E-MINI S&P 500 INDEX Mar 2017 0000ESH7	Liability Hedge	D1	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/13/2016	2,250.5332	2,236.2000	(1,112,500)	0	0	0	0	(1,791,650)	(1,791,650)	10,500,000	PD (Duration)	50
ESH7	1,850	206,848,500	E-MINI S&P 500 INDEX Mar 2017 0000ESH7	Liability Hedge	D1	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/14/2016	2,268.3832	2,236.2000	(823,250)	0	0	0	0	(2,976,946)	(2,976,946)	7,770,000	PD (Duration)	50
WNH7	750	75,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/21/2016	161.6970	160.2500	726,563	0	0	0	0	(1,085,229)	(1,085,229)	3,450,000	PD (Duration)	1,000
WNH7	500	50,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/21/2016	161.7204	160.2500	484,375	0	0	0	0	(735,205)	(735,205)	2,300,000	PD (Duration)	1,000
WNH7	750	75,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/21/2016	161.7126	160.2500	726,563	0	0	0	0	(1,096,948)	(1,096,948)	3,450,000	PD (Duration)	1,000
WNH7	1,000	100,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/21/2016	161.7204	160.2500	968,750	0	0	0	0	(1,470,410)	(1,470,410)	4,600,000	PD (Duration)	1,000
WNH7	1,500	150,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/22/2016	161.6970	160.2500	1,453,125	0	0	0	0	(2,170,459)	(2,170,459)	6,900,000	PD (Duration)	1,000
WNH7	3,000	300,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/22/2016	161.6970	160.2500	2,906,250	0	0	0	0	(4,340,918)	(4,340,918)	13,800,000	PD (Duration)	1,000
WNH7	1,000	100,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/22/2016	161.7126	160.2500	968,750	0	0	0	0	(1,462,598)	(1,462,598)	4,600,000	PD (Duration)	1,000
WNH7	1,000	100,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/22/2016	161.7048	160.2500	968,750	0	0	0	0	(1,454,785)	(1,454,785)	4,600,000	PD (Duration)	1,000
WNH7	1,500	150,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/22/2016	161.7048	160.2500	1,453,125	0	0	0	0	(2,182,178)	(2,182,178)	6,900,000	PD (Duration)	1,000
WNH7	1,500	150,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/23/2016	161.6110	160.2500	1,453,125	0	0	0	0	(2,041,553)	(2,041,553)	6,900,000	PD (Duration)	1,000
WNH7	1,500	150,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/23/2016	161.5954	160.2500	1,453,125	0	0	0	0	(2,018,115)	(2,018,115)	6,900,000	PD (Duration)	1,000
WNH7	2,000	200,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/23/2016	161.5798	160.2500	1,937,500	0	0	0	0	(2,659,570)	(2,659,570)	9,200,000	PD (Duration)	1,000
WNH7	1,000	100,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/28/2016	161.4860	160.2500	968,750	0	0	0	0	(1,236,035)	(1,236,035)	4,600,000	PD (Duration)	1,000
WNH7	1,500	150,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/28/2016	161.5173	160.2500	1,453,125	0	0	0	0	(1,900,928)	(1,900,928)	6,900,000	PD (Duration)	1,000
WNH7	526	52,600,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.5486	160.2500	509,563	0	0	0	0	(1,209,082)	(1,209,082)	2,419,600	PD (Duration)	1,000
WNH7	224	22,400,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.5564	160.2500	217,000	0	0	0	0	(516,644)	(516,644)	1,030,400	PD (Duration)	1,000
WNH7	1,000	100,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.5485	160.2500	968,750	0	0	0	0	(2,298,535)	(2,298,535)	4,600,000	PD (Duration)	1,000
WNH7	145	14,500,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.5877	160.2500	140,469	0	0	0	0	(338,966)	(338,966)	667,000	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
WNH7	855	85,500,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.5799	160.2500	828,281	0	0	0	0	(1,992,052)	(1,992,052)	3,933,000	PD (Duration)	1,000
WNH7	500	50,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.5798	160.2500	484,375	0	0	0	0	(1,164,893)	(1,164,893)	2,300,000	PD (Duration)	1,000
WNH7	1,000	100,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.6110	160.2500	968,750	0	0	0	0	(2,361,035)	(2,361,035)	4,600,000	PD (Duration)	1,000
WNH7	420	42,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.6346	160.2500	406,875	0	0	0	0	(1,001,520)	(1,001,520)	1,932,000	PD (Duration)	1,000
WNH7	330	33,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.6424	160.2500	319,688	0	0	0	0	(789,487)	(789,487)	1,518,000	PD (Duration)	1,000
WNH7	329	32,900,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.6736	160.2500	318,719	0	0	0	0	(797,376)	(797,376)	1,513,400	PD (Duration)	1,000
WNH7	113	11,300,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.6814	160.2500	109,469	0	0	0	0	(274,754)	(274,754)	519,800	PD (Duration)	1,000
WNH7	58	5,800,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.6893	160.2500	56,188	0	0	0	0	(141,477)	(141,477)	266,800	PD (Duration)	1,000
WNH7	126	12,600,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.7049	160.2500	122,063	0	0	0	0	(309,316)	(309,316)	579,600	PD (Duration)	1,000
WNH7	316	31,600,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.6971	160.2500	306,125	0	0	0	0	(773,275)	(773,275)	1,453,600	PD (Duration)	1,000
WNH7	103	10,300,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.6893	160.2500	99,781	0	0	0	0	(251,244)	(251,244)	473,800	PD (Duration)	1,000
WNH7	193	19,300,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.6814	160.2500	186,969	0	0	0	0	(469,269)	(469,269)	887,800	PD (Duration)	1,000
WNH7	2	200,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/29/2016	162.6580	160.2500	1,938	0	0	0	0	(4,816)	(4,816)	9,200	PD (Duration)	1,000
1289999. Subtotal - Long Futures - Hedging Other												18,916,129	0	0	0	0	(49,800,341)	(49,800,341)	161,474,000	XXX	XXX
0	0									0.0000	0.0000	0	0	0	0	0	0	0	0		0
1299999. Subtotal - Long Futures - Replication												0	0	0	0	0	0	0	0	XXX	XXX
0	0									0.0000	0.0000	0	0	0	0	0	0	0	0		0
1309999. Subtotal - Long Futures - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
0	0									0.0000	0.0000	0	0	0	0	0	0	0	0		0
1319999. Subtotal - Long Futures - Other												0	0	0	0	0	0	0	0	XXX	XXX
1329999. Subtotal - Long Futures												18,916,129	0	0	0	0	(49,800,341)	(49,800,341)	161,474,000	XXX	XXX
0	0									0.0000	0.0000	0	0	0	0	0	0	0	0		0
1339999. Subtotal - Short Futures - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
0	0									0.0000	0.0000	0	0	0	0	0	0	0	0		0
1349999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	0	0	0	XXX	XXX
0	0									0.0000	0.0000	0	0	0	0	0	0	0	0		0
1359999. Subtotal - Short Futures - Replication												0	0	0	0	0	0	0	0	XXX	XXX
0	0									0.0000	0.0000	0	0	0	0	0	0	0	0		0
1369999. Subtotal - Short Futures - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
0	0									0.0000	0.0000	0	0	0	0	0	0	0	0		0
1379999. Subtotal - Short Futures - Other												0	0	0	0	0	0	0	0	XXX	XXX
1389999. Subtotal - Short Futures												0	0	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												18,916,129	0	0	0	0	(49,800,341)	(49,800,341)	161,474,000	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												18,916,129	0	0	0	0	(49,800,341)	(49,800,341)	161,474,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	0	0

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0006	PD (Duration) Hedges against impact of changes in interest rates on portfolio value contributed approximately 2.03 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 ($35.7B) as of 4/1/2016

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
	0	0								0.0000		0.0000		0	0	0	0		0
1279999. Subtotal - Long Futures - Hedging Effective														0	0	0	0	XXX	XXX
USH7	280	28,000,000	U.S. Long Bond Future Mar 2017 0000USH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	151.0330	12/07/2016	150.9983	Sale or Payoff Sale	(9,708)	(9,708)	0	0	PD (Duration)	1,000
WNM6	97	9,700,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/31/2016	171.0607	Sale or Payoff Sale	(142,639)	(142,639)	0	0	LD (Liability Cashflow)	1,000
WNU6	15	1,500,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8221	07/01/2016	189.0295	Sale or Payoff Sale	213,111	213,111	0	0	LD (Liability Cashflow)	1,000
ESZ6	379	41,698,687	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	10/04/2016	2,143.7916	12/05/2016	2,200.4584	Sale or Payoff Sale	1,073,836	1,073,836	0	0	LD (Liability Cashflow)	50
WNU6	900	90,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/31/2016	173.4080	08/30/2016	188.6545	Sale or Payoff Sale	13,721,832	13,721,832	0	0	LD (Liability Cashflow)	1,000
WNZ6	440	44,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/25/2016	187.3611	11/21/2016	162.8187	Sale or Payoff Sale	(10,798,692)	(10,798,692)	0	0	LD (Liability Cashflow)	1,000
WNU6	73	7,300,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0174	07/05/2016	191.4357	Sale or Payoff Sale	1,198,540	1,198,540	0	0	LD (Liability Cashflow)	1,000
WNU6	34	3,400,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8221	07/01/2016	188.4982	Sale or Payoff Sale	464,990	464,990	0	0	LD (Liability Cashflow)	1,000
WNU6	270	27,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	188.0295	Sale or Payoff Sale	3,584,987	3,584,987	0	0	LD (Liability Cashflow)	1,000
WNU6	8	800,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	189.7795	Sale or Payoff Sale	120,222	120,222	0	0	LD (Liability Cashflow)	1,000
ESZ6	313	33,537,299	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	09/09/2016	2,170.9332	09/27/2016	2,142.9584	Sale or Payoff Sale	(437,806)	(437,806)	0	0	LD (Liability Cashflow)	50
WNU6	36	3,600,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/24/2016	173.9861	08/24/2016	188.4357	Sale or Payoff Sale	520,186	520,186	0	0	LD (Liability Cashflow)	1,000
WNM6	127	12,700,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/31/2016	171.1232	Sale or Payoff Sale	(178,817)	(178,817)	0	0	LD (Liability Cashflow)	1,000
WNU6	600	60,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	08/02/2016	186.4704	08/30/2016	188.6545	Sale or Payoff Sale	1,310,472	1,310,472	0	0	LD (Liability Cashflow)	1,000
WNU6	1,550	155,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/24/2016	174.8377	08/25/2016	188.1232	Sale or Payoff Sale	20,592,591	20,592,591	0	0	LD (Liability Cashflow)	1,000
WNU6	360	36,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/31/2016	173.6580	08/30/2016	188.4748	Sale or Payoff Sale	5,334,045	5,334,045	0	0	LD (Liability Cashflow)	1,000
WNM6	2,000	200,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/25/2016	172.5607	Sale or Payoff Sale	58,980	58,980	0	0	LD (Liability Cashflow)	1,000
WNM6	820	82,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/25/2016	172.0607	Sale or Payoff Sale	(385,818)	(385,818)	0	0	LD (Liability Cashflow)	1,000
WNM6	129	12,900,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/26/2016	172.4045	Sale or Payoff Sale	(16,352)	(16,352)	0	0	LD (Liability Cashflow)	1,000
WNH7	250	25,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/21/2016	161.6970	12/07/2016	160.9982	Sale or Payoff Sale	(174,683)	(174,683)	0	0	LD (Liability Cashflow)	1,000
WNM6	2,019	201,900,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/25/2016	171.9982	Sale or Payoff Sale	(1,076,147)	(1,076,147)	0	0	LD (Liability Cashflow)	1,000
WNU6	1,081	108,100,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/26/2016	174.5643	08/29/2016	185.9357	Sale or Payoff Sale	12,292,570	12,292,570	0	0	LD (Liability Cashflow)	1,000
ESZ6	95	10,480,677	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	10/04/2016	2,146.2916	11/29/2016	2,206.4584	Sale or Payoff Sale	285,792	285,792	0	0	LD (Liability Cashflow)	50
WNM6	161	16,100,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/25/2016	171.9670	Sale or Payoff Sale	(90,846)	(90,846)	0	0	LD (Liability Cashflow)	1,000
WNM6	1,500	150,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/23/2016	172.5295	Sale or Payoff Sale	(2,640)	(2,640)	0	0	LD (Liability Cashflow)	1,000
WNU6	205	20,500,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	06/14/2016	182.5643	08/30/2016	188.6545	Sale or Payoff Sale	1,248,497	1,248,497	0	0	LD (Liability Cashflow)	1,000
WNU6	20	2,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/27/2016	174.7596	08/30/2016	188.5295	Sale or Payoff Sale	275,398	275,398	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,500	150,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.2127	11/28/2016	162.1233	Sale or Payoff Sale	(37,634,036)	(37,634,036)	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,010	101,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/26/2016	185.3455	11/22/2016	162.3733	Sale or Payoff Sale	(23,201,892)	(23,201,892)	0	0	LD (Liability Cashflow)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ6	490	49,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.2127	11/29/2016	163.0920	Sale or Payoff Sale	(11,819,147)	(11,819,147)	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,000	100,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.2127	11/29/2016	163.0921	Sale or Payoff Sale	(24,120,608)	(24,120,608)	0	0	LD (Liability Cashflow)	1,000
WNZ6	23	2,300,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.1111	11/28/2016	162.1233	Sale or Payoff Sale	(574,719)	(574,719)	0	0	LD (Liability Cashflow)	1,000
WNZ6	120	12,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/23/2016	187.6580	09/09/2016	181.8732	Sale or Payoff Sale	(694,172)	(694,172)	0	0	LD (Liability Cashflow)	1,000
WNZ6	280	28,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/23/2016	187.6580	09/09/2016	181.9357	Sale or Payoff Sale	(1,602,236)	(1,602,236)	0	0	LD (Liability Cashflow)	1,000
ESZ6	241	27,184,400	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/23/2016	2,198.2916	12/13/2016	2,255.9668	Sale or Payoff Sale	694,986	694,986	0	0	LD (Liability Cashflow)	50
WNZ6	690	69,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/26/2016	186.6424	11/21/2016	162.4358	Sale or Payoff Sale	(16,702,516)	(16,702,516)	0	0	LD (Liability Cashflow)	1,000
WNM6	820	82,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/25/2016	172.5451	Sale or Payoff Sale	11,369	11,369	0	0	LD (Liability Cashflow)	1,000
ESZ6	180	19,097,626	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	09/13/2016	2,151.7832	11/07/2016	2,121.9584	Sale or Payoff Sale	(268,423)	(268,423)	0	0	LD (Liability Cashflow)	50
USZ6	800	80,000,000	U.S. Long Bond Future Dec 2016 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	10/17/2016	164.0017	11/23/2016	152.3733	Sale or Payoff Sale	(9,302,736)	(9,302,736)	0	0	PD (Duration)	1,000
USH7	520	52,000,000	U.S. Long Bond Future Mar 2017 0000USH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	151.0330	12/07/2016	150.9670	Sale or Payoff Sale	(34,278)	(34,278)	0	0	PD (Duration)	1,000
ESZ6	102	10,672,813	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	09/13/2016	2,151.7832	11/04/2016	2,092.7084	Sale or Payoff Sale	(301,281)	(301,281)	0	0	LD (Liability Cashflow)	50
WNU6	410	41,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/25/2016	174.2283	08/26/2016	187.4045	Sale or Payoff Sale	5,402,229	5,402,229	0	0	LD (Liability Cashflow)	1,000
WNM6	86	8,600,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/24/2016	171.7795	Sale or Payoff Sale	(64,651)	(64,651)	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,000	100,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/25/2016	187.3611	11/21/2016	162.4358	Sale or Payoff Sale	(24,925,295)	(24,925,295)	0	0	LD (Liability Cashflow)	1,000
WNU6	950	95,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0174	08/23/2016	188.4670	Sale or Payoff Sale	12,777,125	12,777,125	0	0	LD (Liability Cashflow)	1,000
ESZ6	195	21,914,751	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/09/2016	2,158.7916	12/09/2016	2,247.6668	Sale or Payoff Sale	866,533	866,533	0	0	LD (Liability Cashflow)	50
WNU6	940	94,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/27/2016	174.8143	08/30/2016	187.8732	Sale or Payoff Sale	12,275,441	12,275,441	0	0	LD (Liability Cashflow)	1,000
WNZ6	25	2,500,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	187.6111	09/22/2016	183.7795	Sale or Payoff Sale	(95,791)	(95,791)	0	0	LD (Liability Cashflow)	1,000
WNZ6	760	76,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.9861	11/29/2016	163.4670	Sale or Payoff Sale	(18,634,550)	(18,634,550)	0	0	LD (Liability Cashflow)	1,000
WNU6	114	11,400,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	188.4670	Sale or Payoff Sale	1,563,536	1,563,536	0	0	LD (Liability Cashflow)	1,000
WNU6	5	500,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8221	07/01/2016	189.1232	Sale or Payoff Sale	71,506	71,506	0	0	LD (Liability Cashflow)	1,000
ESZ6	350	39,479,419	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/11/2016	2,160.0416	12/13/2016	2,255.9668	Sale or Payoff Sale	1,678,691	1,678,691	0	0	LD (Liability Cashflow)	50
WNU6	1,414	141,400,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/24/2016	173.9549	08/24/2016	188.4357	Sale or Payoff Sale	20,475,929	20,475,929	0	0	LD (Liability Cashflow)	1,000
WNU6	73	7,300,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	06/14/2016	182.5330	08/30/2016	188.6545	Sale or Payoff Sale	446,868	446,868	0	0	LD (Liability Cashflow)	1,000
WNU6	77	7,700,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0174	07/05/2016	191.4045	Sale or Payoff Sale	1,261,807	1,261,807	0	0	LD (Liability Cashflow)	1,000
WNU6	210	21,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/26/2016	174.5330	08/29/2016	185.9357	Sale or Payoff Sale	2,394,573	2,394,573	0	0	LD (Liability Cashflow)	1,000
WNU6	820	82,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/25/2016	174.7830	08/26/2016	187.4045	Sale or Payoff Sale	10,349,614	10,349,614	0	0	LD (Liability Cashflow)	1,000
WNM6	1,120	112,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/25/2016	172.0295	Sale or Payoff Sale	(561,971)	(561,971)	0	0	LD (Liability Cashflow)	1,000
WNU6	89	8,900,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8533	07/01/2016	189.5920	Sale or Payoff Sale	1,311,741	1,311,741	0	0	LD (Liability Cashflow)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM6	2,973	297,300,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/26/2016	172.0295	Sale or Payoff Sale	(1,491,732)	(1,491,732)	0	0	LD (Liability Cashflow)	1,000
WNU6	50	5,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/24/2016	174.8689	08/24/2016	188.4357	Sale or Payoff Sale	678,340	678,340	0	0	LD (Liability Cashflow)	1,000
WNU6	1,367	136,700,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/26/2016	174.2424	08/30/2016	187.8107	Sale or Payoff Sale	18,547,941	18,547,941	0	0	LD (Liability Cashflow)	1,000
WNZ6	41	4,100,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	187.6111	09/19/2016	180.4670	Sale or Payoff Sale	(292,910)	(292,910)	0	0	LD (Liability Cashflow)	1,000
WNZ6	490	49,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.8689	11/29/2016	163.0921	Sale or Payoff Sale	(12,140,660)	(12,140,660)	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,510	151,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/26/2016	186.6580	11/22/2016	162.3733	Sale or Payoff Sale	(36,669,852)	(36,669,852)	0	0	LD (Liability Cashflow)	1,000
ESH7	500	56,098,960	E-MINI S&P 500 INDEX Mar 2017 0000ESH7	Liability Hedge	D1	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/09/2016	2,242.4832	12/29/2016	2,243.9584	Sale or Payoff Sale	36,880	36,880	0	0	LD (Liability Cashflow)	50
WNZ6	10	1,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/26/2016	187.1268	11/22/2016	162.3733	Sale or Payoff Sale	(247,534)	(247,534)	0	0	LD (Liability Cashflow)	1,000
USH7	141	14,100,000	U.S. Long Bond Future Mar 2017 0000USH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	151.0330	12/07/2016	150.9358	Sale or Payoff Sale	(13,701)	(13,701)	0	0	PD (Duration)	1,000
USZ6	167	16,700,000	U.S. Long Bond Future Dec 2016 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	10/17/2016	163.9080	11/23/2016	152.3733	Sale or Payoff Sale	(1,926,290)	(1,926,290)	0	0	PD (Duration)	1,000
USZ6	470	47,000,000	U.S. Long Bond Future Dec 2016 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	10/17/2016	163.9392	11/23/2016	152.3733	Sale or Payoff Sale	(5,435,982)	(5,435,982)	0	0	PD (Duration)	1,000
USH7	342	34,200,000	U.S. Long Bond Future Mar 2017 0000USH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	151.0330	12/07/2016	150.8733	Sale or Payoff Sale	(54,607)	(54,607)	0	0	PD (Duration)	1,000
WNM6	1,414	141,400,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/24/2016	171.7482	Sale or Payoff Sale	(1,107,176)	(1,107,176)	0	0	LD (Liability Cashflow)	1,000
WNM6	100	10,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/31/2016	171.1857	Sale or Payoff Sale	(134,551)	(134,551)	0	0	LD (Liability Cashflow)	1,000
WNZ6	240	24,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.8143	11/29/2016	163.4670	Sale or Payoff Sale	(5,843,345)	(5,843,345)	0	0	LD (Liability Cashflow)	1,000
ESZ6	158	17,756,568	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/09/2016	2,131.2916	12/09/2016	2,247.6668	Sale or Payoff Sale	919,364	919,364	0	0	LD (Liability Cashflow)	50
WNZ6	36	3,600,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/23/2016	187.6580	09/09/2016	181.6545	Sale or Payoff Sale	(216,127)	(216,127)	0	0	LD (Liability Cashflow)	1,000
WNU6	900	90,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/27/2016	174.6658	08/30/2016	188.4748	Sale or Payoff Sale	12,428,082	12,428,082	0	0	LD (Liability Cashflow)	1,000
WNU6	78	7,800,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	189.8107	Sale or Payoff Sale	1,174,600	1,174,600	0	0	LD (Liability Cashflow)	1,000
WNU6	149	14,900,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8221	07/01/2016	188.9670	Sale or Payoff Sale	2,107,593	2,107,593	0	0	LD (Liability Cashflow)	1,000
WNU6	15	1,500,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	188.0920	Sale or Payoff Sale	200,103	200,103	0	0	LD (Liability Cashflow)	1,000
WNM6	129	12,900,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/31/2016	171.0920	Sale or Payoff Sale	(185,665)	(185,665)	0	0	LD (Liability Cashflow)	1,000
WNU6	1,000	100,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/25/2016	174.2205	08/26/2016	187.8732	Sale or Payoff Sale	13,652,730	13,652,730	0	0	LD (Liability Cashflow)	1,000
WNU6	670	67,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/26/2016	174.6330	08/29/2016	185.9357	Sale or Payoff Sale	7,572,829	7,572,829	0	0	LD (Liability Cashflow)	1,000
ESZ6	55	6,215,184	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/09/2016	2,157.0416	12/12/2016	2,260.0668	Sale or Payoff Sale	283,319	283,319	0	0	LD (Liability Cashflow)	50
WNU6	154	15,400,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	189.9045	Sale or Payoff Sale	2,333,520	2,333,520	0	0	LD (Liability Cashflow)	1,000
WNH7	400	40,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/21/2016	162.0642	12/01/2016	158.7795	Sale or Payoff Sale	(1,313,868)	(1,313,868)	0	0	LD (Liability Cashflow)	1,000
ESZ6	150	16,919,751	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/23/2016	2,194.0416	12/13/2016	2,255.9668	Sale or Payoff Sale	464,439	464,439	0	0	LD (Liability Cashflow)	50
WNM6	500	50,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/24/2016	172.6232	Sale or Payoff Sale	45,995	45,995	0	0	LD (Liability Cashflow)	1,000
ESZ6	223	25,061,485	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/09/2016	2,148.0416	12/09/2016	2,247.6668	Sale or Payoff Sale	1,110,821	1,110,821	0	0	LD (Liability Cashflow)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU6	450	45,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/24/2016	174.8689	08/25/2016	188.1232	Sale or Payoff Sale	5,964,432	5,964,432	0	0	LD (Liability Cashflow)	1,000
WNU6	23	2,300,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/26/2016	174.2424	08/30/2016	187.7795	Sale or Payoff Sale	311,353	311,353	0	0	LD (Liability Cashflow)	1,000
WNZ6	490	49,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.2127	11/28/2016	162.1233	Sale or Payoff Sale	(12,293,785)	(12,293,785)	0	0	LD (Liability Cashflow)	1,000
ESZ6	168	18,880,401	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/09/2016	2,131.0416	12/09/2016	2,247.6668	Sale or Payoff Sale	979,652	979,652	0	0	LD (Liability Cashflow)	50
ESU6	468	50,510,463	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ0F39	07/01/2016	2,095.7916	09/13/2016	2,158.5668	Sale or Payoff Sale	1,468,940	1,468,940	0	0	LD (Liability Cashflow)	50
WNZ6	98	9,800,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	187.6111	09/22/2016	183.7170	Sale or Payoff Sale	(381,626)	(381,626)	0	0	LD (Liability Cashflow)	1,000
ESZ6	147	16,611,491	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/09/2016	2,156.5416	12/12/2016	2,260.0668	Sale or Payoff Sale	760,910	760,910	0	0	LD (Liability Cashflow)	50
WNU6	8	800,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	189.8420	Sale or Payoff Sale	120,722	120,722	0	0	LD (Liability Cashflow)	1,000
WNU6	18	1,800,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8533	07/01/2016	189.5607	Sale or Payoff Sale	264,734	264,734	0	0	LD (Liability Cashflow)	1,000
USH7	817	81,700,000	U.S. Long Bond Future Mar 2017 0000USH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	151.0330	12/07/2016	150.9045	Sale or Payoff Sale	(104,919)	(104,919)	0	0	PD (Duration)	1,000
WNM6	120	12,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/26/2016	172.3420	Sale or Payoff Sale	(22,711)	(22,711)	0	0	LD (Liability Cashflow)	1,000
ESZ6	93	10,509,311	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/09/2016	2,155.7916	12/12/2016	2,260.0668	Sale or Payoff Sale	484,880	484,880	0	0	LD (Liability Cashflow)	50
ESZ6	52	5,843,934	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/09/2016	2,131.5416	12/09/2016	2,247.6668	Sale or Payoff Sale	301,926	301,926	0	0	LD (Liability Cashflow)	50
ESU6	320	34,060,269	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ0F39	07/01/2016	2,097.0416	09/14/2016	2,128.7668	Sale or Payoff Sale	507,603	507,603	0	0	LD (Liability Cashflow)	50
WNZ6	19	1,900,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	187.6111	09/19/2016	180.4982	Sale or Payoff Sale	(135,145)	(135,145)	0	0	LD (Liability Cashflow)	1,000
WNZ6	60	6,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	187.6111	11/21/2016	162.8187	Sale or Payoff Sale	(1,487,549)	(1,487,549)	0	0	LD (Liability Cashflow)	1,000
WNM6	2,180	218,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/26/2016	172.2795	Sale or Payoff Sale	(548,837)	(548,837)	0	0	LD (Liability Cashflow)	1,000
ESZ6	650	73,452,171	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/11/2016	2,160.0416	12/12/2016	2,260.0668	Sale or Payoff Sale	3,250,819	3,250,819	0	0	LD (Liability Cashflow)	50
WNU6	94	9,400,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	188.0607	Sale or Payoff Sale	1,251,044	1,251,044	0	0	LD (Liability Cashflow)	1,000
WNU6	238	23,800,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0174	07/01/2016	188.4982	Sale or Payoff Sale	3,208,443	3,208,443	0	0	LD (Liability Cashflow)	1,000
WNU6	136	13,600,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	188.4982	Sale or Payoff Sale	1,869,521	1,869,521	0	0	LD (Liability Cashflow)	1,000
WNU6	109	10,900,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8221	07/01/2016	188.9357	Sale or Payoff Sale	1,538,390	1,538,390	0	0	LD (Liability Cashflow)	1,000
WNU6	300	30,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	187.9982	Sale or Payoff Sale	3,973,944	3,973,944	0	0	LD (Liability Cashflow)	1,000
WNU6	110	11,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8221	07/01/2016	189.0920	Sale or Payoff Sale	1,569,691	1,569,691	0	0	LD (Liability Cashflow)	1,000
WNZ6	500	50,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/25/2016	187.3611	11/21/2016	162.4358	Sale or Payoff Sale	(12,462,648)	(12,462,648)	0	0	LD (Liability Cashflow)	1,000
WNZ6	80	8,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	187.6111	09/21/2016	180.1857	Sale or Payoff Sale	(594,032)	(594,032)	0	0	LD (Liability Cashflow)	1,000
WNZ6	126	12,600,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	187.6111	09/22/2016	183.7482	Sale or Payoff Sale	(486,725)	(486,725)	0	0	LD (Liability Cashflow)	1,000
WNM6	777	77,700,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/23/2016	172.5920	Sale or Payoff Sale	47,195	47,195	0	0	LD (Liability Cashflow)	1,000
WNZ6	2,000	200,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.1424	11/23/2016	162.2796	Sale or Payoff Sale	(49,725,590)	(49,725,590)	0	0	LD (Liability Cashflow)	1,000
WNU6	590	59,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/25/2016	174.2439	08/26/2016	187.4045	Sale or Payoff Sale	7,764,720	7,764,720	0	0	LD (Liability Cashflow)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU6	333	34,806,132	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,094.0416	07/07/2016	2,090.4584	Sale or Payoff Sale	(59,660)	(59,660)	0	0	LD (Liability Cashflow)	50
WNU6	820	82,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/25/2016	174.2596	08/26/2016	187.8732	Sale or Payoff Sale	11,163,207	11,163,207	0	0	LD (Liability Cashflow)	1,000
WNZ6	5	500,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/30/2016	187.1268	11/28/2016	162.1233	Sale or Payoff Sale	(125,017)	(125,017)	0	0	LD (Liability Cashflow)	1,000
WNM6	60	6,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/27/2016	172.5295	Sale or Payoff Sale	(106)	(106)	0	0	LD (Liability Cashflow)	1,000
WNM6	500	50,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/24/2016	171.7170	Sale or Payoff Sale	(407,130)	(407,130)	0	0	LD (Liability Cashflow)	1,000
WNM6	63	6,300,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/27/2016	172.4045	Sale or Payoff Sale	(7,986)	(7,986)	0	0	LD (Liability Cashflow)	1,000
ESZ6	168	17,580,851	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/12/2016	2,116.0832	11/04/2016	2,092.9584	Sale or Payoff Sale	(194,248)	(194,248)	0	0	LD (Liability Cashflow)	50
WNZ6	482	48,200,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/30/2016	187.1424	11/28/2016	162.1233	Sale or Payoff Sale	(12,059,180)	(12,059,180)	0	0	LD (Liability Cashflow)	1,000
WNU6	140	14,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/31/2016	173.6268	08/30/2016	188.4748	Sale or Payoff Sale	2,078,726	2,078,726	0	0	LD (Liability Cashflow)	1,000
WNM6	60	6,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/25/2016	172.4982	Sale or Payoff Sale	(1,981)	(1,981)	0	0	LD (Liability Cashflow)	1,000
WNM6	120	12,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/25/2016	172.4670	Sale or Payoff Sale	(7,711)	(7,711)	0	0	LD (Liability Cashflow)	1,000
ESZ6	149	16,745,118	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,155.2916	12/09/2016	2,247.6668	Sale or Payoff Sale	688,195	688,195	0	0	LD (Liability Cashflow)	50
ESZ6	65	7,304,917	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,148.2916	12/09/2016	2,247.6668	Sale or Payoff Sale	322,969	322,969	0	0	LD (Liability Cashflow)	50
ESZ6	234	25,742,438	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/06/2016	2,154.5416	12/05/2016	2,200.2084	Sale or Payoff Sale	534,302	534,302	0	0	LD (Liability Cashflow)	50
ESZ6	16	1,760,367	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/06/2016	2,154.5416	12/05/2016	2,200.4584	Sale or Payoff Sale	36,733	36,733	0	0	LD (Liability Cashflow)	50
WNZ6	1,490	149,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/26/2016	186.6580	11/22/2016	162.3733	Sale or Payoff Sale	(36,184,158)	(36,184,158)	0	0	LD (Liability Cashflow)	1,000
WNU6	2,000	200,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/25/2016	174.2127	08/26/2016	187.4045	Sale or Payoff Sale	26,383,585	26,383,585	0	0	LD (Liability Cashflow)	1,000
ESZ6	16	1,760,567	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/04/2016	2,146.7916	12/05/2016	2,200.7084	Sale or Payoff Sale	43,133	43,133	0	0	LD (Liability Cashflow)	50
ESZ6	63	7,080,150	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/12/2016	2,133.2916	12/09/2016	2,247.6668	Sale or Payoff Sale	360,282	360,282	0	0	LD (Liability Cashflow)	50
WNZ6	424	42,400,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/24/2016	187.6111	09/21/2016	180.2170	Sale or Payoff Sale	(3,135,117)	(3,135,117)	0	0	LD (Liability Cashflow)	1,000
ESZ6	248	27,285,684	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/04/2016	2,146.7916	12/05/2016	2,200.4584	Sale or Payoff Sale	665,468	665,468	0	0	LD (Liability Cashflow)	50
WNZ6	51	5,100,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/24/2016	187.6111	09/22/2016	183.6857	Sale or Payoff Sale	(200,195)	(200,195)	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,000	100,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/24/2016	187.6111	10/05/2016	181.1859	Sale or Payoff Sale	(6,425,255)	(6,425,255)	0	0	LD (Liability Cashflow)	1,000
ESU6	250	26,133,855	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,095.2916	07/07/2016	2,090.7084	Sale or Payoff Sale	(57,290)	(57,290)	0	0	LD (Liability Cashflow)	50
ESU6	235	25,363,160	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,096.5416	09/13/2016	2,158.5668	Sale or Payoff Sale	728,796	728,796	0	0	LD (Liability Cashflow)	50
WNZ6	1,500	150,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/29/2016	185.2596	11/23/2016	162.2796	Sale or Payoff Sale	(34,469,974)	(34,469,974)	0	0	LD (Liability Cashflow)	1,000
WNU6	127	12,700,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/23/2016	174.8221	07/01/2016	188.9982	Sale or Payoff Sale	1,800,373	1,800,373	0	0	LD (Liability Cashflow)	1,000
WNU6	39	3,900,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/23/2016	175.0174	07/05/2016	191.2795	Sale or Payoff Sale	634,222	634,222	0	0	LD (Liability Cashflow)	1,000
WNZ6	83	8,300,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/23/2016	187.6580	09/09/2016	181.7795	Sale or Payoff Sale	(487,917)	(487,917)	0	0	LD (Liability Cashflow)	1,000
WNM6	1,673	167,300,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/31/2016	171.1545	Sale or Payoff Sale	(2,303,319)	(2,303,319)	0	0	LD (Liability Cashflow)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU6	250	25,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0174	07/01/2016	188.7795	Sale or Payoff Sale	3,440,526	3,440,526	0	0	LD (Liability Cashflow)	1,000
WNU6	46	4,600,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	189.9357	Sale or Payoff Sale	698,463	698,463	0	0	LD (Liability Cashflow)	1,000
WNU6	300	30,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0174	07/08/2016	192.9982	Sale or Payoff Sale	5,394,257	5,394,257	0	0	LD (Liability Cashflow)	1,000
WNZ6	60	6,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/25/2016	187.3611	11/21/2016	162.4358	Sale or Payoff Sale	(1,495,518)	(1,495,518)	0	0	LD (Liability Cashflow)	1,000
WNU6	222	22,200,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	06/14/2016	182.5643	08/30/2016	188.6545	Sale or Payoff Sale	1,352,031	1,352,031	0	0	LD (Liability Cashflow)	1,000
WNU6	980	98,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/27/2016	174.7596	08/30/2016	187.8732	Sale or Payoff Sale	12,851,394	12,851,394	0	0	LD (Liability Cashflow)	1,000
WNU6	90	9,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/26/2016	174.6643	08/26/2016	186.0920	Sale or Payoff Sale	1,028,496	1,028,496	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,000	100,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.8143	11/29/2016	163.0921	Sale or Payoff Sale	(24,722,170)	(24,722,170)	0	0	LD (Liability Cashflow)	1,000
WNZ6	10	1,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.8143	11/29/2016	163.0921	Sale or Payoff Sale	(247,222)	(247,222)	0	0	LD (Liability Cashflow)	1,000
ESZ6	212	23,825,268	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/09/2016	2,147.7916	12/09/2016	2,247.6668	Sale or Payoff Sale	1,058,677	1,058,677	0	0	LD (Liability Cashflow)	50
WNU6	85	8,500,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8221	07/01/2016	189.0607	Sale or Payoff Sale	1,210,287	1,210,287	0	0	LD (Liability Cashflow)	1,000
ESZ6	500	56,399,170	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/14/2016	2,158.0416	12/13/2016	2,255.9668	Sale or Payoff Sale	2,448,130	2,448,130	0	0	LD (Liability Cashflow)	50
WNM6	2,406	240,600,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/23/2016	172.7795	Sale or Payoff Sale	597,265	597,265	0	0	LD (Liability Cashflow)	1,000
WNU6	880	88,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/27/2016	174.7830	08/30/2016	187.8732	Sale or Payoff Sale	11,519,402	11,519,402	0	0	LD (Liability Cashflow)	1,000
WNU6	116	11,600,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8533	07/01/2016	189.6232	Sale or Payoff Sale	1,713,310	1,713,310	0	0	LD (Liability Cashflow)	1,000
WNM6	940	94,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/27/2016	172.5139	Sale or Payoff Sale	(16,342)	(16,342)	0	0	LD (Liability Cashflow)	1,000
WNU6	121	12,100,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	187.9982	Sale or Payoff Sale	1,602,824	1,602,824	0	0	LD (Liability Cashflow)	1,000
ESZ6	180	19,151,626	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	09/13/2016	2,151.8332	11/08/2016	2,127.9584	Sale or Payoff Sale	(214,873)	(214,873)	0	0	LD (Liability Cashflow)	50
WNZ6	75	7,500,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	187.6111	09/21/2016	180.2482	Sale or Payoff Sale	(552,217)	(552,217)	0	0	LD (Liability Cashflow)	1,000
WNU6	50	5,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0486	07/01/2016	189.7795	Sale or Payoff Sale	736,543	736,543	0	0	LD (Liability Cashflow)	1,000
WNU6	61	6,100,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/31/2016	173.4002	08/30/2016	188.4748	Sale or Payoff Sale	919,551	919,551	0	0	LD (Liability Cashflow)	1,000
WNZ6	510	51,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.8689	11/29/2016	163.0920	Sale or Payoff Sale	(12,636,248)	(12,636,248)	0	0	LD (Liability Cashflow)	1,000
WNM6	820	82,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/26/2016	172.3107	Sale or Payoff Sale	(180,818)	(180,818)	0	0	LD (Liability Cashflow)	1,000
WNZ6	2	200,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/26/2016	186.6424	11/21/2016	162.7482	Sale or Payoff Sale	(47,788)	(47,788)	0	0	LD (Liability Cashflow)	1,000
WNZ6	10	1,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/26/2016	186.6424	11/22/2016	162.3733	Sale or Payoff Sale	(242,690)	(242,690)	0	0	LD (Liability Cashflow)	1,000
WNU6	42	4,200,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.7518	07/01/2016	189.8107	Sale or Payoff Sale	632,477	632,477	0	0	LD (Liability Cashflow)	1,000
WNZ6	14	1,400,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/23/2016	187.6580	09/09/2016	181.6232	Sale or Payoff Sale	(84,487)	(84,487)	0	0	LD (Liability Cashflow)	1,000
ESU6	122	12,985,477	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ0F39	07/01/2016	2,097.0416	09/14/2016	2,128.7668	Sale or Payoff Sale	193,524	193,524	0	0	LD (Liability Cashflow)	50
WNM6	139	13,900,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/31/2016	171.3420	Sale or Payoff Sale	(165,307)	(165,307)	0	0	LD (Liability Cashflow)	1,000
WNZ6	500	50,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.9861	11/29/2016	163.0920	Sale or Payoff Sale	(12,447,073)	(12,447,073)	0	0	LD (Liability Cashflow)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ6	179	20,116,618	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,149.7916	12/09/2016	2,247.6668	Sale or Payoff Sale	875,983	875,983	0	0	LD (Liability Cashflow)	50
WNU6	10	1,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/23/2016	174.7518	07/01/2016	189.9045	Sale or Payoff Sale	151,527	151,527	0	0	LD (Liability Cashflow)	1,000
WNU6	127	12,700,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/23/2016	174.8221	07/01/2016	189.5607	Sale or Payoff Sale	1,871,811	1,871,811	0	0	LD (Liability Cashflow)	1,000
ESZ6	278	31,242,569	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,159.0416	12/09/2016	2,247.6668	Sale or Payoff Sale	1,231,890	1,231,890	0	0	LD (Liability Cashflow)	50
ESZ6	250	27,686,980	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/12/2016	2,133.0416	12/07/2016	2,214.9584	Sale or Payoff Sale	1,023,960	1,023,960	0	0	LD (Liability Cashflow)	50
WNU6	1,430	143,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/26/2016	174.2424	08/30/2016	187.8732	Sale or Payoff Sale	19,492,123	19,492,123	0	0	LD (Liability Cashflow)	1,000
ESZ6	100	11,073,542	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/06/2016	2,154.5416	12/07/2016	2,214.7084	Sale or Payoff Sale	300,834	300,834	0	0	LD (Liability Cashflow)	50
WNU6	39	3,900,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/26/2016	174.6643	08/29/2016	185.9357	Sale or Payoff Sale	439,588	439,588	0	0	LD (Liability Cashflow)	1,000
ESZ6	1	112,383	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,155.5416	12/09/2016	2,247.6668	Sale or Payoff Sale	4,606	4,606	0	0	LD (Liability Cashflow)	50
WNU6	456	45,600,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/26/2016	174.5330	08/30/2016	187.8264	Sale or Payoff Sale	6,061,770	6,061,770	0	0	LD (Liability Cashflow)	1,000
WNZ6	990	99,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/26/2016	185.3455	11/22/2016	162.3733	Sale or Payoff Sale	(22,742,448)	(22,742,448)	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,034	103,400,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/30/2016	187.1424	11/23/2016	162.2796	Sale or Payoff Sale	(25,708,130)	(25,708,130)	0	0	LD (Liability Cashflow)	1,000
ESZ6	250	28,199,585	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/11/2016	2,151.5416	12/13/2016	2,255.9668	Sale or Payoff Sale	1,305,315	1,305,315	0	0	LD (Liability Cashflow)	50
ESU6	212	22,880,808	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,095.5416	09/13/2016	2,158.5668	Sale or Payoff Sale	668,067	668,067	0	0	LD (Liability Cashflow)	50
WNU6	149	14,900,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/26/2016	174.5330	08/30/2016	187.8107	Sale or Payoff Sale	1,978,382	1,978,382	0	0	LD (Liability Cashflow)	1,000
ESU6	500	54,623,960	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,092.0416	08/26/2016	2,184.9584	Sale or Payoff Sale	2,322,920	2,322,920	0	0	LD (Liability Cashflow)	50
WNU6	50	5,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/24/2016	173.9861	08/23/2016	188.4670	Sale or Payoff Sale	724,043	724,043	0	0	LD (Liability Cashflow)	1,000
ESZ6	114	12,811,701	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,149.5416	12/09/2016	2,247.6668	Sale or Payoff Sale	559,314	559,314	0	0	LD (Liability Cashflow)	50
WNZ6	456	45,600,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/30/2016	187.1580	11/23/2016	162.2796	Sale or Payoff Sale	(11,344,560)	(11,344,560)	0	0	LD (Liability Cashflow)	1,000
ESZ6	255	28,132,345	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/04/2016	2,146.5416	11/29/2016	2,206.4584	Sale or Payoff Sale	763,939	763,939	0	0	LD (Liability Cashflow)	50
ESU6	445	48,028,111	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,096.7916	09/13/2016	2,158.5668	Sale or Payoff Sale	1,374,498	1,374,498	0	0	LD (Liability Cashflow)	50
ESZ6	300	33,100,626	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/04/2016	2,146.5416	11/29/2016	2,206.7084	Sale or Payoff Sale	902,502	902,502	0	0	LD (Liability Cashflow)	50
ESU6	407	43,196,269	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,091.5416	09/12/2016	2,122.6668	Sale or Payoff Sale	633,398	633,398	0	0	LD (Liability Cashflow)	50
WNZ6	126	12,600,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/26/2016	186.6424	11/21/2016	162.6857	Sale or Payoff Sale	(3,018,537)	(3,018,537)	0	0	LD (Liability Cashflow)	1,000
WNZ6	33	3,300,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/26/2016	186.6424	11/21/2016	162.6545	Sale or Payoff Sale	(791,601)	(791,601)	0	0	LD (Liability Cashflow)	1,000
WNZ6	10	1,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/29/2016	185.2596	11/23/2016	162.2796	Sale or Payoff Sale	(229,800)	(229,800)	0	0	LD (Liability Cashflow)	1,000
ESZ6	320	34,047,334	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/14/2016	2,122.0332	11/08/2016	2,127.9584	Sale or Payoff Sale	94,803	94,803	0	0	LD (Liability Cashflow)	50
WNM6	880	88,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/27/2016	172.4826	Sale or Payoff Sale	(42,799)	(42,799)	0	0	LD (Liability Cashflow)	1,000
WNM6	27	2,700,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/26/2016	171.9670	Sale or Payoff Sale	(15,235)	(15,235)	0	0	LD (Liability Cashflow)	1,000
WNM6	670	67,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/26/2016	172.3732	Sale or Payoff Sale	(105,867)	(105,867)	0	0	LD (Liability Cashflow)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU6	44	4,400,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0486	07/01/2016	188.4982	Sale or Payoff Sale	591,783	591,783	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,000	100,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/26/2016	186.6424	11/21/2016	162.4358	Sale or Payoff Sale	(24,206,545)	(24,206,545)	0	0	LD (Liability Cashflow)	1,000
WNU6	300	30,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0174	07/01/2016	188.0920	Sale or Payoff Sale	3,922,382	3,922,382	0	0	LD (Liability Cashflow)	1,000
ESZ6	196	22,277,035	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	12/01/2016	2,199.0416	12/14/2016	2,273.1668	Sale or Payoff Sale	726,427	726,427	0	0	LD (Liability Cashflow)	50
ESZ6	184	19,717,517	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/09/2016	2,170.9332	09/27/2016	2,143.2084	Sale or Payoff Sale	(255,068)	(255,068)	0	0	LD (Liability Cashflow)	50
ESZ6	500	56,399,170	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/16/2016	2,173.5416	12/13/2016	2,255.9668	Sale or Payoff Sale	2,060,630	2,060,630	0	0	LD (Liability Cashflow)	50
ESZ6	500	53,136,460	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/13/2016	2,151.8332	11/07/2016	2,125.4584	Sale or Payoff Sale	(659,370)	(659,370)	0	0	LD (Liability Cashflow)	50
WNU6	90	9,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/25/2016	174.7986	08/26/2016	187.8732	Sale or Payoff Sale	1,176,714	1,176,714	0	0	LD (Liability Cashflow)	1,000
ESZ6	298	33,674,995	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,156.7916	12/12/2016	2,260.0668	Sale or Payoff Sale	1,538,800	1,538,800	0	0	LD (Liability Cashflow)	50
WNU6	230	23,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/25/2016	174.2439	08/26/2016	187.4045	Sale or Payoff Sale	3,026,925	3,026,925	0	0	LD (Liability Cashflow)	1,000
ESZ6	180	19,858,126	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/14/2016	2,122.0332	11/29/2016	2,206.4584	Sale or Payoff Sale	759,827	759,827	0	0	LD (Liability Cashflow)	50
ESZ6	122	13,710,767	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,130.7916	12/09/2016	2,247.6668	Sale or Payoff Sale	712,939	712,939	0	0	LD (Liability Cashflow)	50
ESZ6	37	4,158,184	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/12/2016	2,133.0416	12/09/2016	2,247.6668	Sale or Payoff Sale	212,057	212,057	0	0	LD (Liability Cashflow)	50
WNU6	16	1,600,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	174.8221	07/01/2016	188.5295	Sale or Payoff Sale	219,319	219,319	0	0	LD (Liability Cashflow)	1,000
WNU6	39	3,900,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0174	07/01/2016	187.8732	Sale or Payoff Sale	501,378	501,378	0	0	LD (Liability Cashflow)	1,000
WNU6	29	2,900,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/23/2016	175.0174	07/01/2016	187.9045	Sale or Payoff Sale	373,726	373,726	0	0	LD (Liability Cashflow)	1,000
ESU6	750	81,729,330	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,094.0416	08/18/2016	2,179.4488	Sale or Payoff Sale	3,202,770	3,202,770	0	0	LD (Liability Cashflow)	50
ESU6	417	43,591,270	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,094.0416	07/07/2016	2,090.7084	Sale or Payoff Sale	(69,497)	(69,497)	0	0	LD (Liability Cashflow)	50
ESZ6	320	35,303,334	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/14/2016	2,122.0332	11/29/2016	2,206.4584	Sale or Payoff Sale	1,350,803	1,350,803	0	0	LD (Liability Cashflow)	50
ESZ6	257	29,041,858	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,155.5416	12/12/2016	2,260.0668	Sale or Payoff Sale	1,343,149	1,343,149	0	0	LD (Liability Cashflow)	50
WNU6	2,000	200,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/26/2016	174.5018	08/30/2016	187.8107	Sale or Payoff Sale	26,617,960	26,617,960	0	0	LD (Liability Cashflow)	1,000
WNM6	360	36,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/31/2016	171.4045	Sale or Payoff Sale	(405,634)	(405,634)	0	0	LD (Liability Cashflow)	1,000
WNM6	201	20,100,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/31/2016	171.3732	Sale or Payoff Sale	(232,760)	(232,760)	0	0	LD (Liability Cashflow)	1,000
WNM6	2,500	250,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/24/2016	172.5920	Sale or Payoff Sale	151,850	151,850	0	0	LD (Liability Cashflow)	1,000
WNM6	820	82,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/25/2016	172.0295	Sale or Payoff Sale	(411,443)	(411,443)	0	0	LD (Liability Cashflow)	1,000
WNM6	1,000	100,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/01/2016	172.5313	05/25/2016	172.0217	Sale or Payoff Sale	(509,573)	(509,573)	0	0	LD (Liability Cashflow)	1,000
ESZ6	398	41,649,872	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/13/2016	2,151.7832	11/04/2016	2,092.9584	Sale or Payoff Sale	(1,170,614)	(1,170,614)	0	0	LD (Liability Cashflow)	50
ESZ6	332	34,747,259	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/12/2016	2,116.0832	11/04/2016	2,093.2084	Sale or Payoff Sale	(379,722)	(379,722)	0	0	LD (Liability Cashflow)	50
ESZ6	110	12,362,167	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,159.2916	12/09/2016	2,247.6668	Sale or Payoff Sale	486,064	486,064	0	0	LD (Liability Cashflow)	50
ESZ6	150	16,604,688	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/06/2016	2,154.5416	12/07/2016	2,213.9584	Sale or Payoff Sale	445,626	445,626	0	0	LD (Liability Cashflow)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ6	200	22,559,668	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/23/2016	2,198.0416	12/13/2016	2,255.9668	Sale or Payoff Sale	579,252	579,252	0	0	LD (Liability Cashflow)	50
ESZ6	59	6,655,102	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/23/2016	2,198.5416	12/13/2016	2,255.9668	Sale or Payoff Sale	169,404	169,404	0	0	LD (Liability Cashflow)	50
ESZ6	20	2,255,967	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/11/2016	2,152.5416	12/13/2016	2,255.9668	Sale or Payoff Sale	103,425	103,425	0	0	LD (Liability Cashflow)	50
ESZ6	500	53,573,960	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/08/2016	2,178.0332	09/27/2016	2,142.9584	Sale or Payoff Sale	(876,870)	(876,870)	0	0	LD (Liability Cashflow)	50
ESZ6	500	55,367,710	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/06/2016	2,154.0416	12/07/2016	2,214.7084	Sale or Payoff Sale	1,516,670	1,516,670	0	0	LD (Liability Cashflow)	50
ESZ6	167	18,768,018	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,158.5416	12/09/2016	2,247.6668	Sale or Payoff Sale	744,195	744,195	0	0	LD (Liability Cashflow)	50
ESU6	320	34,537,069	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,095.7916	09/13/2016	2,158.5668	Sale or Payoff Sale	1,004,403	1,004,403	0	0	LD (Liability Cashflow)	50
ESZ6	121	13,312,773	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/04/2016	2,144.0416	12/05/2016	2,200.4584	Sale or Payoff Sale	341,322	341,322	0	0	LD (Liability Cashflow)	50
ESZ6	139	15,678,969	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/11/2016	2,152.2916	12/13/2016	2,255.9668	Sale or Payoff Sale	720,543	720,543	0	0	LD (Liability Cashflow)	50
WNU6	1,910	191,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/25/2016	174.7986	08/26/2016	186.0920	Sale or Payoff Sale	21,570,308	21,570,308	0	0	LD (Liability Cashflow)	1,000
ESZ6	500	53,498,960	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/12/2016	2,116.0832	10/19/2016	2,139.9584	Sale or Payoff Sale	596,880	596,880	0	0	LD (Liability Cashflow)	50
WNZ6	217	21,700,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/23/2016	187.6580	09/09/2016	181.7482	Sale or Payoff Sale	(1,282,420)	(1,282,420)	0	0	LD (Liability Cashflow)	1,000
USZ6	663	66,300,000	U.S. Long Bond Future Dec 2016 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	10/17/2016	163.9705	11/23/2016	152.3733	Sale or Payoff Sale	(7,688,924)	(7,688,924)	0	0	PD (Duration)	1,000
WNM6	1,081	108,100,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/26/2016	172.3014	Sale or Payoff Sale	(248,506)	(248,506)	0	0	LD (Liability Cashflow)	1,000
WNM6	1,120	112,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/27/2016	172.4670	Sale or Payoff Sale	(71,971)	(71,971)	0	0	LD (Liability Cashflow)	1,000
WNZ6	490	49,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/29/2016	185.2596	11/22/2016	162.3733	Sale or Payoff Sale	(11,214,254)	(11,214,254)	0	0	LD (Liability Cashflow)	1,000
ESU6	221	24,061,008	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,094.5416	09/09/2016	2,177.4668	Sale or Payoff Sale	916,323	916,323	0	0	LD (Liability Cashflow)	50
ESZ6	493	55,710,647	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/10/2016	2,164.5416	12/12/2016	2,260.0668	Sale or Payoff Sale	2,354,696	2,354,696	0	0	LD (Liability Cashflow)	50
ESZ6	320	33,951,334	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/13/2016	2,151.8332	11/07/2016	2,121.9584	Sale or Payoff Sale	(477,997)	(477,997)	0	0	LD (Liability Cashflow)	50
ESU6	378	40,233,693	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,096.7916	09/14/2016	2,128.7668	Sale or Payoff Sale	604,331	604,331	0	0	LD (Liability Cashflow)	50
WNU6	980	98,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/27/2016	174.6658	08/30/2016	188.5295	Sale or Payoff Sale	13,586,394	13,586,394	0	0	LD (Liability Cashflow)	1,000
WNU6	950	95,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/24/2016	174.8377	08/26/2016	187.4045	Sale or Payoff Sale	11,938,453	11,938,453	0	0	LD (Liability Cashflow)	1,000
ESZ6	150	16,610,313	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/12/2016	2,133.0416	12/07/2016	2,214.7084	Sale or Payoff Sale	612,501	612,501	0	0	LD (Liability Cashflow)	50
ESZ6	3	321,519	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/09/2016	2,170.9332	09/27/2016	2,143.4584	Sale or Payoff Sale	(4,121)	(4,121)	0	0	LD (Liability Cashflow)	50
ESZ6	91	10,264,649	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/11/2016	2,152.0416	12/13/2016	2,255.9668	Sale or Payoff Sale	472,860	472,860	0	0	LD (Liability Cashflow)	50
ESU6	106	11,250,134	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	07/01/2016	2,092.0416	09/12/2016	2,122.6668	Sale or Payoff Sale	162,314	162,314	0	0	LD (Liability Cashflow)	50
WNU6	61	6,100,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/23/2016	175.0174	07/05/2016	191.2482	Sale or Payoff Sale	990,082	990,082	0	0	LD (Liability Cashflow)	1,000
WNU6	104	10,400,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/23/2016	174.7518	07/01/2016	189.8732	Sale or Payoff Sale	1,572,634	1,572,634	0	0	LD (Liability Cashflow)	1,000
WNU6	500	50,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/24/2016	173.9236	08/24/2016	188.4357	Sale or Payoff Sale	7,256,053	7,256,053	0	0	LD (Liability Cashflow)	1,000
ESZ6	850	96,609,589	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/23/2016	2,194.0416	12/14/2016	2,273.1668	Sale or Payoff Sale	3,362,821	3,362,821	0	0	LD (Liability Cashflow)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ6	740	74,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/30/2016	187.9861	11/29/2016	163.0920	Sale or Payoff	(18,421,667)	(18,421,667)	0	0	LD (Liability Cashflow)	1,000
ESZ6	507	57,292,693	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/10/2016	2,164.7916	12/12/2016	2,260.0668	Sale or Payoff	2,415,226	2,415,226	0	0	LD (Liability Cashflow)	50
WNU6	50	5,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/23/2016	175.0174	07/05/2016	191.4670	Sale or Payoff	822,480	822,480	0	0	LD (Liability Cashflow)	1,000
ESZ6	86	9,463,046	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	10/04/2016	2,146.5416	12/05/2016	2,200.7084	Sale or Payoff	232,917	232,917	0	0	LD (Liability Cashflow)	50
WNU6	5	500,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/26/2016	174.5330	08/30/2016	187.7951	Sale or Payoff	66,311	66,311	0	0	LD (Liability Cashflow)	1,000
WNZ6	750	75,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/30/2016	187.2127	11/29/2016	163.0920	Sale or Payoff	(18,090,531)	(18,090,531)	0	0	LD (Liability Cashflow)	1,000
ESZ6	804	91,381,305	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	12/01/2016	2,198.7916	12/14/2016	2,273.1668	Sale or Payoff	2,989,883	2,989,883	0	0	LD (Liability Cashflow)	50
ESU6	279	30,375,662	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ0F39	07/01/2016	2,094.2916	09/09/2016	2,177.4668	Sale or Payoff	1,160,294	1,160,294	0	0	LD (Liability Cashflow)	50
WNM6	94	9,400,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/23/2016	172.8107	Sale or Payoff	26,272	26,272	0	0	LD (Liability Cashflow)	1,000
WNM6	1,937	193,700,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/27/2016	172.3732	Sale or Payoff	(306,065)	(306,065)	0	0	LD (Liability Cashflow)	1,000
WNU6	590	59,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/25/2016	174.2283	08/26/2016	187.8732	Sale or Payoff	8,050,501	8,050,501	0	0	LD (Liability Cashflow)	1,000
ESU6	500	54,614,170	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ0F39	07/01/2016	2,094.0416	09/08/2016	2,184.5668	Sale or Payoff	2,263,130	2,263,130	0	0	LD (Liability Cashflow)	50
WNM6	60	6,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/25/2016	172.0920	Sale or Payoff	(26,356)	(26,356)	0	0	LD (Liability Cashflow)	1,000
WNM6	223	22,300,000	US ULTRA T-BOND Jun 2016 0000WNM6	Liability Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04Q20BFQTQ27	04/01/2016	172.5313	05/23/2016	172.6232	Sale or Payoff	20,514	20,514	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,490	149,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/26/2016	187.1268	11/22/2016	162.3733	Sale or Payoff	(36,882,596)	(36,882,596)	0	0	LD (Liability Cashflow)	1,000
WNZ6	1,000	100,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/26/2016	187.1268	11/22/2016	162.3733	Sale or Payoff	(24,753,420)	(24,753,420)	0	0	LD (Liability Cashflow)	1,000
WNZ6	750	75,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/30/2016	187.8143	11/29/2016	163.0920	Sale or Payoff	(18,541,703)	(18,541,703)	0	0	LD (Liability Cashflow)	1,000
ESU6	1,000	109,035,420	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ0F39	07/01/2016	2,092.0416	08/22/2016	2,180.7084	Sale or Payoff	4,433,340	4,433,340	0	0	LD (Liability Cashflow)	50
WNH7	100	10,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Liability Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/21/2016	162.0642	12/07/2016	160.9982	Sale or Payoff	(106,592)	(106,592)	0	0	LD (Liability Cashflow)	1,000
WNZ6	1	100,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/24/2016	187.6111	09/21/2016	180.2795	Sale or Payoff	(7,332)	(7,332)	0	0	LD (Liability Cashflow)	1,000
ESZ6	707	79,455,021	E-MINI S&P 500 INDEX Dec 2016 0000ESZ6	Liability Hedge	D1	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCLQ0F39	11/09/2016	2,150.0416	12/09/2016	2,247.6668	Sale or Payoff	3,451,051	3,451,051	0	0	LD (Liability Cashflow)	50
WNU6	539	53,900,000	US ULTRA T-BOND Sep 2016 0000WNU6	Liability Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04Q20BFQTQ27	05/31/2016	173.4080	08/30/2016	188.4748	Sale or Payoff	8,121,001	8,121,001	0	0	LD (Liability Cashflow)	1,000
WNZ6	250	25,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/23/2016	187.6580	09/19/2016	180.4670	Sale or Payoff	(1,797,755)	(1,797,755)	0	0	LD (Liability Cashflow)	1,000
ESU6	487	51,686,937	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ0F39	07/01/2016	2,091.7916	09/12/2016	2,122.6668	Sale or Payoff	751,811	751,811	0	0	LD (Liability Cashflow)	50
WNZ6	139	13,900,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Liability Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04Q20BFQTQ27	08/26/2016	186.6424	11/21/2016	162.7170	Sale or Payoff	(3,325,630)	(3,325,630)	0	0	LD (Liability Cashflow)	1,000
1289999. Subtotal - Long Futures - Hedging Other														(192,679,310)	(192,679,310)	0	0	XXX	XXX
0	0	0								0.0000		0.0000		0	0	0	0		0
1299999. Subtotal - Long Futures - Replication														0	0	0	0	XXX	XXX
0	0	0								0.0000		0.0000		0	0	0	0		0
1309999. Subtotal - Long Futures - Income Generation														0	0	0	0	XXX	XXX
0	0	0								0.0000		0.0000		0	0	0	0		0
1319999. Subtotal - Long Futures - Other														0	0	0	0	XXX	XXX
1329999. Subtotal - Long Futures														(192,679,310)	(192,679,310)	0	0	XXX	XXX

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
	0	0								0.0000		0.0000		0	0	0	0		0
1339999. Subtotal - Short Futures - Hedging Effective														0	0	0	0	XXX	XXX
ESU6	641	66,985,833	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/10/2016	2,105.0168	07/01/2016	2,090.0416	Short Sale Closing Purchase	479,955	479,955	0	0	LD (Liability Cashflow)	50
ESU6	115	12,052,239	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	2,007.2084	07/01/2016	2,096.0416	Short Sale Closing Purchase	(510,791)	(510,791)	0	0	LD (Liability Cashflow)	50
ESU6	750	78,714,060	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/14/2016	2,069.5168	07/01/2016	2,099.0416	Short Sale Closing Purchase	(1,107,180)	(1,107,180)	0	0	LD (Liability Cashflow)	50
ESM6	5,000	529,533,300	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/01/2016	2,051.5000	06/09/2016	2,118.1332	Short Sale Closing Purchase	(16,658,300)	(16,658,300)	0	0	LD (Liability Cashflow)	50
ESU6	299	31,238,647	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/10/2016	2,105.0168	07/01/2016	2,089.5416	Short Sale Closing Purchase	231,354	231,354	0	0	LD (Liability Cashflow)	50
ESU6	74	7,770,154	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/13/2016	2,081.2084	07/01/2016	2,100.0416	Short Sale Closing Purchase	(69,683)	(69,683)	0	0	LD (Liability Cashflow)	50
ESU6	261	27,379,443	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/16/2016	2,054.2084	07/01/2016	2,098.0416	Short Sale Closing Purchase	(572,023)	(572,023)	0	0	LD (Liability Cashflow)	50
ESU6	35	3,668,948	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,986.2084	07/01/2016	2,096.5416	Short Sale Closing Purchase	(193,083)	(193,083)	0	0	LD (Liability Cashflow)	50
ESU6	279	29,285,118	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/13/2016	2,087.2168	07/01/2016	2,099.2916	Short Sale Closing Purchase	(168,443)	(168,443)	0	0	LD (Liability Cashflow)	50
ESU6	132	13,866,875	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/10/2016	2,105.0668	06/23/2016	2,101.0416	Short Sale Closing Purchase	26,566	26,566	0	0	LD (Liability Cashflow)	50
ESU6	129	13,525,918	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,045.9584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(329,487)	(329,487)	0	0	LD (Liability Cashflow)	50
ESU6	28	2,935,858	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,046.4584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(70,816)	(70,816)	0	0	LD (Liability Cashflow)	50
ESU6	150	15,727,812	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,039.9584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(428,124)	(428,124)	0	0	LD (Liability Cashflow)	50
ESU6	262	27,445,045	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,988.4584	07/01/2016	2,095.0416	Short Sale Closing Purchase	(1,396,240)	(1,396,240)	0	0	LD (Liability Cashflow)	50
ESU6	150	15,607,812	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.1168	06/20/2016	2,081.0416	Short Sale Closing Purchase	210,564	210,564	0	0	LD (Liability Cashflow)	50
ESU6	250	26,163,020	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,987.9584	07/01/2016	2,093.0416	Short Sale Closing Purchase	(1,313,540)	(1,313,540)	0	0	LD (Liability Cashflow)	50
ESU6	344	36,103,516	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/14/2016	2,067.7084	07/01/2016	2,099.0416	Short Sale Closing Purchase	(538,931)	(538,931)	0	0	LD (Liability Cashflow)	50
ESU6	16	1,676,233	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	2,009.7084	07/01/2016	2,095.2916	Short Sale Closing Purchase	(68,467)	(68,467)	0	0	LD (Liability Cashflow)	50
ESU6	28	2,935,158	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,991.7084	07/01/2016	2,096.5416	Short Sale Closing Purchase	(146,766)	(146,766)	0	0	LD (Liability Cashflow)	50
ESU6	160	16,768,333	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	2,006.2084	07/01/2016	2,096.0416	Short Sale Closing Purchase	(718,666)	(718,666)	0	0	LD (Liability Cashflow)	50
ESU6	215	22,537,822	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,986.4584	07/01/2016	2,096.5416	Short Sale Closing Purchase	(1,183,394)	(1,183,394)	0	0	LD (Liability Cashflow)	50
ESU6	363	38,111,218	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/13/2016	2,080.4584	07/01/2016	2,099.7916	Short Sale Closing Purchase	(350,898)	(350,898)	0	0	LD (Liability Cashflow)	50
ESU6	195	20,465,656	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/14/2016	2,071.7084	07/01/2016	2,099.0416	Short Sale Closing Purchase	(266,499)	(266,499)	0	0	LD (Liability Cashflow)	50
ESU6	750	78,489,060	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,993.9584	07/01/2016	2,093.0416	Short Sale Closing Purchase	(3,715,620)	(3,715,620)	0	0	LD (Liability Cashflow)	50
ESM6	513	53,319,507	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/05/2016	2,041.2084	06/14/2016	2,078.7332	Short Sale Closing Purchase	(962,511)	(962,511)	0	0	LD (Liability Cashflow)	50
ESU6	300	31,275,624	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.1168	06/20/2016	2,085.0416	Short Sale Closing Purchase	361,128	361,128	0	0	LD (Liability Cashflow)	50
ESU6	53	5,551,860	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	2,009.7084	07/01/2016	2,095.0416	Short Sale Closing Purchase	(226,133)	(226,133)	0	0	LD (Liability Cashflow)	50
ESU6	150	15,649,062	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.1168	06/22/2016	2,086.5416	Short Sale Closing Purchase	169,314	169,314	0	0	LD (Liability Cashflow)	50
ESU6	422	43,989,103	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.1168	06/22/2016	2,084.7916	Short Sale Closing Purchase	513,262	513,262	0	0	LD (Liability Cashflow)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU6	101	10,569,860	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	2,009.7084	07/01/2016	2,093.0416	Short Sale Closing Purchase	(420,833)	(420,833)	0	0	LD (Liability Cashflow)	50
ESM6	242	25,365,632	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,042.4584	06/13/2016	2,096.3332	Short Sale Closing Purchase	(651,885)	(651,885)	0	0	LD (Liability Cashflow)	50
ESM6	3,250	340,654,145	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	04/01/2016	2,051.5000	06/13/2016	2,096.3332	Short Sale Closing Purchase	(7,285,395)	(7,285,395)	0	0	LD (Liability Cashflow)	50
ESM6	500	52,401,040	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	04/01/2016	2,051.5000	04/20/2016	2,096.0416	Short Sale Closing Purchase	(1,113,540)	(1,113,540)	0	0	LD (Liability Cashflow)	50
ESU6	250	26,200,520	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	2,006.9584	07/01/2016	2,096.0416	Short Sale Closing Purchase	(1,113,540)	(1,113,540)	0	0	LD (Liability Cashflow)	50
ESU6	208	21,385,433	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0668	06/29/2016	2,056.2916	Short Sale Closing Purchase	507,262	507,262	0	0	LD (Liability Cashflow)	50
ESU6	420	44,037,874	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/16/2016	2,052.7084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(930,997)	(930,997)	0	0	LD (Liability Cashflow)	50
ESU6	118	12,371,070	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,992.4584	07/01/2016	2,096.7916	Short Sale Closing Purchase	(615,566)	(615,566)	0	0	LD (Liability Cashflow)	50
ESU6	224	23,481,266	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,986.7084	07/01/2016	2,096.5416	Short Sale Closing Purchase	(1,230,132)	(1,230,132)	0	0	LD (Liability Cashflow)	50
ESU6	250	26,213,020	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/24/2016	2,033.9584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(788,540)	(788,540)	0	0	LD (Liability Cashflow)	50
ESU6	250	25,825,520	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	06/30/2016	2,066.0416	Short Sale Closing Purchase	487,190	487,190	0	0	LD (Liability Cashflow)	50
ESU6	478	50,071,494	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,986.2084	07/01/2016	2,095.0416	Short Sale Closing Purchase	(2,601,113)	(2,601,113)	0	0	LD (Liability Cashflow)	50
ESU6	250	26,238,020	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,071.2084	07/01/2016	2,099.0416	Short Sale Closing Purchase	(347,915)	(347,915)	0	0	LD (Liability Cashflow)	50
ESM6	500	52,401,040	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	04/01/2016	2,051.5000	04/20/2016	2,096.0416	Short Sale Closing Purchase	(1,113,540)	(1,113,540)	0	0	LD (Liability Cashflow)	50
ESU6	699	73,335,291	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	07/01/2016	2,098.2916	Short Sale Closing Purchase	235,046	235,046	0	0	LD (Liability Cashflow)	50
ESM6	500	51,968,330	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/11/2016	2,059.9584	06/14/2016	2,078.7332	Short Sale Closing Purchase	(469,370)	(469,370)	0	0	LD (Liability Cashflow)	50
ESU6	4	419,408	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/24/2016	2,002.7084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(18,867)	(18,867)	0	0	LD (Liability Cashflow)	50
ESU6	98	10,255,904	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	2,010.4584	07/01/2016	2,093.0416	Short Sale Closing Purchase	(404,658)	(404,658)	0	0	LD (Liability Cashflow)	50
ESU6	157	16,369,539	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/22/2016	2,085.2916	Short Sale Closing Purchase	187,028	187,028	0	0	LD (Liability Cashflow)	50
ESU6	313	32,846,089	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,087.2168	07/01/2016	2,098.7916	Short Sale Closing Purchase	(181,146)	(181,146)	0	0	LD (Liability Cashflow)	50
ESU6	578	60,236,027	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/20/2016	2,084.2916	Short Sale Closing Purchase	717,448	717,448	0	0	LD (Liability Cashflow)	50
ESM6	449	46,667,560	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,040.7084	06/14/2016	2,078.7332	Short Sale Closing Purchase	(853,657)	(853,657)	0	0	LD (Liability Cashflow)	50
ESU6	454	47,648,244	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,067.4584	07/01/2016	2,099.0416	Short Sale Closing Purchase	(716,939)	(716,939)	0	0	LD (Liability Cashflow)	50
ESM6	500	52,426,040	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	04/01/2016	2,051.5000	04/20/2016	2,097.0416	Short Sale Closing Purchase	(1,138,540)	(1,138,540)	0	0	LD (Liability Cashflow)	50
ESU6	135	14,148,281	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	2,007.4584	07/01/2016	2,096.0416	Short Sale Closing Purchase	(597,937)	(597,937)	0	0	LD (Liability Cashflow)	50
ESU6	9	943,669	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/24/2016	2,007.7084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(40,200)	(40,200)	0	0	LD (Liability Cashflow)	50
ESU6	124	12,964,458	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,088.7084	06/23/2016	2,091.0416	Short Sale Closing Purchase	(14,466)	(14,466)	0	0	LD (Liability Cashflow)	50
ESU6	335	35,125,447	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,995.9584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(1,693,144)	(1,693,144)	0	0	LD (Liability Cashflow)	50
ESU6	5	524,260	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	2,003.2084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(23,458)	(23,458)	0	0	LD (Liability Cashflow)	50
ESM6	500	51,968,330	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/11/2016	2,060.2084	06/14/2016	2,078.7332	Short Sale Closing Purchase	(463,120)	(463,120)	0	0	LD (Liability Cashflow)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM6	500	52,408,330	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,042.7084	06/13/2016	2,096.3332	Short Sale Closing Purchase	(1,340,620)	(1,340,620)	0	0	LD (Liability Cashflow)	50
ESU6	126	13,230,262	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,080.9584	07/01/2016	2,100.0416	Short Sale Closing Purchase	(120,224)	(120,224)	0	0	LD (Liability Cashflow)	50
ESU6	148	15,518,108	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,987.7084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(809,066)	(809,066)	0	0	LD (Liability Cashflow)	50
ESM6	250	25,984,165	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,043.9584	06/14/2016	2,078.7332	Short Sale Closing Purchase	(434,685)	(434,685)	0	0	LD (Liability Cashflow)	50
ESU6	446	46,741,728	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,986.2084	07/01/2016	2,096.0416	Short Sale Closing Purchase	(2,449,280)	(2,449,280)	0	0	LD (Liability Cashflow)	50
ESU6	250	26,259,895	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,088.4584	06/23/2016	2,100.7916	Short Sale Closing Purchase	(154,165)	(154,165)	0	0	LD (Liability Cashflow)	50
ESU6	421	43,890,126	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/22/2016	2,085.0416	Short Sale Closing Purchase	506,783	506,783	0	0	LD (Liability Cashflow)	50
ESM6	7,000	739,981,620	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	04/01/2016	2,051.5000	06/10/2016	2,114.2332	Short Sale Closing Purchase	(21,956,620)	(21,956,620)	0	0	LD (Liability Cashflow)	50
ESU6	86	9,000,079	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	2,010.2084	07/01/2016	2,093.0416	Short Sale Closing Purchase	(356,183)	(356,183)	0	0	LD (Liability Cashflow)	50
ESU6	400	41,960,832	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/16/2016	2,045.7084	07/01/2016	2,098.0416	Short Sale Closing Purchase	(1,046,664)	(1,046,664)	0	0	LD (Liability Cashflow)	50
ESU6	208	21,739,033	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	07/01/2016	2,090.2916	Short Sale Closing Purchase	153,142	153,142	0	0	LD (Liability Cashflow)	50
ESU6	216	22,629,149	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,986.7084	07/01/2016	2,095.2916	Short Sale Closing Purchase	(1,172,699)	(1,172,699)	0	0	LD (Liability Cashflow)	50
ESU6	97	10,160,952	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,992.9584	07/01/2016	2,095.0416	Short Sale Closing Purchase	(495,104)	(495,104)	0	0	LD (Liability Cashflow)	50
ESU6	208	21,788,433	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,993.4584	07/01/2016	2,095.0416	Short Sale Closing Purchase	(1,056,465)	(1,056,465)	0	0	LD (Liability Cashflow)	50
ESU6	500	52,251,040	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	07/01/2016	2,090.0416	Short Sale Closing Purchase	374,380	374,380	0	0	LD (Liability Cashflow)	50
ESU6	204	21,320,974	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	07/01/2016	2,090.2916	Short Sale Closing Purchase	150,197	150,197	0	0	LD (Liability Cashflow)	50
ESU6	551	57,814,821	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	07/01/2016	2,098.5416	Short Sale Closing Purchase	178,392	178,392	0	0	LD (Liability Cashflow)	50
ESU6	282	29,561,237	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,992.2084	07/01/2016	2,096.5416	Short Sale Closing Purchase	(1,471,098)	(1,471,098)	0	0	LD (Liability Cashflow)	50
ESU6	13	1,363,077	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/24/2016	2,001.9584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(61,804)	(61,804)	0	0	LD (Liability Cashflow)	50
ESU6	80	8,398,166	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,079.4584	07/01/2016	2,099.5416	Short Sale Closing Purchase	(80,333)	(80,333)	0	0	LD (Liability Cashflow)	50
ESU6	22	2,304,821	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,986.9584	07/01/2016	2,095.2916	Short Sale Closing Purchase	(119,167)	(119,167)	0	0	LD (Liability Cashflow)	50
ESU6	200	20,815,416	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/21/2016	2,081.5416	Short Sale Closing Purchase	275,752	275,752	0	0	LD (Liability Cashflow)	50
ESU6	200	20,857,916	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/22/2016	2,085.7916	Short Sale Closing Purchase	233,252	233,252	0	0	LD (Liability Cashflow)	50
ESU6	750	78,929,685	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0668	06/23/2016	2,104.7916	Short Sale Closing Purchase	10,320	10,320	0	0	LD (Liability Cashflow)	50
ESU6	500	51,601,040	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0668	06/30/2016	2,064.0416	Short Sale Closing Purchase	1,025,630	1,025,630	0	0	LD (Liability Cashflow)	50
ESU6	200	20,850,416	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/22/2016	2,085.0416	Short Sale Closing Purchase	240,752	240,752	0	0	LD (Liability Cashflow)	50
ESU6	250	26,206,770	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,991.9584	07/01/2016	2,096.5416	Short Sale Closing Purchase	(1,307,290)	(1,307,290)	0	0	LD (Liability Cashflow)	50
ESU6	118	12,394,670	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0668	06/23/2016	2,100.7916	Short Sale Closing Purchase	25,224	25,224	0	0	LD (Liability Cashflow)	50
ESM6	573	59,555,706	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/11/2016	2,060.4584	06/14/2016	2,078.7332	Short Sale Closing Purchase	(523,573)	(523,573)	0	0	LD (Liability Cashflow)	50
ESU6	117	12,267,693	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,996.2084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(589,874)	(589,874)	0	0	LD (Liability Cashflow)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU6	957	100,331,478	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,989.9584	07/01/2016	2,096.7916	Short Sale Closing Purchase	(5,111,969)	(5,111,969)	0	0	LD (Liability Cashflow)	50
ESU6	200	20,990,416	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/14/2016	2,068.7084	07/01/2016	2,099.0416	Short Sale Closing Purchase	(303,332)	(303,332)	0	0	LD (Liability Cashflow)	50
ESU6	1,500	157,353,120	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/14/2016	2,069.5168	07/01/2016	2,098.0416	Short Sale Closing Purchase	(2,139,360)	(2,139,360)	0	0	LD (Liability Cashflow)	50
ESU6	20	2,097,042	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,007.2084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(89,833)	(89,833)	0	0	LD (Liability Cashflow)	50
ESU6	200	20,995,416	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/13/2016	2,079.7084	07/01/2016	2,099.5416	Short Sale Closing Purchase	(198,332)	(198,332)	0	0	LD (Liability Cashflow)	50
ESU6	56	5,866,116	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,986.4584	07/01/2016	2,095.0416	Short Sale Closing Purchase	(304,033)	(304,033)	0	0	LD (Liability Cashflow)	50
ESM6	427	44,380,954	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/11/2016	2,060.7084	06/14/2016	2,078.7332	Short Sale Closing Purchase	(384,829)	(384,829)	0	0	LD (Liability Cashflow)	50
ESU6	293	30,721,659	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,046.2084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(744,706)	(744,706)	0	0	LD (Liability Cashflow)	50
ESU6	250	26,138,020	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.1168	06/23/2016	2,091.0416	Short Sale Closing Purchase	225,940	225,940	0	0	LD (Liability Cashflow)	50
ESU6	86	9,029,104	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/13/2016	2,080.2084	07/01/2016	2,099.7916	Short Sale Closing Purchase	(84,208)	(84,208)	0	0	LD (Liability Cashflow)	50
ESU6	34	3,564,971	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,987.4584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(186,291)	(186,291)	0	0	LD (Liability Cashflow)	50
ESU6	758	79,553,677	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/13/2016	2,087.2168	07/01/2016	2,099.0416	Short Sale Closing Purchase	(448,160)	(448,160)	0	0	LD (Liability Cashflow)	50
ESU6	687	72,102,079	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/13/2016	2,087.2168	07/01/2016	2,099.0416	Short Sale Closing Purchase	(406,182)	(406,182)	0	0	LD (Liability Cashflow)	50
ESU6	250	26,200,520	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	2,007.7084	07/01/2016	2,096.0416	Short Sale Closing Purchase	(1,104,165)	(1,104,165)	0	0	LD (Liability Cashflow)	50
ESM6	50	5,240,833	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/05/2016	2,043.9584	06/13/2016	2,096.3332	Short Sale Closing Purchase	(130,937)	(130,937)	0	0	LD (Liability Cashflow)	50
ESU6	294	30,852,237	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/13/2016	2,087.2168	07/01/2016	2,098.7916	Short Sale Closing Purchase	(170,150)	(170,150)	0	0	LD (Liability Cashflow)	50
ESU6	49	5,137,752	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,002.4584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(231,729)	(231,729)	0	0	LD (Liability Cashflow)	50
ESU6	50	5,242,604	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,048.2084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(122,083)	(122,083)	0	0	LD (Liability Cashflow)	50
ESU6	400	41,615,832	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.1168	06/20/2016	2,080.7916	Short Sale Closing Purchase	566,504	566,504	0	0	LD (Liability Cashflow)	50
ESU6	311	32,414,622	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.1168	06/20/2016	2,084.5416	Short Sale Closing Purchase	382,144	382,144	0	0	LD (Liability Cashflow)	50
ESU6	139	14,581,389	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/16/2016	2,053.9584	07/01/2016	2,098.0416	Short Sale Closing Purchase	(306,378)	(306,378)	0	0	LD (Liability Cashflow)	50
ESU6	323	33,883,372	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/16/2016	2,053.4584	07/01/2016	2,098.0416	Short Sale Closing Purchase	(720,019)	(720,019)	0	0	LD (Liability Cashflow)	50
ESU6	12	1,255,825	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,993.4584	07/01/2016	2,093.0416	Short Sale Closing Purchase	(59,750)	(59,750)	0	0	LD (Liability Cashflow)	50
ESU6	26	2,726,154	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,005.4584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(119,058)	(119,058)	0	0	LD (Liability Cashflow)	50
ESU6	437	45,820,359	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/10/2016	2,088.7084	06/23/2016	2,097.0416	Short Sale Closing Purchase	(182,080)	(182,080)	0	0	LD (Liability Cashflow)	50
ESU6	250	26,200,520	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	2,007.9584	07/01/2016	2,096.0416	Short Sale Closing Purchase	(1,101,040)	(1,101,040)	0	0	LD (Liability Cashflow)	50
ESU6	12	1,258,225	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,006.9584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(54,050)	(54,050)	0	0	LD (Liability Cashflow)	50
ESU6	671	70,431,233	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/13/2016	2,087.2168	07/01/2016	2,099.2916	Short Sale Closing Purchase	(405,110)	(405,110)	0	0	LD (Liability Cashflow)	50
ESU6	4	419,358	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,986.7084	07/01/2016	2,096.7916	Short Sale Closing Purchase	(22,017)	(22,017)	0	0	LD (Liability Cashflow)	50
ESU6	250	26,213,020	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	2,003.9584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(1,163,540)	(1,163,540)	0	0	LD (Liability Cashflow)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU6	250	26,238,020	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,069.4584	07/01/2016	2,099.0416	Short Sale Closing Purchase	(369,790)	(369,790)	0	0	LD (Liability Cashflow)	50
ESM6	200	20,963,332	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,043.4584	06/13/2016	2,096.3332	Short Sale Closing Purchase	(528,748)	(528,748)	0	0	LD (Liability Cashflow)	50
ESU6	84	8,807,575	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/24/2016	2,002.2084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(398,299)	(398,299)	0	0	LD (Liability Cashflow)	50
ESU6	100	10,485,208	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/24/2016	2,039.9584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(285,416)	(285,416)	0	0	LD (Liability Cashflow)	50
ESU6	74	7,751,654	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,987.9584	07/01/2016	2,095.0416	Short Sale Closing Purchase	(396,208)	(396,208)	0	0	LD (Liability Cashflow)	50
ESU6	50	5,241,354	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,992.4584	07/01/2016	2,096.5416	Short Sale Closing Purchase	(260,208)	(260,208)	0	0	LD (Liability Cashflow)	50
ESU6	22	2,306,471	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,991.7084	07/01/2016	2,096.7916	Short Sale Closing Purchase	(115,592)	(115,592)	0	0	LD (Liability Cashflow)	50
ESU6	721	75,688,475	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,087.2168	07/01/2016	2,099.5416	Short Sale Closing Purchase	(444,309)	(444,309)	0	0	LD (Liability Cashflow)	50
ESU6	136	14,059,283	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	06/30/2016	2,067.5416	Short Sale Closing Purchase	254,831	254,831	0	0	LD (Liability Cashflow)	50
ESU6	124	12,812,558	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	06/30/2016	2,066.5416	Short Sale Closing Purchase	238,546	238,546	0	0	LD (Liability Cashflow)	50
ESU6	9	943,669	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/24/2016	2,007.4584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(40,312)	(40,312)	0	0	LD (Liability Cashflow)	50
ESU6	202	21,200,320	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,067.2084	07/01/2016	2,099.0416	Short Sale Closing Purchase	(321,515)	(321,515)	0	0	LD (Liability Cashflow)	50
ESU6	50	5,248,854	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,080.2084	07/01/2016	2,099.5416	Short Sale Closing Purchase	(48,333)	(48,333)	0	0	LD (Liability Cashflow)	50
ESU6	90	9,427,687	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,988.2084	07/01/2016	2,095.0416	Short Sale Closing Purchase	(480,749)	(480,749)	0	0	LD (Liability Cashflow)	50
ESU6	747	78,436,554	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,069.6168	07/01/2016	2,100.0416	Short Sale Closing Purchase	(1,136,366)	(1,136,366)	0	0	LD (Liability Cashflow)	50
ESU6	750	78,714,060	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,069.6168	07/01/2016	2,099.0416	Short Sale Closing Purchase	(1,103,430)	(1,103,430)	0	0	LD (Liability Cashflow)	50
ESU6	785	82,387,383	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,087.2168	07/01/2016	2,099.0416	Short Sale Closing Purchase	(464,123)	(464,123)	0	0	LD (Liability Cashflow)	50
ESU6	292	30,018,207	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0668	06/29/2016	2,056.0416	Short Sale Closing Purchase	715,768	715,768	0	0	LD (Liability Cashflow)	50
ESU6	250	26,231,770	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,087.2168	07/01/2016	2,098.5416	Short Sale Closing Purchase	(141,560)	(141,560)	0	0	LD (Liability Cashflow)	50
ESU6	300	31,226,874	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/21/2016	2,081.7916	Short Sale Closing Purchase	409,878	409,878	0	0	LD (Liability Cashflow)	50
ESU6	63	6,605,681	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,088.4584	06/23/2016	2,097.0416	Short Sale Closing Purchase	(27,037)	(27,037)	0	0	LD (Liability Cashflow)	50
ESU6	126	13,175,137	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,088.7084	06/23/2016	2,091.2916	Short Sale Closing Purchase	(16,274)	(16,274)	0	0	LD (Liability Cashflow)	50
ESU6	255	26,762,780	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,068.4584	07/01/2016	2,099.0416	Short Sale Closing Purchase	(389,936)	(389,936)	0	0	LD (Liability Cashflow)	50
ESU6	72	7,550,250	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,987.9584	07/01/2016	2,097.2916	Short Sale Closing Purchase	(393,600)	(393,600)	0	0	LD (Liability Cashflow)	50
ESU6	300	31,493,124	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,079.9584	07/01/2016	2,099.5416	Short Sale Closing Purchase	(293,748)	(293,748)	0	0	LD (Liability Cashflow)	50
ESM6	187	19,436,155	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,041.4584	06/14/2016	2,078.7332	Short Sale Closing Purchase	(348,519)	(348,519)	0	0	LD (Liability Cashflow)	50
ESM6	100	10,393,666	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,040.9584	06/14/2016	2,078.7332	Short Sale Closing Purchase	(188,874)	(188,874)	0	0	LD (Liability Cashflow)	50
ESU6	120	12,595,750	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,079.4584	07/01/2016	2,099.2916	Short Sale Closing Purchase	(118,999)	(118,999)	0	0	LD (Liability Cashflow)	50
ESU6	126	13,020,787	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	06/30/2016	2,066.7916	Short Sale Closing Purchase	240,819	240,819	0	0	LD (Liability Cashflow)	50
ESU6	262	27,471,245	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/24/2016	2,004.9584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(1,206,290)	(1,206,290)	0	0	LD (Liability Cashflow)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU6	300	31,470,624	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/16/2016	2,045.2084	07/01/2016	2,098.0416	Short Sale Closing Purchase	(792,498)	(792,498)	0	0	LD (Liability Cashflow)	50
ESU6	55	5,772,364	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,071.4584	07/01/2016	2,099.0416	Short Sale Closing Purchase	(75,854)	(75,854)	0	0	LD (Liability Cashflow)	50
ESU6	548	57,452,090	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,995.9584	07/01/2016	2,096.7916	Short Sale Closing Purchase	(2,762,830)	(2,762,830)	0	0	LD (Liability Cashflow)	50
ESU6	292	30,514,607	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	07/01/2016	2,090.0416	Short Sale Closing Purchase	218,638	218,638	0	0	LD (Liability Cashflow)	50
ESU6	250	25,763,020	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	06/30/2016	2,061.0416	Short Sale Closing Purchase	549,690	549,690	0	0	LD (Liability Cashflow)	50
ESU6	12	1,258,225	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/24/2016	2,005.2084	07/01/2016	2,097.0416	Short Sale Closing Purchase	(55,100)	(55,100)	0	0	LD (Liability Cashflow)	50
ESU6	580	60,814,206	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/16/2016	2,052.4584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(1,292,913)	(1,292,913)	0	0	LD (Liability Cashflow)	50
ESU6	277	29,057,876	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/16/2016	2,053.7084	07/01/2016	2,098.0416	Short Sale Closing Purchase	(614,015)	(614,015)	0	0	LD (Liability Cashflow)	50
ESU6	736	77,244,731	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,068.2084	07/01/2016	2,099.0416	Short Sale Closing Purchase	(1,134,662)	(1,134,662)	0	0	LD (Liability Cashflow)	50
ESU6	18	1,887,562	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,987.7084	07/01/2016	2,097.2916	Short Sale Closing Purchase	(98,625)	(98,625)	0	0	LD (Liability Cashflow)	50
ESU6	242	25,395,378	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,087.2168	07/01/2016	2,098.7916	Short Sale Closing Purchase	(140,055)	(140,055)	0	0	LD (Liability Cashflow)	50
ESU6	450	46,829,061	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/20/2016	2,081.2916	Short Sale Closing Purchase	626,067	626,067	0	0	LD (Liability Cashflow)	50
ESM6	451	46,875,434	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,040.4584	06/14/2016	2,078.7332	Short Sale Closing Purchase	(863,097)	(863,097)	0	0	LD (Liability Cashflow)	50
ESM6	300	31,180,998	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,041.7084	06/14/2016	2,078.7332	Short Sale Closing Purchase	(555,372)	(555,372)	0	0	LD (Liability Cashflow)	50
ESU6	200	20,855,416	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/22/2016	2,085.5416	Short Sale Closing Purchase	235,752	235,752	0	0	LD (Liability Cashflow)	50
ESU6	11	1,146,635	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/20/2016	2,084.7916	Short Sale Closing Purchase	13,379	13,379	0	0	LD (Liability Cashflow)	50
ESU6	300	31,260,624	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/09/2016	2,109.1168	06/20/2016	2,084.0416	Short Sale Closing Purchase	376,128	376,128	0	0	LD (Liability Cashflow)	50
ESU6	54	5,659,312	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,985.9584	07/01/2016	2,096.0416	Short Sale Closing Purchase	(297,225)	(297,225)	0	0	LD (Liability Cashflow)	50
ESU6	309	32,430,193	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,067.9584	07/01/2016	2,099.0416	Short Sale Closing Purchase	(480,235)	(480,235)	0	0	LD (Liability Cashflow)	50
ESU6	250	26,238,020	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,069.9584	07/01/2016	2,099.0416	Short Sale Closing Purchase	(363,540)	(363,540)	0	0	LD (Liability Cashflow)	50
ESU6	101	10,605,210	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/13/2016	2,080.4584	07/01/2016	2,100.0416	Short Sale Closing Purchase	(98,895)	(98,895)	0	0	LD (Liability Cashflow)	50
ESU6	503	52,822,334	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/14/2016	2,069.6168	07/01/2016	2,100.2916	Short Sale Closing Purchase	(771,471)	(771,471)	0	0	LD (Liability Cashflow)	50
ESU6	245	25,688,760	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	2,003.4584	07/01/2016	2,097.0416	Short Sale Closing Purchase	(1,146,394)	(1,146,394)	0	0	LD (Liability Cashflow)	50
ESU6	23	2,409,298	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,988.9584	07/01/2016	2,095.0416	Short Sale Closing Purchase	(121,996)	(121,996)	0	0	LD (Liability Cashflow)	50
ESU6	433	45,357,651	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,993.2084	07/01/2016	2,095.0416	Short Sale Closing Purchase	(2,204,689)	(2,204,689)	0	0	LD (Liability Cashflow)	50
ESU6	43	4,508,102	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/27/2016	1,990.2084	07/01/2016	2,096.7916	Short Sale Closing Purchase	(229,154)	(229,154)	0	0	LD (Liability Cashflow)	50
ESU6	78	8,061,462	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/10/2016	2,105.0168	06/30/2016	2,067.0416	Short Sale Closing Purchase	148,103	148,103	0	0	LD (Liability Cashflow)	50
ESU6	300	31,470,624	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCLQ00F39	06/16/2016	2,044.9584	07/01/2016	2,098.0416	Short Sale Closing Purchase	(796,248)	(796,248)	0	0	LD (Liability Cashflow)	50
ESM6	58	6,079,366	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,042.2084	06/13/2016	2,096.3332	Short Sale Closing Purchase	(156,962)	(156,962)	0	0	LD (Liability Cashflow)	50
ESM6	700	73,371,662	E-MINI S&P 500 INDEX Jun 2016 0000ESM6	Liability Hedge	D1	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCLQ00F39	05/05/2016	2,042.9584	06/13/2016	2,096.3332	Short Sale Closing Purchase	(1,868,118)	(1,868,118)	0	0	LD (Liability Cashflow)	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU6	286	29,562,270	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/10/2016	2,105.0168	06/30/2016	2,067.2916	Short Sale Closing Purchase	539,470	539,470	0	0	LD (Liability Cashflow)	50
ESU6	279	29,225,830	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	1,988.7084	07/01/2016	2,095.0416	Short Sale Closing Purchase	(1,483,348)	(1,483,348)	0	0	LD (Liability Cashflow)	50
ESU6	340	35,632,707	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	2,005.9584	07/01/2016	2,096.0416	Short Sale Closing Purchase	(1,531,414)	(1,531,414)	0	0	LD (Liability Cashflow)	50
ESU6	6	628,587	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	2,009.4584	07/01/2016	2,095.2916	Short Sale Closing Purchase	(25,750)	(25,750)	0	0	LD (Liability Cashflow)	50
ESU6	640	66,977,331	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/27/2016	2,009.9584	07/01/2016	2,093.0416	Short Sale Closing Purchase	(2,658,662)	(2,658,662)	0	0	LD (Liability Cashflow)	50
ESU6	356	37,198,290	E-MINI S&P 500 INDEX Sep 2016 0000ESU6	Liability Hedge	D1	Equity/Index	09/19/2016	CME SNZ20JLFK8MNNCL00F39	06/10/2016	2,105.0168	07/01/2016	2,089.7916	Short Sale Closing Purchase	271,009	271,009	0	0	LD (Liability Cashflow)	50
1349999. Subtotal - Short Futures - Hedging Other														(126,487,098)	(126,487,098)	0	0	XXX	XXX
	0	0								0.0000		0.0000		0	0	0	0		0
1359999. Subtotal - Short Futures - Replication														0	0	0	0	XXX	XXX
	0	0								0.0000		0.0000		0	0	0	0		0
1369999. Subtotal - Short Futures - Income Generation														0	0	0	0	XXX	XXX
	0	0								0.0000		0.0000		0	0	0	0		0
1379999. Subtotal - Short Futures - Other														0	0	0	0	XXX	XXX
1389999. Subtotal - Short Futures														(126,487,098)	(126,487,098)	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other														(319,166,408)	(319,166,408)	0	0	XXX	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999 - Totals														(319,166,408)	(319,166,408)	0	0	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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	23,966,875	(5,050,750)	23,966,875	161,474,000	161,474,000
Pru Global Fund B2XP4TQXVO2CZP3OMO85	Y	Y	2,628,439,615	4,848,888,321	(1,619,348,304)	601,100,402	4,842,983,562	(1,620,505,521)	594,038,427	1,570,159,778	1,570,159,778
0299999. Total NAIC 1 Designation			2,628,439,615	4,848,888,321	(1,619,348,304)	601,100,402	4,842,983,562	(1,620,505,521)	594,038,427	1,570,159,778	1,570,159,778
Milson Bidco Limited	N	N	0	0	0	0	0	0	0	0	0
0799999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0
0899999. Aggregate Sum of Central Clearinghouses			0	0	0	0	0	0	0	0	0
0999999 - Gross Totals			2,628,439,615	4,848,888,321	(1,619,348,304)	601,100,402	4,866,950,437	(1,625,556,271)	618,005,302	1,731,633,778	1,731,633,778
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				4,848,888,321	(1,619,348,304)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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 Fund B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	2,714,562	0	2,714,562	01/01/2017	IV
Pru Global Fund B2XP4TQXV02CZP30MQ85	Treasury	912810-RK-6	US TREASURY N/B	108,231,507	130,295,000	128,434,648	02/15/2045	I
Pru Global Fund B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	191,508,429	231,100,000	227,184,987	02/15/2046	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	199,158,288	237,145,000	233,432,329	02/15/2046	I
0199999 - Total				501,612,786	598,540,000	591,766,526	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 Fund B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Variation Margin	2,930,894,112	0	XXX	01/01/2017	IV
0299999 - Total				2,930,894,112	0	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - 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 $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
89233A-MY-2	TOYOTA MOTOR CREDIT CORP MONEY MARKET			210,748	210,748	02/02/2017
2332K4-EY-6	DNB BANK ASA FRGN			210,748	210,748	03/10/2017
313385-BP-0	FEDERAL HOME LOAN BANKS DISCOUNT NOTE			421,314	421,314	02/07/2017
313385-BS-4	FEDERAL HOME LOAN BANKS DISCOUNT NOTE			2,106,448	2,106,448	02/10/2017
00084B-P7-3	ABN AMRO FUNDING USA LLC DISCOUNT NOTE			421,114	421,114	02/07/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				3,370,372	3,370,372	XXX
06427K-4B-0	BANK OF MONTREAL MONEY MARKET			295,047	295,047	03/10/2017
06538N-GC-5	BANK OF TOKYO-MITSUBISHI UFJ L MONEY MARKET			1,264,487	1,264,487	01/20/2017
21684B-J8-8	COOPERATIEVE RABOBANK UA (NEW MONEY MARKET			337,197	337,197	02/01/2017
60689D-R3-9	MIZUHO BANK LTD MONEY MARKET			927,290	927,290	01/19/2017
63873F-Z8-4	NATIXIS SA MONEY MARKET			842,991	842,991	02/08/2017
65602U-FY-9	NORINCHUKIN BANK (NEW YORK BRA MONEY MARKET			1,070,599	1,070,599	01/27/2017
8574P1-JC-1	STATE STREET BANK AND TRUST CO MONEY MARKET			252,897	252,897	02/07/2017
86563Q-5L-0	SUMITOMO MITSUI BANKING CORP (MONEY MARKET			421,510	421,510	01/06/2017
86563Y-CZ-4	SUMITOMO MITSUI BANKING CORP MONEY MARKET			126,449	126,449	02/27/2017
86564E-KG-0	SUMITOMO MITSUI TRUST BANK LTD MONEY MARKET			1,348,786	1,348,786	01/26/2017
86958J-EK-1	SVENSKA HANDELSBANKEN AB MONEY MARKET			421,502	421,502	01/20/2017
90275D-CA-6	UBS AG MONEY MARKET			1,112,749	1,112,749	02/03/2017
9099999. Total - Cash (Schedule E Part 1 type)				8,421,503	8,421,503	XXX
313397-AC-5	FEDERAL HOME LOAN MTG DISC NT DISCOUNT NOTE			334,954	334,954	01/03/2017
313385-BQ-8	FEDERAL HOME LOAN BANKS DISCOUNT NOTE			3,875,921	3,875,921	02/08/2017
B8A3XT-XJ-8	CREDIT AGRICOLE CORPORATE TRI PARTY REPO	RR		674,393	674,393	01/03/2017
B8A3XS-Z4-1	GUGGENHEIM SECURITIES LLC TRI PARTY REPO	RR		1,475,235	1,475,235	01/05/2017
59515M-P7-4	MICROSOFT CORP DISCOUNT NOTE			336,940	336,940	02/07/2017
B8A3XT-CY-8	Canadian Imperial Bk Comrc MONEY MARKET			704,564	704,564	01/03/2017
74800J-PT-6	QUEBEC (PROVINCE OF) DISCOUNT NOTE			210,501	210,501	02/27/2017
B8A3XT-CS-1	CALYON MONEY MARKET			1,052,626	1,052,626	01/03/2017
B8A3XT-CV-4	NATIXIS SA MONEY MARKET			505,795	505,795	01/03/2017
48246T-N4-7	KFW DISCOUNT NOTE			547,910	547,910	01/04/2017
2332K0-NR-9	DNB BANK ASA DISCOUNT NOTE			1,390,254	1,390,254	01/25/2017
48246T-P6-0	KFW DISCOUNT NOTE			446,428	446,428	02/06/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				11,555,521	11,555,521	XXX
9999999 - Totals				23,347,396	23,347,396	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 19,766,432 — Book/Adjusted Carrying Value $ 19,766,432
2. Average balance for the year — Fair Value $ 17,744,980 — Book/Adjusted Carrying Value $ 17,745,018

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF AMERICA	CONCORD, CA		0.000	0	0	0	XXX
WELLS FARGO BANK	LOS ANGELES, CA		0.000	0	0	0	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA		0.000	0	0	(149,214)	XXX
BANK OF AMERICA	HARTFORD, CT		0.000	0	0	13,201	XXX
STATE STREET	KANSAS CITY, MO		0.000	0	0	0	XXX
WELLS FARGO BANK	CHARLOTTE, NC		0.000	0	0	(55,929,619)	XXX
US BANK	WINSTON-SALEM, NC		0.000	0	0	50,000	XXX
WELLS FARGO	NEWARK, NJ		0.000	0	0	0	XXX
JP MORGAN CHASE BANK	NEW YORK, NY		0.000	0	0	698,365	XXX
JP MORGAN CHASE BANK	LONDON, ENG		0.000	0	0	47,493	XXX
BANK OF MONTREAL	Chicago, IL		0.007	167,706	24,965	35,000,000	XXX
BANK OF TOKYO-MITSUBISHI	New York, NY		0.006	328,151	281,250	150,000,000	XXX
BRANCH BANKING AND TRUST	Winston-Salem, NC		0.005	294,904	0	0	XXX
CIC CREDIT INDUS ET COMM	New York, NY		0.008	49,157	0	0	XXX
COOPERATIEVE RABOBANK UA	New York, NY		0.005	217,918	40,187	40,000,000	XXX
CREDIT AGRICOLE CORPORAT	New York, NY		0.005	31,250	0	0	XXX
DNB BANK ASA	New York, NY		0.004	18,715	0	0	XXX
MIZUHO BANK LTD	New York, NY		0.010	60,039	202,981	110,000,000	XXX
NATIXIS SA	New York, NY		0.009	232,556	133,500	100,000,000	XXX
NORDEA BANK FINLAND PLC	New York, NY		0.004	10,549	0	0	XXX
NORINCHUKIN BANK	New York, NY		0.009	0	207,998	127,000,000	XXX
ROYAL BANK OF CANADA	New York, NY		0.009	137,652	0	0	XXX
SKANDINAVISKA ENSKILDA BANKEN AB	New York, NY		0.006	224,977	0	0	XXX
STATE STREET BK & TR CO	Boston, MA		0.008	255,915	22,957	30,000,000	XXX
SUMITOMO MITSUI BK NY	New York, NY		0.006	472,439	44,557	65,001,655	XXX
SUMITOMO MITSUI TRUST BA	New York, NY		0.007	113,533	256,089	160,000,000	XXX
SVENSKA HANDELSBANKEN AB	New York, NY		0.007	362,013	71,653	50,000,761	XXX
SWEDBANK AB	New York, NY		0.004	106,033	0	0	XXX
TORONTO DOMINION BK	New York, NY		0.006	18,236	0	0	XXX
UBS AG STAMFORD	Stamford, CT		0.012	522,225	125,186	132,000,000	XXX
WELLS FARGO BANK NA	Sioux Falls, SD		0.011	72,686	0	0	XXX
WESTPAC BANKING CORP	New York, NY		0.009	39,812	0	0	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	3,736,465	1,411,321	943,732,641	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	3,736,465	1,411,321	943,732,641	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	3,736,465	1,411,321	943,732,641	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	(51,609,707)	4.	April	(33,788,927)	7.	July	(45,393,187)	10.	October	1,429,495,941
2.	February	(51,349,009)	5.	May	(135,188,026)	8.	August	(42,365,629)	11.	November	1,093,509,486
3.	March	(43,368,152)	6.	June	1,142,023,467	9.	September	1,573,280,015	12.	December	943,732,641

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
FEDERAL HOME LOAN BANKS DISCOUNT NOTE	LS	11/08/2016	0.440	02/08/2017	459,781,891	0	304,205
FEDERAL HOME LOAN MTG DISC NT DISCOUNT NOTE	LS	12/30/2016	0.450	01/03/2017	39,734,007	0	993
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					499,515,897	0	305,199
3199999. Total - U.S. Special Revenues Bonds					499,515,897	0	305,199
CALYON MONEY MARKET	LS	12/30/2016	0.000	01/03/2017	124,868,000	3,677	0
Canadian Imperial Bk Comrc MONEY MARKET	LS	12/30/2016	0.000	01/03/2017	83,579,000	2,415	0
Century Bankcard Services Revolver		12/30/2016	0.000	02/28/2017	375,000	230	33,058
CREDIT AGRICOLE CORPORATE TRI PARTY REPO	LS	12/30/2016	0.000	01/03/2017	80,000,000	2,267	0
DNB BANK ASA DISCOUNT NOTE	LS	10/25/2016	0.000	01/25/2017	164,919,150	0	229,075
GUGGENHEIM SECURITIES LLC TRI PARTY REPO	LS	12/30/2016	0.000	01/05/2017	175,000,000	5,056	0
KFW DISCOUNT NOTE	LS	10/05/2016	0.000	01/04/2017	64,995,938	0	117,813
KFW DISCOUNT NOTE	LS	11/08/2016	0.000	02/06/2017	52,957,600	0	63,600
MICROSOFT CORP DISCOUNT NOTE	LS	11/08/2016	0.000	02/07/2017	39,969,578	0	44,400
NATIXIS SA MONEY MARKET	LS	12/30/2016	0.000	01/03/2017	60,000,000	1,833	0
QUEBEC (PROVINCE OF) DISCOUNT NOTE	LS	12/28/2016	0.000	02/27/2017	24,970,708	0	1,542
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					871,634,974	15,477	489,487
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					871,634,974	15,477	489,487
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999. Subtotal - SVO Identified Funds					0	0	0
7799999. Total - Issuer Obligations					1,371,150,871	15,477	794,685
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8199999. Total - SVO Identified Funds					0	0	0
8399999. Total Bonds					1,371,150,871	15,477	794,685
8699999 - Total Cash Equivalents					1,371,150,871	15,477	794,685

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ	B	RSD by INS Code Section 20-213 and 20-581	1,990,567	1,794,925	0	0
4. Arkansas AR	B	RSD by ARK. Code. Ann 23-63-206	0	0	109,456	110,498
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	RSD by CT. Code C.G.S. 38a-72(c)	1,492,585	1,506,795	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	RSD by FL. Stat. Section 624.411	0	0	213,937	215,974
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	RSD by INS Code Chapter 175 sec. 185	0	0	502,504	507,288
23. Michigan MI	B	RSD by MCL 500.411	0	0	320,552	321,453
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	RSD by NMSA Sec. 59A-5-19 and Sec. 59A-5-18	0	0	210,003	211,878
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by chapter 58 Article 5	0	0	1,001,725	1,004,540
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	B	RSD by SC 38-9-100, 38-9-80 and 38-15-30	0	0	124,382	125,566
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT	B	Protection of VT Policy Holders	0	0	104,481	105,476
47. Virginia VA	B	RSD by Code. 38.2-1045 and 38.2-1046	0	0	533,722	537,426
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	RSD by Puerto Rico Ch.8 Section 801	0	0	1,034,993	1,091,930
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,483,152	3,301,720	4,155,755	4,232,029
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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