LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.prudential.com

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

OFFICERS

President	John Robert Strangfeld, Jr.	Treasurer	Kenneth Yutaka Tanji
Secretary	Margaret Mary Foran	Actuary	Richard Francis Lambert

OTHER

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

DIRECTORS OR TRUSTEES

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

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.

John Robert Strangfeld, Jr.
President

Margaret Mary Foran
Secretary

Kenneth Yutaka Tanji
Treasurer

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

Alfreda Johnson
Notary Public of New Jersey
09/11/2018

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

ALFREDA D. JOHNSON
NOTARY PUBLIC OF NEW JERSEY
My Commission Expires 9/11/2018

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)	76,339,296,989	0	76,339,296,989	68,823,602,731
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	58,098,731	0	58,098,731	93,789,233
	2.2 Common stocks	6,262,109,299	0	6,262,109,299	7,462,320,885
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	18,121,503,590	0	18,121,503,590	17,924,780,573
	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)	258,114,223	0	258,114,223	212,791,528
	4.2 Properties held for the production of income (less $ (254,873,113) encumbrances)	293,901,695	0	293,901,695	316,394,872
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 893,403,014 , Schedule E - Part 1), cash equivalents ($ 2,396,686,288 , Schedule E - Part 2) and short-term investments ($ 986,296,052 , Schedule DA)	4,276,385,354	0	4,276,385,354	4,962,819,691
6.	Contract loans (including $ 0 premium notes)	2,969,325,421	0	2,969,325,421	2,901,041,439
7.	Derivatives (Schedule DB)	3,226,215,440	0	3,226,215,440	2,336,671,333
8.	Other invested assets (Schedule BA)	4,929,342,130	0	4,929,342,130	4,793,476,077
9.	Receivables for securities	27,553,485	0	27,553,485	17,512,397
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	21,202,322	0	21,202,322	13,852,838
12.	Subtotals, cash and invested assets (Lines 1 to 11)	116,783,048,679	0	116,783,048,679	109,859,053,597
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	859,056,482	282,555	858,773,927	776,852,609
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	934,665,528	8,879,888	925,785,640	830,133,274
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 1,718,636,779 earned but unbilled premiums)	1,718,636,779	0	1,718,636,779	1,583,623,433
	15.3 Accrued retrospective premiums ($ 60,736,728) and contracts subject to redetermination ($ 0)	60,736,728	0	60,736,728	61,959,307
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	143,154,496	0	143,154,496	145,295,641
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	4,480,800	0	4,480,800	233,248,738
17.	Amounts receivable relating to uninsured plans	10,094,557	361,971	9,732,586	9,281,049
18.1	Current federal and foreign income tax recoverable and interest thereon	51,964,430	0	51,964,430	0
18.2	Net deferred tax asset	2,916,477,682	454,165,061	2,462,312,621	2,386,093,661
19.	Guaranty funds receivable or on deposit	69,712,046	0	69,712,046	66,201,920
20.	Electronic data processing equipment and software	176,018,476	101,091,457	74,927,019	61,493,825
21.	Furniture and equipment, including health care delivery assets ($ 0)	153,603,151	153,603,151	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	613,195,373	0	613,195,373	659,030,234
24.	Health care ($ 0) and other amounts receivable	23,261,751	23,261,751	0	0
25.	Aggregate write-ins for other than invested assets	2,800,766,095	2,585,491,716	215,274,379	198,936,557
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	127,318,873,053	3,327,137,550	123,991,735,503	116,871,203,845
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	136,302,598,771	0	136,302,598,771	128,124,493,040
28.	Total (Lines 26 and 27)	263,621,471,824	3,327,137,550	260,294,334,274	244,995,696,885
	DETAILS OF WRITE-INS				
1101.	Miscellaneous other invested assets	21,202,322	0	21,202,322	13,852,838
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)	21,202,322	0	21,202,322	13,852,838
2501.	Prepaid reinsurance asset	107,813,923	0	107,813,923	95,494,389
2502.	Miscellaneous assets	204,149,309	141,163,242	62,986,067	70,186,407
2503.	Leasehold improvements	44,474,389	0	44,474,389	33,255,761
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,444,328,474	2,444,328,474	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,800,766,095	2,585,491,716	215,274,379	198,936,557

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 66,808,054,050 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 227,489 Modco Reserve)	66,808,054,050	63,068,849,982
2.	Aggregate reserve for accident and health contracts (including $ 9,427 Modco Reserve)	8,468,079,410	8,411,269,823
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	16,754,881,405	15,162,150,998
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,446,352,775	1,355,601,663
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	99,822,585	92,081,020
5.	Policyholders' dividends $ 50,568,720 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	50,568,720	41,723,795
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 1,880,907,680 Modco)	1,972,474,906	2,002,514,288
	6.2 Dividends not yet apportioned (including $ 0 Modco)	0	113,191
	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 $ 19,337,926 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	45,268,110	54,359,798
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 $ 69,887,340 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	431,024,188	511,969,916
	9.3 Other amounts payable on reinsurance, including $ 4,179,988 assumed and $ 322,277,438 ceded	326,457,426	187,606,414
	9.4 Interest maintenance reserve (IMR, Line 6)	99,208,089	317,904,157
10.	Commissions to agents due or accrued-life and annuity contracts $ 40,513,408 accident and health $ 13,653,669 and deposit-type contract funds $ 17,489	54,184,566	50,929,035
11.	Commissions and expense allowances payable on reinsurance assumed	39,354,920	25,509,568
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	2,094,587,235	1,923,348,494
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,611,829) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(469,082,503)	(91,251,864)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	(4,423,474)	3,264,056
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	459,585,308
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	5,007,279	5,153,204
17.	Amounts withheld or retained by company as agent or trustee	100,456,143	98,703,497
18.	Amounts held for agents' account, including $ 498,967 agents' credit balances	498,967	498,967
19.	Remittances and items not allocated	530,727,318	622,596,480
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	1,313,522,404	1,250,671,836
22.	Borrowed money $ 181,085,055 and interest thereon $ 783,270	181,868,325	66,108,127
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	2,270,718,836	2,022,990,125
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	9,092,003	16,080,406
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	2,393,114	2,656,618
	24.04 Payable to parent, subsidiaries and affiliates	514,315,683	341,168,253
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	59,681	66,881
	24.07 Funds held under coinsurance	51,374,189	45,891,700
	24.08 Derivatives	715,120,026	572,147,831
	24.09 Payable for securities	197,618,632	82,868,227
	24.10 Payable for securities lending	1,279,689,667	1,075,283,144
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	7,767,400,989	5,906,991,047
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	113,156,675,664	105,687,405,985
27.	From Separate Accounts Statement	135,963,962,693	127,764,560,963
28.	Total liabilities (Lines 26 and 27)	249,120,638,357	233,451,966,948
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	844,082,784	843,627,833
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	41,161,147	542,355,042
34.	Aggregate write-ins for special surplus funds	226,059,685	373,668,009
35.	Unassigned funds (surplus)	10,059,892,301	9,781,579,053
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 $ 338,636,078 in Separate Accounts Statement)	11,171,195,917	11,541,229,937
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	11,173,695,917	11,543,729,937
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	260,294,334,274	244,995,696,885
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	4,828,603,595	4,446,013,427
2502.	Collateral liabilities for derivatives	1,846,488,727	201,943,393
2503.	Deferred gains on affiliated reinsurance	876,512,959	1,056,648,836
2598.	Summary of remaining write-ins for Line 25 from overflow page	215,795,708	202,385,391
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	7,767,400,989	5,906,991,047
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.	Special contingency reserve	219,371,626	360,291,891
3402.	Sale-leaseback gain	6,688,059	13,376,118
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)	226,059,685	373,668,009

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)	25,550,197,156	(29,033,872,754)
2.	Considerations for supplementary contracts with life contingencies	8,210,596	7,993,604
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	7,884,056,324	6,189,407,794
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	79,536,426	56,672,749
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	317,953,304	329,099,616
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	431,407,654	683,164,447
7.	Reserve adjustments on reinsurance ceded	(114,853,290)	(49,171,374,053)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	785,389,888	765,343,223
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	417,633,882	49,509,780,448
9.	Total (Lines 1 to 8.3)	35,359,531,940	(20,663,784,926)
10.	Death benefits	5,279,784,296	5,099,343,695
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,530,070	593,287
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	9,963,379,316	9,760,565,059
13.	Disability benefits and benefits under accident and health contracts	933,164,257	917,349,457
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	9,719,532,651	9,025,937,256
16.	Group conversions	(1,184,328)	(332,459)
17.	Interest and adjustments on contract or deposit-type contract funds	478,571,353	440,358,843
18.	Payments on supplementary contracts with life contingencies	19,565,824	20,244,411
19.	Increase in aggregate reserves for life and accident and health contracts	2,891,125,021	(44,405,345,649)
20.	Totals (Lines 10 to 19)	29,286,468,460	(19,141,286,100)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	182,653,150	206,049,756
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	970,426,196	420,781,407
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	1,920,967,113	1,674,257,468
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	278,683,402	278,659,922
25.	Increase in loading on deferred and uncollected premiums	(11,885)	(12,250,109)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,679,059,091)	(3,427,024,183)
27.	Aggregate write-ins for deductions	(780,998,732)	(4,563,722,685)
28.	Totals (Lines 20 to 27)	29,179,128,613	(24,564,534,524)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	6,180,403,327	3,900,749,598
30.	Dividends to policyholders	92,280,749	154,154,695
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	6,088,122,578	3,746,594,903
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	368,113,614	1,192,072,496
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)	5,720,008,964	2,554,522,407
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 378,260,072 (excluding taxes of $ (80,212,734) transferred to the IMR)	(506,692,395)	2,698,231,789
35.	Net income (Line 33 plus Line 34)	5,213,316,569	5,252,754,196
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	11,543,729,937	10,330,977,148
37.	Net income (Line 35)	5,213,316,569	5,252,754,196
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (54,564,778)	(1,223,215,245)	(1,621,177,409)
39.	Change in net unrealized foreign exchange capital gain (loss)	(35,696,622)	(50,196,264)
40.	Change in net deferred income tax	321,402,790	(2,414,217,302)
41.	Change in nonadmitted assets	(191,541,892)	866,398,310
42.	Change in liability for reinsurance in unauthorized and certified companies	6,988,403	(2,161,354)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(954,355,829)	0
44.	Change in asset valuation reserve	(247,728,712)	1,355,631,192
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	79,482,750	44,263,184
47.	Other changes in surplus in Separate Accounts Statement	(339,249,303)	(340,098,100)
48.	Change in surplus notes	454,951	(99,576,795)
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	(501,193,895)	(943,736,635)
	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	(2,475,728,518)	(700,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(22,969,467)	(135,130,234)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(370,034,020)	1,212,752,789
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	11,173,695,917	11,543,729,937
	DETAILS OF WRITE-INS		
08.301.	Income from miscellaneous sources	417,633,882	411,775,604
08.302.	Recapture of Modco reinsurance	0	49,098,004,844
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)	417,633,882	49,509,780,448
2701.	Reserve adjustment on reinsurance assumed	(936,989,869)	(939,164,836)
2702.	Interest on taxes and miscellaneous items	(4,781,205)	1,939,707
2703.	Miscellaneous deductions	(9,598)	1,065,694
2798.	Summary of remaining write-ins for Line 27 from overflow page	160,781,940	(3,627,563,250)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(780,998,732)	(4,563,722,685)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	(17,105,078)	(200,171,278)
5302.	Deferred ceding allowance	(5,864,389)	65,041,044
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)	(22,969,467)	(135,130,234)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	21,329,921,055	21,339,496,876
2.	Net investment income	4,803,442,579	4,985,966,473
3.	Miscellaneous income	1,866,408,110	1,194,571,509
4.	Total (Lines 1 through 3)	27,999,771,744	27,520,034,858
5.	Benefit and loss related payments	25,841,607,735	25,520,694,019
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,497,853,105)	(4,052,570,799)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,907,933,033	1,308,781,713
8.	Dividends paid to policyholders	113,588,396	92,597,187
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	965,474,885	514,294,634
10.	Total (Lines 5 through 9)	23,330,750,944	23,383,796,754
11.	Net cash from operations (Line 4 minus Line 10)	4,669,020,800	4,136,238,104
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	11,840,185,151	13,246,015,691
	12.2 Stocks	649,972,122	511,950,804
	12.3 Mortgage loans	2,550,108,431	1,899,810,849
	12.4 Real estate	40,851,682	138,117,987
	12.5 Other invested assets	985,150,924	2,183,122,644
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	27,256,032	(1,999,774)
	12.7 Miscellaneous proceeds	131,518,017	178,660,302
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	16,225,042,359	18,155,678,503
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	19,454,505,316	9,664,592,337
	13.2 Stocks	588,529,377	397,522,931
	13.3 Mortgage loans	2,791,736,724	2,987,884,035
	13.4 Real estate	82,261,145	67,463,180
	13.5 Other invested assets	992,587,864	1,692,697,546
	13.6 Miscellaneous applications	250,717,956	3,961,668,481
	13.7 Total investments acquired (Lines 13.1 to 13.6)	24,160,338,382	18,771,828,510
14.	Net increase (decrease) in contract loans and premium notes	68,283,982	113,372,826
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(8,003,580,005)	(729,522,833)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	454,951	(99,576,795)
	16.2 Capital and paid in surplus, less treasury stock	(530,606,347)	(1,240,236,635)
	16.3 Borrowed funds	(15,157,634)	(1,041,969,791)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,114,159,054	(191,716,939)
	16.5 Dividends to stockholders	270,313,696	700,000,000
	16.6 Other cash provided (applied)	2,349,588,539	(921,370,726)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,648,124,867	(4,194,870,886)
	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)	(686,434,338)	(788,155,615)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	4,962,819,692	5,750,975,307
	19.2 End of year (Line 18 plus Line 19.1)	4,276,385,354	4,962,819,692

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

20.0001. Capital Contribution - Assets Page, Common stocks	90,000,000	0
20.0002. Capital Contribution - Liability Page, Payable to parent, subsidiaries and affiliates	(90,000,000)	0
20.0003. Reinsurance agreement - Summary of Operations, Premium and annuity considerations	(716,438,018)	0
20.0004. Pension Risk Transfer - Summary of Operations, Premium and annuity considerations	(3,196,624,654)	0
20.0005. Reinsurance agreement - Summary of Operations, Net Investment Income	(2,761,250,027)	0
20.0006. Reinsurance agreement - Summary of Operations, Net Investment Income	(214,067,448)	0
20.0007. Reinsurance agreement - Liability Page, Current federal and foreign income taxes	214,067,448	0
20.0008. Reinsurance agreement - Summary of Operations, Miscellaneous income	3,208,749	0
20.0009. Pension Risk Transfer - Summary of Operations, Net transfers from separate accounts	3,196,624,654	0
20.0010. Reinsurance agreement - Summary of Operations, Commission and expense allowance on reinsurance assumed	366,939,580	0
20.0011. Corporate Expense - Summary of Operations, General insurance expense	24,761,727	0
20.0012. Corporate Expense - Assets page, Common stock	(24,761,727)	0
20.0013. Corporate Expense - Assets page, Bonds	(48,179,197)	0

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

20.0014. Reinsurance agreement - Assets Page, Other invested assets	2,008,235	0
20.0015. Reinsurance agreement - Summary of Operations, Change in net unrealized capital gains/losses	128,888,249	0
20.0016. Reinsurance agreement - Liability Page, Other liabilities	(128,888,249)	0
20.0017. Reinsurance agreement - Assets Page, Derivatives	731,210,762	0
20.0018. Reinsurance agreement - Assets Page, Bonds	286,985,009	0
20.0019. Reinsurance agreement - Assets Page, Common stocks	6,955,318	0
20.0020. Asset transfer - Assets Page, Common stocks	149,171,737	0
20.0021. Asset transfer- Assets Page, Other invested assets	(149,171,737)	0
20.0022. Reinsurance agreement - Assets Page, Mortgage loans on real estate	52,993,725	0
20.0023. Transfer from parent - Summary of Operations, Paid in capital	(13,329,626)	0
20.0024. Transfer to subsidiary - Assets page, Common stocks	13,329,626	0
20.0025. Transfer from parent - Summary of Operations, Paid in capital	(16,082,826)	0
20.0026. Corporate Expense - Summary of Operations, Insurance taxes license fees excl. federal income taxes	16,082,826	0
20.0027. Reinsurance agreement - Liabilities page, Borrowed money	(116,000,000)	0
20.0028. Reinsurance agreement - Summary of Operations, Dividends to stockholders	2,205,414,822	0
20.0029. Reinsurance agreement - Summary of Operations, Deferred ceding allowance	1,235,328	0
20.0030. Reinsurance agreement - Liability Page, Other liabilities	(15,084,286)	0
20.0031. Reinsurance agreement - Summary of Operations, Net Investment Income	0	547,145
20.0032. Reinsurance agreement - Liability page - Current Federal and foreign income taxes	0	(37,813,481)
20.0033. Reinsurance agreement - Summary of Operations, Premiums	0	52,591,107,804
20.0034. Reinsurance agreement - Asset page, Bonds	0	(37,751,261,930)
20.0035. Reinsurance agreement - Asset page, Stocks	0	(3,568,782,336)
20.0036. Reinsurance agreement - Asset page, Mortgage Loans on real estate	0	(9,146,433,690)
20.0037. Reinsurance agreement - Asset page, Cash, cash equivalents and short-term investments	0	(3,955,178,408)
20.0038. Reinsurance agreement - Asset page, Contract loans	0	(4,834,158,477)
20.0039. Reinsurance agreement - Asset Page, Derivatives	0	(270,425,665)
20.0040. Reinsurance agreement - Asset page, Other invested assets	0	(2,905,419,819)
20.0041. Reinsurance agreement - Summary of Operations, Net Investment Income	0	(1,591,530,861)
20.0042. Reinsurance agreement - Summary of Operations, Commissions and expense allowances on reinsurance ceded	0	(423,432,947)
20.0043. Reinsurance agreement - Liability Page, Current federal and foreign income taxes	0	1,185,147,375
20.0044. Reinsurance agreement - Liability Page, Miscellaneous liabilities	0	296,739,615
20.0045. Reinsurance agreement - Asset Page, Receivables for securities	0	(8,876,994)
20.0046. Reinsurance agreement - Asset Page, Miscellaneous assets	0	(192,364)
20.0047. Reinsurance agreement - Asset Page, Investment income due and accrued	0	5,077,123
20.0048. Reinsurance agreement - Liability Page, Payable for securities	0	14,804,104
20.0049. Reinsurance agreement - Liability Page, Liability for Deposit-Type Contracts	0	5,231,292,563
20.0050. Reinsurance agreement - Liability page, Interest Maintenance Reserve	0	(3,782,677,651)
20.0051. Reinsurance agreement - Summary of Operations, Commissions and expense allowances on reinsurance assumed	0	3,782,677,651
20.0052. Reinsurance agreement - Liability Page, Securities sold under agreement to repurchase	0	5,092,530,814
20.0053. Reinsurance agreement - Liability Page, Amounts withheld or retained by company as agent or trustee	0	30,378,739
20.0054. Reinsurance agreement - Liability Page, Remittances and items not allocated	0	8,615,354
20.0055. Reinsurance Agreement - Asset page, Funds held by or deposited with reinsured companies	0	4,049,742,777
20.0056. Reinsurance Agreement - Liability page, Funds held under coinsurance	0	(4,049,742,777)
20.0057. Reinsurance agreement - Liability Page, Other liabilities	0	1,056,648,836
20.0058. Reinsurance agreement - Summary of Operations, Change in net unrealized capital gains/losses	0	(1,056,648,836)
20.0059. Corporate Expense - Summary of Operations, General expenses	0	53,297,389
20.0060. Transfer to subsidiary - Asset page, Bonds	0	(225,583,171)
20.0061. Transfer to subsidiary - Asset page, Common Stock	0	416,886,286
20.0062. Transfer to subsidiary - Asset page, Common Stock	0	(547,145)
20.0063. Corporate Expense - Assets page, Common Stock	0	(53,297,389)
20.0064. Transfer with subsidiary - Asset page, Mortgage loans	0	(14,433,160)
20.0065. Transfer with subsidiary - Asset page, Properties occupied by the company	0	55,455,683
20.0066. Transfer with subsidiary - Asset page, Properties held for the production of Income	0	(55,455,683)
20.0067. Transfer from parent - Asset Page, Other Invested Assets	0	307,982,801
20.0068. Transfer from subsidiary - Asset Page, Receivables for securities	0	132,424
20.0069. Transfer from subsidiary - Summary of Operations, Net Investment Income	0	29,900,925
20.0070. Transfer from subsidiary - Summary of Operations, Net realized capital gains/losses	0	14,706,009
20.0071. Transfer from subsidiary - Summary of Operations, Change in net unrealized capital gains/losses	0	(626,263,111)
20.0072. Transfer with subsidiary - Assets page, Other Invested Assets	0	420,323,960
20.0073. Transfer from subsidiary - Asset Page, Other invested assets	0	2,880,386
20.0074. Transfer to parent - Asset Page, Receivables from parent, subsidaries, and affiliates	0	7,780,132
20.0075. Transfer from parent - Summary of Operations, Paid in surplus	0	(296,500,000)
20.0076. Pension Risk Transfer - Summary of Operations, Premiums	0	2,090,910,498
20.0077. Pension Risk Transfer - Summary of Operations, Net Investment Income	0	(16,437,819)
20.0078. Pension Risk Transfer - Net transfers to (from) separate accounts	0	(640,160,757)
20.0079. Pension Risk Transfer - Asset page, Bonds	0	(1,415,325,069)
20.0080. Pension Risk Transfer - Asset Page, Other Invested Assets	0	(18,986,853)
20.0081. 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	(6,183,292)
20.0082. 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	6,183,292

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1.	Premiums and annuity considerations for life and accident and health contracts	25,550,197,156	358,526	4,383,148,243	1,481,595,752	0	0	3,739,910,547	14,654,376,181	1,083,856,908	0	206,950,999	0
2.	Considerations for supplementary contracts with life contingencies	8,210,597	0	0	0	2,934,367	0	0	5,276,230	0	0	0	0
3.	Net investment income	7,884,056,324	61,679,233	1,754,302,483	3,245,207,523	5,285,530	0	406,023,549	1,945,680,446	302,350,738	0	155,500,537	8,026,285
4.	Amortization of Interest Maintenance Reserve (IMR)	79,536,425	3,901,960	45,992,911	23,629,774	(130,292)	0	(1,683,602)	(7,298,451)	(157,259)	0	1,070,596	14,210,788
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	317,953,304	0	551,474	277,347	0	0	(353,738)	317,478,221	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	431,407,653	16,385,908	390,993,402	61,644	0	0	18,925,992	0	5,040,707	0	0	0
7.	Reserve adjustments on reinsurance ceded	(114,853,290)	(4,193,497)	(110,464,466)	(37,217)	0	0	(153,760)	0	(4,350)	0	0	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	785,389,888	0	276,494,005	25,540,682	0	0	139,759,576	343,595,625	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	417,633,885	154,707	389,926,752	113,010,389	128,009	0	(4,149,366)	(58,970,235)	218,127	0	222,923	(22,907,421)
9.	Totals (Lines 1 to 8.3)	35,359,531,942	78,286,837	7,130,944,804	4,889,285,894	8,217,614	0	4,298,279,198	17,200,138,017	1,391,304,871	0	363,745,055	(670,348)
10.	Death benefits	5,279,784,298	678,501	1,795,852,148	0	0	0	3,483,253,649	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,530,070	0	2,530,070	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	9,963,379,316	0	0	583,749,158	0	0	0	9,379,630,158	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	933,164,258	0	28,267,609	0	300	0	3,310,678	0	821,324,495	0	80,261,175	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	9,719,532,651	319,281	1,031,433,345	1,356,080,902	0	0	290,028,835	7,041,668,376	1,912	0	0	0
16.	Group conversions	(1,184,328)	0	0	0	0	0	(3,297,949)	0	2,113,621	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	478,571,353	8,030	99,170,160	76,251,453	2,833,078	0	214,412,590	80,476,081	5,207,475	0	212,486	0
18.	Payments on supplementary contracts with life contingencies	19,565,824	0	0	0	3,886,479	0	1,113,894	14,565,451	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	2,891,125,020	639,242	2,531,143,262	517,521,786	375,867	0	89,647,049	415,022,056	(447,925,005)	0	(215,299,237)	0
20.	Totals (Lines 10 to 19)	29,286,468,462	1,645,054	5,488,396,594	2,533,603,299	7,095,724	0	4,078,468,746	16,931,362,122	380,722,498	0	(134,825,576)	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	182,653,149	0	4,987,132	3,108,854	5	0	82,447,230	28,915,650	51,176,350	0	12,017,928	0
22.	Commissions and expense allowances on reinsurance assumed	970,426,197	0	483,402,032	486,575,046	0	0	419,387	0	29,732	0	0	0
23.	General insurance expenses	1,920,967,113	16,308,095	630,753,355	73,651,287	1,089,349	45,986	294,794,264	352,726,955	267,623,098	0	21,282,260	262,692,464
24.	Insurance taxes, licenses and fees, excluding federal income taxes	278,683,403	349,415	55,442,156	1,957,262	0	0	69,058,182	12,406,025	25,337,318	0	4,541,554	109,591,491
25.	Increase in loading on deferred and uncollected premiums	(11,884)	0	(11,884)	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,679,059,091)	0	(198,559,912)	(562,450,584)	0	0	(448,773,282)	(1,469,275,313)	0	0	0	0
27.	Aggregate write-ins for deductions	(780,998,733)	(317)	(176,910,074)	(752,160,500)	0	0	(2,413,233)	(66,875)	(505,937)	0	345	151,057,858
28.	Totals (Lines 20 to 27)	29,179,128,616	18,302,247	6,287,499,399	1,784,284,664	8,185,078	45,986	4,074,001,294	15,856,068,564	724,383,059	0	(96,983,489)	523,341,813
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	6,180,403,326	59,984,590	843,445,405	3,105,001,230	32,536	(45,986)	224,277,904	1,344,069,453	666,921,812	0	460,728,544	(524,012,161)
30.	Dividends to policyholders	92,280,748	(1,459,417)	33,775,894	(29,600)	35,263	0	42,069,989	2,658,485	15,228,134	0	2,000	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	6,088,122,578	61,444,007	809,669,511	3,105,030,830	(2,727)	(45,986)	182,207,915	1,341,410,968	651,693,678	0	460,726,544	(524,012,161)
32.	Federal income taxes incurred (excluding tax on capital gains)	368,113,615	2,895,692	111,541,923	245,847,338	2,210	0	27,296,778	48,677,465	(8,258,315)	0	958,752	(60,848,228)
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)	5,720,008,963	58,548,315	698,127,588	2,859,183,492	(4,937)	(45,986)	154,911,137	1,292,733,503	659,951,993	0	459,767,792	(463,163,933)
	DETAILS OF WRITE-INS												
08.301.	Income from miscellaneous sources	417,633,885	154,707	389,926,752	113,010,389	128,009	0	(4,149,366)	(58,970,235)	218,127	0	222,923	(22,907,421)
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)	417,633,885	154,707	389,926,752	113,010,389	128,009	0	(4,149,366)	(58,970,235)	218,127	0	222,923	(22,907,421)
2701.	Reserve Adjustment on Reinsurance Assumed	(936,989,869)	0	(175,023,844)	(761,966,025)	0	0	0	0	0	0	0	0
2702.	Interest on taxes and miscellaneous items	(4,781,205)	0	(2,099,623)	168	0	0	(2,186,528)	133	(524,926)	0	(325)	29,896
2703.	Miscellaneous Deductions	(9,599)	(317)	213,393	(1,555)	0	0	(226,705)	(102,725)	18,989	0	670	88,651
2798.	Summary of remaining write-ins for Line 27 from overflow page	160,781,940	0	0	9,806,912	0	0	0	35,717	0	0	0	150,939,311
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(780,998,733)	(317)	(176,910,074)	(752,160,500)	0	0	(2,413,233)	(66,875)	(505,937)	0	345	151,057,858

(a) Includes the following amounts for FEGLI/SGLI: Line 1 416,390,735 , Line 10 396,754,884 , Line 16 (1,232,699) , Line 23 24,114,945 , Line 24 458,973

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	63,068,849,985	11,490,042	19,016,884,423	6,997,575,783	30,200,624	18,541	2,803,390,634	34,209,289,938
2. Tabular net premiums or considerations	21,895,138,695	358,526	4,171,261,827	147,882,718	2,871,492	0	13,427,491,688	4,145,272,444
3. Present value of disability claims incurred	125,916,576	0	9,419,407	0	XXX	0	116,497,169	0
4. Tabular interest	2,671,252,279	433,466	790,910,121	297,635,702	1,617,735	0	124,417,312	1,456,237,943
5. Tabular less actual reserve released	341,544,159	0	(3,145,784)	(7,272,655)	(181,712)	0	106,767	352,037,543
6. Increase in reserve on account of change in valuation basis	234,322,000	0	0	145,905,598	0	0	0	88,416,402
7. Other increases (net)	(96,353,875)	0	197,144,088	465,054,045	(45,004)	(9,156)	46,649	(758,544,497)
8. Totals (Lines 1 to 7)	88,240,669,819	12,282,034	24,182,474,082	8,046,781,191	34,463,135	9,385	16,471,950,219	39,492,709,773
9. Tabular cost	15,535,990,910	362,133	2,051,088,955	810,984	XXX	0	13,483,728,838	0
10. Reserves released by death	448,138,995	639,409	399,900,457	XXX	XXX	0	47,599,129	XXX
11. Reserves released by other terminations (net)	3,002,611,969	220,395	962,362,133	0	0	0	46,461,515	1,993,567,926
12. Annuity, supplementary contract and disability payments involving life contingencies	3,288,390,185	0	49,139,276	507,574,762	3,886,643	0	1,113,894	2,726,675,610
13. Net transfers to or (from) Separate Accounts	(842,516,290)	0	(782,011,730)	(28,251,898)	0	0	0	(32,252,662)
14. Total Deductions (Lines 9 to 13)	21,432,615,769	1,221,937	2,680,479,091	480,133,848	3,886,643	0	13,578,903,376	4,687,990,874
15. Reserve December 31, current year	66,808,054,050	11,060,097	21,501,994,991	7,566,647,343	30,576,492	9,385	2,893,046,843	34,804,718,899

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 173,600,424	187,009,049
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 2,945,813,089	2,972,362,562
1.3	Bonds of affiliates	(a) 97,145,322	98,883,974
2.1	Preferred stocks (unaffiliated)	(b) 4,312,441	4,620,574
2.11	Preferred stocks of affiliates	(b) 14,839	14,839
2.2	Common stocks (unaffiliated)	9,930,969	9,914,531
2.21	Common stocks of affiliates	3,525,565,367	3,525,565,367
3.	Mortgage loans	(c) 850,658,834	849,753,013
4.	Real estate	(d) 160,170,421	160,906,856
5	Contract loans	108,133,929	149,205,301
6	Cash, cash equivalents and short-term investments	(e) 39,772,130	40,718,630
7	Derivative instruments	(f) 236,143,448	248,881,182
8.	Other invested assets	233,699,687	233,711,032
9.	Aggregate write-ins for investment income	17,722,679	18,427,609
10.	Total gross investment income	8,402,683,579	8,499,974,519
11.	Investment expenses		(g) 452,315,408
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 21,121,493
13.	Interest expense		(h) 65,649,782
14.	Depreciation on real estate and other invested assets		(i) 40,944,082
15.	Aggregate write-ins for deductions from investment income		35,887,429
16.	Total deductions (Lines 11 through 15)		615,918,193
17.	Net investment income (Line 10 minus Line 16)		7,884,056,326
	DETAILS OF WRITE-INS		
0901.	Commitment fees and other income	12,928,624	12,928,624
0902.	Other	4,794,055	5,498,985
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)	17,722,679	18,427,609
1501.	Rebate expenses on reverse repurchase agreements		17,054,517
1502.	Interest on borrowed money		15,002,209
1503.	Interest paid to brokers on loaned securities		3,830,703
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		35,887,429

(a) Includes $ 243,157,761 accrual of discount less $ 163,120,130 amortization of premium and less $ 59,505,894 paid for accrued interest on purchases.

(b) Includes $ 198,467 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 809,218 accrual of discount less $ 2,130,650 amortization of premium and less $ 11,081,293 paid for accrued interest on purchases.

(d) Includes $ 109,120,935 for company's occupancy of its own buildings; and excludes $ 5,620,327 interest on encumbrances.

(e) Includes $ 21,463,406 accrual of discount less $ 1,597,467 amortization of premium and less $ 892,467 paid for accrued interest on purchases.

(f) Includes $ 21,888,127 accrual of discount less $ (29,646,925) 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 $ 40,826,260 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	(11,274,906)	(377,146)	(11,652,052)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(10,682,238)	(150,431,044)	(161,113,282)	564,240	(249,781,422)
1.3	Bonds of affiliates	0	55,955	55,955	0	4,527,567
2.1	Preferred stocks (unaffiliated)	1,028,918	(308,845)	720,073	(1,020,974)	(1,443,749)
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(129,304)	(15,103,857)	(15,233,161)	4,777,429	(17,493)
2.21	Common stocks of affiliates	0	0	0	(1,397,134,889)	0
3.	Mortgage loans	(2,854,708)	(2,624,548)	(5,479,256)	0	(91,098,310)
4.	Real estate	22,364,139	0	22,364,139	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	5,035,440	22,221,072	27,256,512	0	(480)
7.	Derivative instruments	(234,070,288)	1,268,376	(232,801,912)	(296,905,214)	301,699,805
8.	Other invested assets	14,748,669	(3,532,908)	11,215,762	268,462,665	(3,346,123)
9.	Aggregate write-ins for capital gains (losses)	(870,767)	7,926,380	7,055,613	143,476,719	(5,452,341)
10.	Total capital gains (losses)	(216,705,045)	(140,906,565)	(357,611,610)	(1,277,780,024)	(44,912,546)
	DETAILS OF WRITE-INS					
0901.	Total Miscellaneous gains (losses)	(5,031,654)	7,926,380	2,894,726	143,476,719	(5,452,341)
0902.	Realized deferred gains	4,160,887	0	4,160,887	0	0
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)	(870,767)	7,926,380	7,055,613	143,476,719	(5,452,341)

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	5,959,853	0	4,215,834	1,744,019	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	3,509,037	0	3,509,037	0	0	0	0	0	0	0	0
	3.2 Reinsurance assumed	5,843,654	0	4,099,635	1,744,019	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	3,392,838	0	3,392,838	0	0	0	0	0	0	0	0
	3.4 Net (Line 1 + Line 2)	5,959,853	0	4,215,834	1,744,019	0	0	0	0	0	0	0
4.	Advance	(6,234,299)	0	(6,234,193)	(106)	0	0	0	0	0	0	0
5.	Line 3.4 - Line 4	12,194,152	0	10,450,027	1,744,125	0	0	0	0	0	0	0
6.	Collected during year:											
	6.1 Direct	3,144,392	0	3,107,340	37,052	0	0	0	0	0	0	0
	6.2 Reinsurance assumed	852,589,524	0	307,276,763	545,312,761	0	0	0	0	0	0	0
	6.3 Reinsurance ceded	42,372,531	0	42,372,531	0	0	0	0	0	0	0	0
	6.4 Net	813,361,385	0	268,011,572	545,349,813	0	0	0	0	0	0	0
7.	Line 5 + Line 6.4	825,555,537	0	278,461,599	547,093,938	0	0	0	0	0	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	9,603,268	0	9,603,162	106	0	0	0	0	0	0	0
9.	First year premiums and considerations:											
	9.1 Direct	3,191,785	0	3,154,733	37,052	0	0	0	0	0	0	0
	9.2 Reinsurance assumed	854,567,289	0	307,510,509	547,056,780	0	0	0	0	0	0	0
	9.3 Reinsurance ceded	41,806,804	0	41,806,804	0	0	0	0	0	0	0	0
	9.4 Net (Line 7 - Line 8)	815,952,270	0	268,858,438	547,093,832	0	0	0	0	0	0	0
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	1,559,664,509	64,448,781	1,407,957,364	87,258,364	0	0	0	0	0	0	0
	10.2 Reinsurance assumed	29,788,824	0	371,377	29,417,447	0	0	0	0	0	0	0
	10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	10.4 Net	1,589,453,333	64,448,781	1,408,328,741	116,675,811	0	0	0	0	0	0	0
	RENEWAL											
11.	Uncollected	1,000,468,097	0	251,092,476	229,835,857	0	60,856,821	363,499,306	93,386,117	0	1,797,520	0
12.	Deferred and accrued	1,382,489,998	0	1,670,378,592	0	0	(244,652,494)	0	(43,236,100)	0	0	0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	4,178,959	0	40,472,760	2,985,677	0	(140,929,431)	39,722,822	60,040,644	0	1,886,487	0
	13.2 Reinsurance assumed	2,595,490,157	0	2,038,800,206	226,853,498	0	6,032,543	323,776,483	27,427	0	0	0
	13.3 Reinsurance ceded	216,711,022	0	157,801,898	3,318	0	48,898,785	0	9,918,054	0	88,967	0
	13.4 Net (Line 11 + Line 12)	2,382,958,094	0	1,921,471,068	229,835,857	0	(183,795,673)	363,499,305	50,150,017	0	1,797,520	0
14.	Advance	51,502,409	0	7,827,423	108	0	24,336,953	0	14,767,875	0	4,570,050	0
15.	Line 13.4 - Line 14	2,331,455,685	0	1,913,643,645	229,835,749	0	(208,132,626)	363,499,305	35,382,142	0	(2,772,530)	0
16.	Collected during year:											
	16.1 Direct	20,589,272,722	0	1,654,419,530	43,005,457	0	4,296,810,544	13,278,669,555	1,108,608,587	0	207,759,049	0
	16.2 Reinsurance assumed	7,304,836,837	0	5,205,098,955	761,280,279	0	22,715,054	1,315,464,098	278,451	0	0	0
	16.3 Reinsurance ceded	5,124,549,755	64,090,255	4,332,831,762	(13,037,257)	0	685,156,268	0	54,186,792	0	1,321,935	0
	16.4 Net	22,769,559,804	(64,090,255)	2,526,686,723	817,322,993	0	3,634,369,330	14,594,133,653	1,054,700,246	0	206,437,114	0
17.	Line 15 + Line 16.4	25,101,015,489	(64,090,255)	4,440,330,368	1,047,158,742	0	3,426,236,704	14,957,632,958	1,090,082,388	0	203,664,584	0
18.	Prior year (uncollected + deferred and accrued - advance)	1,956,223,936	0	1,734,369,304	229,332,633	0	(313,673,843)	303,256,778	6,225,480	0	(3,286,416)	0
19.	Renewal premiums and considerations:											
	19.1 Direct	20,716,064,911	0	1,654,050,476	43,004,804	0	4,399,331,048	13,275,978,185	1,135,446,189	0	208,254,209	0
	19.2 Reinsurance assumed	7,520,613,518	0	5,359,074,772	761,755,349	0	21,352,932	1,378,397,996	32,469	0	0	0
	19.3 Reinsurance ceded	5,091,886,876	64,090,255	4,307,164,184	(13,065,956)	0	680,773,433	0	51,621,750	0	1,303,210	0
	19.4 Net (Line 17 - Line 18)	23,144,791,553	(64,090,255)	2,705,961,064	817,826,109	0	3,739,910,547	14,654,376,181	1,083,856,908	0	206,950,999	0
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	22,278,921,205	64,448,781	3,065,162,573	130,300,220	0	4,399,331,048	13,275,978,185	1,135,446,189	0	208,254,209	0
	20.2 Reinsurance assumed	8,404,969,631	0	5,666,956,658	1,338,229,576	0	21,352,932	1,378,397,996	32,469	0	0	0
	20.3 Reinsurance ceded	5,133,693,680	64,090,255	4,348,970,988	(13,065,956)	0	680,773,433	0	51,621,750	0	1,303,210	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	25,550,197,156	358,526	4,383,148,243	1,481,595,752	0	3,739,910,547	14,654,376,181	1,083,856,908	0	206,950,999	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	22,119,665	0	3,068,117	0	0	15,415,310	28,000	3,608,238	0	0	0
22.	All other	29,788,306	358,526	29,429,780	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	1,047,346	0	1,047,346	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	20,165,343	0	120,238	20,045,105	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	(19,117,997)	0	927,108	(20,045,105)	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	430,360,307	16,385,908	389,946,056	61,644	0	18,925,992	0	5,040,707	0	0	0
	25.2 Reinsurance assumed	950,260,854	0	483,281,794	466,529,941	0	419,387	0	29,732	0	0	0
	25.3 Net ceded less assumed	(519,900,547)	16,385,908	(93,335,738)	(466,468,297)	0	18,506,605	0	5,010,975	0	0	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	431,407,653	16,385,908	390,993,402	61,644	0	18,925,992	0	5,040,707	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	970,426,197	0	483,402,032	486,575,046	0	419,387	0	29,732	0	0	0
	26.3 Net ceded less assumed	(539,018,544)	16,385,908	(92,408,630)	(486,513,402)	0	18,506,605	0	5,010,975	0	0	0
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	2,145,340	0	1,312,288	544,995	0	23,950	0	45,883	0	218,224	0
28.	Single	2,177,141	0	0	2,177,141	0	0	0	0	0	0	0
29.	Renewal	178,330,663	0	3,674,844	386,718	0	82,423,280	28,915,650	51,130,467	0	11,799,704	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)	182,653,144	0	4,987,132	3,108,854	0	82,447,230	28,915,650	51,176,350	0	12,017,928	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	60,065,073	0	11,063,003	16,712,174	1,245,508	89,085,758
2.	Salaries and wages	651,788,093	0	170,394,950	138,681,099	22,283,045	983,147,187
3.11	Contributions for benefit plans for employees	107,836,214	0	22,776,213	8,720,965	255,324	139,588,716
3.12	Contributions for benefit plans for agents	40,418,047	0	65	760,140	25,564	41,203,816
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	856,704	0	576,901	131,824	35,153	1,600,582
3.32	Other agent welfare	(19,108,134)	0	(4,066,817)	(6,317,793)	0	(29,492,744)
4.1	Legal fees and expenses	27,978,079	0	14,479,154	1,683,375	3,188,712	47,329,320
4.2	Medical examination fees	3,804,646	0	700,543	0	247,068	4,752,257
4.3	Inspection report fees	42,549	0	572	1,059	2,595	46,775
4.4	Fees of public accountants and consulting actuaries	12,988,026	0	2,703,256	4,993,296	50,133	20,734,711
4.5	Expense of investigation and settlement of policy claims	112,513	0	(1,849,012)	(3,171)	8,674	(1,730,996)
5.1	Traveling expenses	20,375,754	0	4,944,513	2,959,305	913,674	29,193,246
5.2	Advertising	41,886,028	0	8,479,273	14,176,119	468,132	65,009,552
5.3	Postage, express, telegraph and telephone	18,834,011	0	3,377,037	4,641,636	487,194	27,339,878
5.4	Printing and stationery	8,610,416	0	756,645	396,547	500,348	10,263,956
5.5	Cost or depreciation of furniture and equipment	8,840,136	0	1,433,597	2,627,702	156,600	13,058,035
5.6	Rental of equipment	9,443,714	0	1,991,401	3,786,208	11,752	15,233,075
5.7	Cost or depreciation of EDP equipment and software	71,525,990	0	14,419,414	19,447,644	1,559,918	106,952,966
6.1	Books and periodicals	358,891	0	79,234	120,084	4,228	562,437
6.2	Bureau and association fees	2,684,004	0	507,287	745,732	56,622	3,993,645
6.3	Insurance, except on real estate	3,189,778	0	678,331	1,302,757	169	5,171,035
6.4	Miscellaneous losses	7,960,766	0	3,253,147	109,718	1,107,039	12,430,670
6.5	Collection and bank service charges	9,408,778	0	903,926	254,757	1,272,837	11,840,298
6.6	Sundry general expenses	279,589,555	0	66,589,075	46,760,157	11,259,414	404,198,201
6.7	Group service and administration fees	1,730,000	0	2,849	0	112,344	1,845,193
6.8	Reimbursements by uninsured plans	(1,693,070)	0	(35,293,476)	0	0	(36,986,546)
7.1	Agency expense allowance	(163,877)	0	2,949	0	(1,630)	(162,558)
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	6,605	0	1,331	803	301	9,040
9.1	Real estate expenses	0	0	0	328	122,587,445	122,587,773
9.2	Investment expenses not included elsewhere	0	0	0	0	284,477,245	284,477,245
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0
10.	General expenses incurred	1,369,369,289	0	288,905,361	262,692,465	452,315,408	(a) 2,373,282,523
11.	General expenses unpaid December 31, prior year	195,093,362	0	168,436,585	(1,190,979,892)	12,708,572	(814,741,373)
12.	General expenses unpaid December 31, current year	155,213,094	0	171,102,877	(815,591,944)	2,542,171	(486,733,802)
13.	Amounts receivable relating to uninsured plans, prior year	0	0	9,490,993	0	0	9,490,993
14.	Amounts receivable relating to uninsured plans, current year	0	0	10,094,557	0	0	10,094,557
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,409,249,557	0	286,842,633	(112,695,483)	462,481,809	2,045,878,516
	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 $ 590,986,355 to affiliates and $ 308,670,093 to non-affiliates.

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	21,000,925	21,000,925
2.	State insurance department licenses and fees	591,671	165,999	7,966,392	0	8,724,062
3.	State taxes on premiums	90,489,726	21,653,430	(2,882,821)	0	109,260,335
4.	Other state taxes, including $ 6,416,299 for employee benefits	2,333,570	431,849	15,439,671	7,421	18,212,511
5.	U.S. Social Security taxes	25,782,834	6,190,588	57,121,821	94,850	89,190,093
6.	All other taxes	20,015,238	1,437,006	31,946,427	18,297	53,416,969
7.	Taxes, licenses and fees incurred	139,213,039	29,878,872	109,591,491	21,121,493	299,804,895
8.	Taxes, licenses and fees unpaid December 31, prior year	(14,841,265)	2,873,586	13,500,968	1,730,767	3,264,056
9.	Taxes, licenses and fees unpaid December 31, current year	(24,798,199)	1,268,967	15,479,552	3,626,206	(4,423,474)
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	149,169,973	31,483,492	107,612,907	19,226,053	307,492,426

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	18,511,427	3,608,238
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	29,788,306	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	48,299,733	3,608,238
6.	Paid in cash	46,279,646	11,135,691
7.	Left on deposit	4,265,088	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	98,844,467	14,743,929
10.	Amount due and unpaid	31,896,595	18,672,125
11.	Provision for dividends or refunds payable in the following calendar year	1,886,927,866	2,882,040
12.	Terminal dividends	82,665,000	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	2,001,489,461	21,554,165
16.	Total from prior year	2,023,283,314	21,067,960
17.	Total dividends or refunds (Lines 9 + 15 - 16)	77,050,614	15,230,134
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 3.50% or AM(5) 3.25% CRF if greater 35-40	632,317	0	632,317	0	0
0100002. AE 3.50% or AE 3.50% CRF MOD if greater 33-35	2,011	0	2,011	0	0
0100003. AE 3.50% or AE 3.50% CRF if greater 15, 24-35, 38	1,160,631	0	1,160,631	0	0
0100004. AE 3.50% or AE 3.00% CRF if greater 1906	4,581	4,581	0	0	0
0100005. AE 3.25% or AE 3.25% CRF if greater 35-40	9,161,628	0	9,161,628	0	0
0100006. AE 3.50% 33 - 41	158,867	0	158,867	0	0
0100007. AE 3.50% MOD 47 - 48	174,341	0	174,341	0	0
0100008. AE 3.00% 41 - 47	203,438	0	203,438	0	0
0100009. AM(5) 3.50% or AM(5) 2.50% CRF if greater 38-47	2,186,074	0	2,186,074	0	0
0100010. AM(5) 3.25% or AM(5) 3.25% CRF MOD if greater 35-42	4,642,689	0	4,642,689	0	0
0100011. AM(5) 3.25% or AM(5) 3.25% CRF if greater 35-42	27,616,879	0	27,616,879	0	0
0100012. AM(5) 3.25% or AE CRF 3.25% 38-41	1,297,905	0	1,297,905	0	0
0100013. AM(5) 3.25% or NY STD INT 3.25% CRF 41	436	0	436	0	0
0100014. AM(5) 3.00% or AM(5) 3.00% CRF if greater 35-41	16,279	0	16,279	0	0
0100015. AM(5) 2.50% or AM(5) 2.50% CRF if greater 41-47	145,975,672	0	145,975,672	0	0
0100016. AM(5) 2.50% or AM(5) CRF 2.50% MOD if greater 41-47	27,950,901	0	27,950,901	0	0
0100017. 41 CSO 3.50% CRVM 50-64	76,155	0	76,155	0	0
0100018. 41 CSO 3.50% 44, 48-50, 52-62	15,442	0	15,442	0	0
0100019. 41 CSO 3.50% or 41 CSO 2.50% CRF if greater 47-63	177,709,582	0	177,709,582	0	0
0100020. 41 CSO 3.50% or 41 CSO 4.5% CRF if greater 60-63, 67	359,379,641	0	359,379,641	0	0
0100021. 41 CSO 3.50% or 41 STD INT 2.50% CRF if greater 47-60	45,329,923	0	45,329,923	0	0
0100022. 41 CSO 3.50% or 41 STD INT 4.5% CRF if greater 47-60	1,560,110,895	0	1,560,110,895	0	0
0100023. 41 CSO 2.50% CRVM OR 41 CSO CRF 2.50% MOD if greater 47-63	1,342,247,198	0	1,342,247,198	0	0
0100024. 41 CSO 2.50% 44-85	818,510	0	292,729	0	525,781
0100025. 41 CSO 2.50% or 41 CSO CRF 2.50% if greater 42-69	1,976,639,691	0	1,976,639,691	0	0
0100026. 41 CSO 3.00% CRVM 48 - 64	2,388,335	0	2,388,335	0	0
0100027. 41 CSO 3.00% MOD 57 - 62	3,166,637	0	3,166,637	0	0
0100028. 41 CSO 3.00% 58-13	41,797	0	41,797	0	0
0100029. 41 CSO 2.50% CRVM 57 - 64	84,943	0	84,943	0	0
0100030. 41 CSO 2.50% MOD 45 - 64	2,837,675	0	2,837,675	0	0
0100031. 58 CSO 6.00% CRVM 83-84	80	0	80	0	0
0100032. 58 CSO 6.00% 83 - 86	11,084	0	11,084	0	0
0100033. 58 CSO 4.50% CRVM 77 - 10	53,361,754	0	53,361,754	0	0
0100034. 58 CSO 4.50% 80 - 14	21,203	0	21,203	0	0
0100035. 58 CSO 4.50% or 58 CSO at various rates if greater 82-84	7,174,854	0	7,174,854	0	0
0100036. 58 CSO 4.50% MOD or 58 CSO at various rates CRVM if greater 81-84	771,859,308	0	771,859,308	0	0
0100037. 58 CSO 4.50%/20/3.50% or 58 CSO at various rates if greater 79-84	16,792,737	0	16,792,737	0	0
0100038. 58 CSO 4.50%/20/3.50% MOD or 58 CSO at various rates CRVM if greater 79-84	57,064,644	0	57,064,644	0	0
0100039. 58 CSO 4.50%/20/3.00% or 58 CSO at various rates if greater 74-85	378,949,974	0	378,949,974	0	0
0100040. 58 CSO 4.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 79-85	1,670,528,790	0	1,670,528,790	0	0
0100041. 58 CSO 4.00% CRVM 64-95	68,558,745	0	68,558,745	0	0
0100042. 58 CSO 4.00% 75 - 91	145,882	0	145,882	0	0
0100043. 58 CSO 4.00% or 58 CSO at various rates if greater 79-85	1,477,777,027	0	1,477,777,027	0	0
0100044. 58 CSO 4.00% MOD or 58 CSO at various rates CRVM if greater 78-84	316,332,996	0	316,332,996	0	0
0100045. 58 CSO 3.50% CRVM 61-93	5,876,461	0	5,876,461	0	0
0100046. 58 CSO 3.50% 63 - 91	1,256,878	0	1,256,878	0	0
0100047. 58 CSO 3.50%/20/3.00% or 58 CSO at various rates if greater 74-84	595,606,924	0	595,606,924	0	0
0100048. 58 CSO 3.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 74-85	2,224,844,142	0	2,224,844,142	0	0
0100049. 58 CSO 3.50% 63-64, 85-86	14,863,383	0	0	0	14,863,383
0100050. 58 CSO 3.00% 62 - 08	25,244,389	0	9,108,305	0	16,136,084
0100051. 58 CSO 3.00% or 58 CSO at various rates if greater 71-85	1,993,309,464	0	1,993,309,464	0	0
0100052. 58 CSO 3.00% MOD or 58 CSO at various rates CRVM if greater 71-75	6,429,306	0	6,429,306	0	0
0100053. 58 CSO 2.50% 63-80, 99-05	3,663,880	0	3,663,880	0	0
0100054. 58 CSO 2.50% MOD or 58 CSO at various rates CRVM if greater 62-75	2,594,341,654	0	2,594,341,654	0	0
0100055. 58 CSO 2.50% or 58 CSO at various rates if greater 62-76	5,140,967,520	0	5,140,967,520	0	0
0100056. 58 CET 4.50%/20/3.50% or 58 CET at various rates if greater 80-84	2,495,661	0	2,495,661	0	0
0100057. 58 CET 4.50%/20/3.00% or 58 CET at various rates if greater 80-85	74,094,832	0	74,094,832	0	0
0100058. 58 CET 4.50% or 58 CET at various rates if greater 83-84	11,211,917	0	11,211,917	0	0
0100059. 58 CET 4.00% or 58 CET at various rates if greater 79-84	10,408,082	0	10,408,082	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100060.	58 CET 3.50%/20/3.00% or 58 CET at various rates if greater 74-84	151,577,697	0	151,577,697	0	0
0100061.	58 CET 2.50% or 58 CET at various rates if greater 62-75	156,483,559	0	156,483,559	0	0
0100062.	58 CSO 5.50% CRVM 65 - 91	812,924	0	812,924	0	0
0100063.	58 CSO 5.50% 87 - 93	8,485	0	8,485	0	0
0100064.	58 CSO 4.00% MOD 77 - 87	1,659,422	0	1,659,422	0	0
0100065.	58 CSO 3.50% MOD 66 - 77	5,803,750	0	5,803,750	0	0
0100066.	58 CSO 3.25% MOD 63 - 71	222,533	0	222,533	0	0
0100067.	58 CSO 3.25% 69 - 70	25,380	0	25,380	0	0
0100068.	58 CSO 3.00% CRVM 61 - 11	11,876,733	0	11,876,733	0	0
0100069.	58 CSO 3.00% MOD 62 - 83	25,229,799	0	25,229,799	0	0
0100070.	58 CSO 2.75% CRVM 65 - 67	100,020	0	100,020	0	0
0100071.	58 CSO 2.75% 64 - 89	911,936	0	911,936	0	0
0100072.	58 CSO 2.50% CRVM 64 - 81	511,290	0	511,290	0	0
0100073.	58 CSO 2.50% MOD 68 - 80	4,210,149	0	4,210,149	0	0
0100074.	58 CSO 2.25% 67 - 67	7,035	0	7,035	0	0
0100075.	58 CET 4.50% CRVM 81 - 88	13,737	0	13,737	0	0
0100076.	58 CET 4.00% CRVM 76 - 89	212,431	0	212,431	0	0
0100077.	58 CET 4.00% MOD 77 - 84	15,347	0	15,347	0	0
0100078.	58 CET 3.50% CRVM 64 - 89	91,501	0	91,501	0	0
0100079.	58 CET 3.50% MOD 66 - 73	7,698	0	7,698	0	0
0100080.	58 CET 3.50% 65 - 72	16,326	0	16,326	0	0
0100081.	58 CET 3.00% MOD 63 - 77	169,487	0	169,487	0	0
0100082.	58 CET 3.00% CRVM 59 - 91	195,409	0	195,409	0	0
0100083.	58 CET 3.00% 64 - 01	34,152	0	34,152	0	0
0100084.	58 CET 2.75% CRVM 66 - 67	10,763	0	10,763	0	0
0100085.	58 CET 2.75% 65 - 65	2,458	0	2,458	0	0
0100086.	58 CET 2.50% CRVM 64 - 70	2,431	0	2,431	0	0
0100087.	58 CET 2.50% MOD 69 - 80	23,659	0	23,659	0	0
0100088.	80 CSO 7.25% 84-86	423,171	0	423,171	0	0
0100089.	80 CSO 6.50% 87-87	67,552	0	67,552	0	0
0100090.	80 CSO 6.00% 83-86, 88-93	9,933,657	0	9,933,657	0	0
0100091.	80 CSO 6.00% CRVM 83-02	41,940,077	0	41,940,077	0	0
0100092.	80 CSO 5.75% MOD OR 80 CSO at various rates CRVM if greater 01-07	236,201,640	0	236,201,640	0	0
0100093.	80 CSO 5.75% or 80 CSO at various rates if greater 01-06	4,609,151	0	4,609,151	0	0
0100094.	80 CSO 5.50% CRVM 70-13	469,604,880	0	469,604,880	0	0
0100095.	80 CSO 5.50% 82-98	118,287,916	0	108,836,097	0	9,451,819
0100096.	80 CSO 5.50% or 80 CSO at various rates if greater 86-97	1,410,593,211	0	1,410,593,211	0	0
0100097.	80 CSO 5.50% MOD or 80 CSO at various rates CRVM if greater 86-99	3,650,409,320	0	3,650,409,320	0	0
0100098.	80 CSO 5.50%/20/4.00% or 80 CSO at various rates if greater 83-99	4,094,606,637	0	4,094,606,637	0	0
0100099.	80 CSO 5.50%/20/4.00% MOD or 80 CSO at various rates CRVM if greater 83-99	4,549,079,276	0	4,549,079,276	0	0
0100100.	80 CSO 5.50%/20/3.75% or 80 CSO at various rates if greater 84-85	3,981,095	0	3,981,095	0	0
0100101.	80 CSO 5.50%/20/3.75% MOD or 80 CSO at various rates CRVM if greater 84-85	2,403,435	0	2,403,435	0	0
0100102.	80 CSO 5.50%/20/3.50% or 80 CSO at various rates if greater 83-89	1,390,631,214	0	1,390,631,214	0	0
0100103.	80 CSO 5.50%/20/3.50% MOD or 80 CSO at various rates CRVM if greater 83-89	1,743,975,304	0	1,743,975,304	0	0
0100104.	80 CSO 5.25% CRVM 95-98	5,451,057	0	5,451,057	0	0
0100105.	80 CSO 5.25%/20/3.25% or 80 CSO at various rates if greater 83-88	99,015,910	0	99,015,910	0	0
0100106.	80 CSO 5.25%/20/3.25% MOD or 80 CSO at various rates CRVM if greater 83-89	718,472,955	0	718,472,955	0	0
0100107.	80 CSO 5.00% CRVM 90-94, 97-02	541,284,041	0	541,284,041	0	0
0100108.	80 CSO 5.00% 88-05	102,205,944	0	98,197,505	0	4,008,439
0100109.	80 CSO 5.00% or 80 CSO at various rates 06-09, 11-14	454,058	0	454,058	0	0
0100110.	80 CSO 5.00% MOD or 80 CSO at various rates CRVM 06-08, 15-16 NB	28,456,642	0	28,456,642	0	0
0100111.	80 CSO 5.00% MOD or 01 CSO at various rates CRVM 09-13, 15	58,125	0	58,125	0	0
0100112.	80 CSO 4.75% CRVM 99-01	15,303,519	0	15,303,519	0	0
0100113.	80 CSO 4.50% CRVM 86 - 11	6,197,322,616	0	6,197,322,616	0	0
0100114.	80 CSO 4.50% 82-07	85,557,973	0	20,587,437	0	64,970,536
0100115.	80 CSO 4.50% or 80 CSO at various rates if greater 94-02	124,482,442	0	124,482,442	0	0
0100116.	80 CSO 4.50% MOD or 80 CSO at various rates CRVM if greater 94-02	254,062,714	0	254,062,714	0	0
0100117.	80 CSO 4.00% CRVM 88-12	1,585,993,913	0	1,585,993,913	0	0
0100118.	80 CSO 4.00% 88-07	202,427,916	0	188,118,709	0	14,309,207
0100119.	80 CSO 4.00% or 80 CSO at various rates if greater 83-07	1,456,790,462	0	1,456,790,462	0	0
0100120.	80 CSO 4.00% MOD or 80 CSO at various rates CRVM if greater 83-03	4,647,319,235	0	4,647,319,235	0	0
0100121.	80 CSO 3.50% CRVM 00 - 15	409,670,953	0	409,670,953	0	0
0100122.	80 CSO 3.50% or 80 CSO at various rates if greater 84	43,624	0	43,624	0	0
0100123.	80 CSO 3.50% MOD or 80 CSO at various rates CRVM if greater 83-84	695,258	0	695,258	0	0
0100124.	80 CSO 3.00% or 80 CSO at various rates if greater 84	372	0	372	0	0
0100125.	80 CSO 3.00% CRVM 86 - 11	196,490,934	0	196,490,934	0	0
0100126.	01 CSO 5.00% MOD or 01 CSO various CRVM 08-15	30,572,760	0	30,572,760	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100127. 01 CSO 5.00% or 01 CSO various 08-13	546,605	0	546,605	0	0
0100128. 01 CSO 4.50% 04-05	47,974	0	47,974	0	0
0100129. 01 CSO 4.50% CRVM 04-05	382,157,424	0	382,157,424	0	0
0100130. 01 CSO 4.00% MOD or 01 CSO at various rates CRVM 08-12, 14-16 NB	33,137,706	0	33,137,706	0	0
0100131. 01 CSO 4.00% or 01 CSO at various rates 14	1,131	0	1,131	0	0
0100132. 01 CSO PREF 4.00% CRVM 07-12	622,844,898	0	622,844,898	0	0
0100133. 01 CSO 4.00% CRVM 06-14	10,866,609,035	0	10,866,609,035	0	0
0100134. 01 CSO PREF 4.50% CRVM 09	4,364	0	4,364	0	0
0100135. 01 CSO 4.00% 06-12	44,222,646	0	33,454,219	0	10,768,427
0100136. 01 CSO 3.75% CRVM 16 NB	56,914,665	0	56,914,665	0	0
0100137. 01 CSO PREF 3.50% CRVM 13-14	391,695,602	0	391,695,602	0	0
0100138. 01 CSO 3.50% CRVM 06-16 NB	6,084,795,004	0	6,084,795,004	0	0
0100139. 01 CSO 3.50% 08-16 NB	63,689,116	0	62,049,459	0	1,639,657
0100140. 01 CSO 3.50% MOD or 01 CSO at various rates CRVM 13-16 NB	75,542,067	0	75,542,067	0	0
0100141. 01 CSO with Japan Nursing Care 3.50% CRVM 16 NB	104,586,928	0	104,586,928	0	0
0100142. 01 CSO 3.00% CRVM 06 - 14	37,182,996	0	37,182,996	0	0
0100143. 01 CSO 2.00% CRVM 12 - 14	250,989	0	250,989	0	0
0100144. 80 CET 5.50% or 80 CET at various rates if greater 86-95	50,942,519	0	50,942,519	0	0
0100145. 80 CET 5.50%/20/4.00% or 80 CET at various rates if greater 83-95, 98	167,045,378	0	167,045,378	0	0
0100146. 80 CET 5.50%/20/3.75% or 80 CET at various rates if greater 84	366,011	0	366,011	0	0
0100147. 80 CET 5.50%/20/3.50% or 80 CET at various rates if greater 83-87	45,396,944	0	45,396,944	0	0
0100148. 80 CET 5.25% 94 and later	9,385	0	0	9,385	0
0100149. 80 CET 5.25%/20/3.25% or 80 CET at various rates if greater 83-87	44,721,785	0	44,721,785	0	0
0100150. 80 CET 5.00% or 80 CET at various rates if greater 06-08	237,189	0	237,189	0	0
0100151. 80 CET 4.00% 88-01	68,611,034	0	68,611,034	0	0
0100152. 80 CET 4.00% or 80 CET at various rates if greater 84-02	77,258,767	0	77,258,767	0	0
0100153. 80 CET 3.50% or 80 CET at various rates if greater 84	860,102	0	860,102	0	0
0100154. 80 CET 5.75% or 80 CET at various rates if greater 01-07	2,631,837	0	2,631,837	0	0
0100155. 80 CET 5.50% CRVM 79 - 96	182,369	0	182,369	0	0
0100156. 80 CET 5.50% 89 - 91	21,014	0	21,014	0	0
0100157. 80 CET 5.00% CRVM 93 - 94	93,129	0	93,129	0	0
0100158. 80 CET 4.50% CRVM 95 - 01	350,080	0	350,080	0	0
0100159. 60 CSG 4.50% CRVM 84 - 95	34,224	0	34,224	0	0
0100160. 80 CSO 3.50% 13-16 NB	12,245,234	0	16,438	0	12,228,796
0100161. N.Y. STD IND 3.50% or N.Y. STD IND 3.25% CRF if greater 19-41	15,438,977	15,438,977	0	0	0
0100162. 41 STD IND 3.50% or 41 STD IND 2.50% CRF if greater 19-41, 51-67	12,939,440	12,939,440	0	0	0
0100163. 41 STD IND 3.00% or 41 STD IND 2.50% CRF if greater 42-67	4,490,899	4,490,899	0	0	0
0100164. 41 STD IND 4.00% or 41 STD IND 4.50% CRF if greater 11-63, 65, 67	452,872,230	452,872,230	0	0	0
0100165. 41 STD IND 3.50% or 41 STD IND 4.50% CRF if greater 47-67	742,721,716	742,721,716	0	0	0
0100166. NY STD IND 3.50% OR NY STD IND 3.50% CRF if greater 07-37	235,478,524	235,478,524	0	0	0
0100167. NY STD IND 4.00% OR NY STD IND 4.50% CRF if greater 12-41	451,628,345	451,628,345	0	0	0
0100168. NY STD INT 3.50% or NY STD INT 3.50% CRF if greater 26, 28-36	2,738,695	0	2,738,695	0	0
0100169. NY STD INT 3.50% or N.Y. STD INT 3.25% CRF if greater 36-41	11,201,616	0	11,201,616	0	0
0100170. NY STD INT 3.25% or NY STD INT 3.25% CRF if greater 41-42	3,853	0	3,853	0	0
0100171. NY STD INT 4.00% or NY STD INT 4.50% CRF if greater 28-41	121,455,857	0	121,455,857	0	0
0100172. 41 STD INT 3.50% or 41 STD INT 2.50% CRF if greater 42-59	21,280,836	0	21,280,836	0	0
0100173. 41 STD INT 4.00% or 41 STD INT 4.50% CRF if greater 42-47	254,353,119	0	254,353,119	0	0
0100174. Double AM(5) 3.50% or Double AM(5) CRF 2.50% if greater 42-47	79	0	79	0	0
0100175. Double AM(5) 2.50% or Double AM(5) 2.50% CRF if greater 43-47	22,128	0	22,128	0	0
0100176. Double 41 CSO 3.50% or Double 41 CSO 2.50% CRF if greater 47-57	45	0	45	0	0
0100177. Double 41 CSO 2.50% CRVM or Double 41 CSO CRF 2.50% MOD 50-63	985,064	0	985,064	0	0
0100178. Double 41 CSO 2.50% or DBL 41 CSO 2.50% CRF if greater 48-63	2,100,843	0	2,100,843	0	0
0100179. SGLI Conversion Pool Experience 4.50% 00-05	1,258,227	0	0	0	1,258,227
0100180. SGLI Conversion Pool Experience 4.00% 06-12	3,919,485	0	0	0	3,919,485
0100181. SGLI Unearned Premium 16NB	11,472,845	0	0	0	11,472,845
0100182. SGLI Conversion Pool Experience 3.50% 13-16 NB	4,706,482	0	0	0	4,706,482
0100183. Reserve for Group Life fund accumulations various rates	1,477,619,527	0	0	0	1,477,619,527
0100184. 2005 Modified Group Term Life Waiver table 6.0% extended death benefits 83-86	8,111,289	0	0	0	8,111,289

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100185.	2005 Modified Group Term Life Waiver table 5.50% extended death benefits 87 - 92	26,873,843	0	0	0	26,873,843
0100186.	2005 Modified Group Term Life Waiver table 5.00% extended death benefits 93 -94	17,877,078	0	0	0	17,877,078
0100187.	2005 Modified Group Term Life Waiver table 4.50% extended death benefits 80-82 and 95-05	173,448,955	0	0	0	173,448,955
0100188.	2005 Modified Group Term Life Waiver table 4.00% extended death benefits 45 and prior, 75-79, 06-12	245,752,766	0	0	0	245,752,766
0100189.	2005 Modified Group Term Life Waiver table 3.50% extended death benefits 46-74, 13-16 NB	311,408,807	0	0	0	311,408,807
0100190.	60 CSG 3.75% 16NB	62,375,957	0	0	0	62,375,957
0100191.	Modified 60 CSG 3.75% 16NB	210,802,844	0	0	0	210,802,844
0100192.	Modified 94 GAM 4.5% 97-05	96,189,345	0	0	0	96,189,345
0100193.	Modified 94 GAM 3.5% 13-16 NB	15,339,442	0	0	0	15,339,442
0100194.	Modified 94 GAM 4.0% 06-12	75,585,843	0	0	0	75,585,843
0199997.	Totals (Gross)	82,312,032,866	1,915,574,712	77,504,803,905	9,385	2,891,644,864
0199998.	Reinsurance ceded	58,917,532,651	1,904,737,018	56,995,502,822	0	17,292,811
0199999.	Life Insurance: Totals (Net)	23,394,500,215	10,837,694	20,509,301,083	9,385	2,874,352,053
0200001.	37 SA 3.50% immediate and deferred	235,270	XXX	0	XXX	235,270
0200002.	37 SA 3.50% immediate 62 and prior	72,039	XXX	72,039	XXX	0
0200003.	A-1949 ADJ 3.50% immediate all years deferred 70-84	104,260	XXX	104,260	XXX	0
0200004.	A-1949 3.50% immediate 64-74	333,406	XXX	333,406	XXX	0
0200005.	A-1949 3.00% deferred CARVM 69-74	452,686	XXX	452,686	XXX	0
0200006.	A-1949 2.75% deferred CARVM 64, 66-69	129,579	XXX	129,579	XXX	0
0200007.	71 IAM 11.25% immediate 83	533,046	XXX	533,046	XXX	0
0200008.	71 IAM 9.25% deferred CARVM 68-82	1,781,973	XXX	1,781,973	XXX	0
0200009.	1971 IAM 7.50% Deferred CARVM 84	145,024	XXX	145,024	XXX	0
0200010.	71 IAM 8.25% deferred CARVM 83	46,616,253	XXX	46,616,253	XXX	0
0200011.	71 IAM 8.00% deferred CARVM 84	47,427,797	XXX	47,427,797	XXX	0
0200012.	71 IAM 7.50% immediate 81-82	998,015	XXX	998,015	XXX	0
0200013.	71 IAM 6.00% immediate 75-80	1,407,994	XXX	1,407,994	XXX	0
0200014.	71 IAM 4.50% deferred CARVM 81-82	76,341,099	XXX	76,341,099	XXX	0
0200015.	71 IAM 4.00% deferred CARVM 78-81	79,311,133	XXX	79,311,133	XXX	0
0200016.	71 IAM 3.50% deferred CARVM 75-78, 83	585,830	XXX	504,759	XXX	81,071
0200017.	83a 11.25% immediate 84	9,883,594	XXX	9,883,594	XXX	0
0200018.	83a 11.00% immediate 85	3,157,576	XXX	3,157,576	XXX	0
0200019.	83a 9.25% immediate 86	912,052	XXX	912,052	XXX	0
0200020.	83a 8.75% immediate 88-89	12,818,721	XXX	12,818,721	XXX	0
0200021.	83a 8.50% Deferred CARVM 85	167,375	XXX	167,375	XXX	0
0200022.	83a 8.25% immediate 90-91	21,091,060	XXX	21,091,060	XXX	0
0200023.	83a 8.00% deferred CARVM 85	39,702,797	XXX	39,702,797	XXX	0
0200024.	83a 8.00% immediate 87	1,733,525	XXX	1,733,525	XXX	0
0200025.	83a 7.75% immediate 92	9,593,345	XXX	9,593,345	XXX	0
0200026.	83a 7.25% immediate 95	15,111,537	XXX	15,111,537	XXX	0
0200027.	83a 7.25% Deferred CARVM 86	476,692	XXX	476,692	XXX	0
0200028.	83a 7.00% Deferred CARVM 88-89	7,800,972	XXX	7,800,972	XXX	0
0200029.	83a 7.00% immediate 93	9,041,776	XXX	9,041,776	XXX	0
0200030.	83a 6.75% immediate 96-97	17,029,261	XXX	16,962,946	XXX	66,315
0200031.	83a 6.75% deferred CARVM 86,88	88,783,809	XXX	88,783,809	XXX	0
0200032.	83a 6.50% deferred CARVM 89	116,568,497	XXX	116,568,497	XXX	0
0200033.	83a 6.50% Deferred CARVM 87	4,087,132	XXX	4,087,132	XXX	0
0200034.	83a 6.50% immediate 94	13,148,279	XXX	13,133,943	XXX	14,336
0200035.	83a 6.25% deferred CARVM 87,90-91	303,101,445	XXX	303,101,445	XXX	0
0200036.	83a 6.25% immediate 98	69,118	XXX	21,041	XXX	48,077
0200037.	83a 6.00% deferred CARVM 92	65,887,348	XXX	65,887,348	XXX	0
0200038.	83a 5.75% deferred CARVM 95	117,307,179	XXX	117,307,179	XXX	0
0200039.	83a 5.50% deferred CARVM 93, 00	119,290,367	XXX	119,290,367	XXX	0
0200040.	83a 5.25% deferred CARVM 94, 96-97,01-02	428,141,443	XXX	428,141,443	XXX	0
0200041.	83a 5.00% deferred CARVM 98-99, 09	155,281,813	XXX	155,281,813	XXX	0
0200042.	83a 4.75% deferred CARVM 03, 04	226,715,937	XXX	226,715,937	XXX	0
0200043.	83a 4.50% deferred CARVM 05-08	267,168,760	XXX	257,247,053	XXX	9,921,707
0200044.	83a 4.25% deferred CARVM 10, 11	59,991,476	XXX	59,991,476	XXX	0
0200045.	83a 3.75% deferred CARVM 12, 14	29,690,611	XXX	29,690,611	XXX	0
0200046.	83a various immediate 85 and later	11,615,552,921	XXX	3,092,330,624	XXX	8,523,222,297
0200047.	83a 3.50% deferred CARVM 13	22,223,586	XXX	22,223,586	XXX	0
0200048.	A-2000 8.50% deferred CARVM 84-85	1,403,317	XXX	1,403,317	XXX	0
0200049.	A-2000 7.25% deferred CARVM 86	1,234,883	XXX	1,234,883	XXX	0
0200050.	A-2000 7.00% deferred CARVM 88-89	739,264	XXX	739,264	XXX	0
0200051.	A-2000 7.00% immediate 00	11,406,373	XXX	10,650,017	XXX	756,356
0200052.	A-2000 6.75% deferred CARVM 91	2,914,267	XXX	823,775	XXX	2,090,492
0200053.	A-2000 6.75% immediate 01	13,166,339	XXX	12,620,446	XXX	545,893
0200054.	A-2000 6.50% deferred CARVM 87,90	2,652,250	XXX	2,246,132	XXX	406,118
0200055.	A-2000 6.50% immediate 02	18,634,532	XXX	18,149,710	XXX	484,822
0200056.	S1PxA CMI 2013 3.50%	82,497,162	XXX	0	XXX	82,497,162
0200057.	S1PxA CMI 2013 3.75%	965,566	XXX	0	XXX	965,566
0200058.	S1PxA CMI 2013 4.00%	5,229,869	XXX	0	XXX	5,229,869
0200059.	RP-2014 adj, various rates, immediate and deferred	1,116,044,200	XXX	0	XXX	1,116,044,200
0200060.	A-2000 6.25% deferred CARVM 92	4,844,218	XXX	1,123,631	XXX	3,720,587
0200061.	A-2000 6.25% immediate 98-99	16,045,728	XXX	16,013,516	XXX	32,212
0200062.	A-2000 6.00% deferred CARVM 95	5,411,118	XXX	2,819,602	XXX	2,591,516
0200063.	A-2000 6.00% immediate 03, 09	86,242,190	XXX	57,617,473	XXX	28,624,717
0200064.	A-2000 5.75% deferred CARVM 93,00	82,341,560	XXX	30,123,616	XXX	52,217,944
0200065.	A-2000 5.50% deferred CARVM 94, 96-97, 01-02	208,784,587	XXX	58,786,512	XXX	149,998,075
0200066.	A-2000 5.50% immediate 04,07-08	62,443,661	XXX	59,037,078	XXX	3,406,583
0200067.	A-2000 5.25% deferred CARVM 98-99	60,196,260	XXX	23,582,455	XXX	36,613,805
0200068.	A-2000 5.25% immediate 05-06, 10	197,008,551	XXX	113,396,383	XXX	83,612,168

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200069.	A-2000 5.00% deferred CARVM 03	132,285,712	XXX	52,921,526	XXX	79,364,186
0200070.	A-2000 5.00% immediate 11	83,435,091	XXX	41,989,649	XXX	41,445,442
0200071.	A-2000 4.75% deferred CARVM 04, 07-08	61,836,807	XXX	41,933,563	XXX	19,903,244
0200072.	A-2000 4.50% deferred CARVM 05-06	59,433,843	XXX	42,096,928	XXX	17,336,915
0200073.	A-2000 4.50% IMMEDIATE 12-14	56,012,340	XXX	40,615,264	XXX	15,397,076
0200074.	A-2000 4.25% IMMEDIATE 12-13	70,678,369	XXX	38,350,262	XXX	32,328,107
0200075.	A-2000 4.00% IMMEDIATE 13-14	67,180,269	XXX	42,873,185	XXX	24,307,084
0200076.	A-2000 3.75% DEFERRED CARVM 13, 14	44,337,901	XXX	44,337,901	XXX	0
0200077.	A-2012 4.00% IMMEDIATE 15-16 NB	169,823,985	XXX	134,022,711	XXX	35,801,274
0200078.	A-2012 3.75% DEFERRED CARVM 15-16 NB	32,077,810	XXX	32,077,810	XXX	0
0200079.	A-2012 3.50% DEFERRED CARVM 15	37,125,677	XXX	37,125,677	XXX	0
0200080.	For Guaranteed Benefits under Variable annuities	876,872,405	XXX	521,990,156	XXX	354,882,249
0200081.	51 GAM 3.50% immediate and deferred	17,682,914	XXX	0	XXX	17,682,914
0200082.	71 GAM 11.25% immediate and deferred	71,929,683	XXX	0	XXX	71,929,683
0200083.	71 GAM 10.75% immediate and deferred	42,909,596	XXX	0	XXX	42,909,596
0200084.	71 GAM 9.75% immediate and deferred	186,844,689	XXX	0	XXX	186,844,689
0200085.	71 GAM 7.75% immediate and deferred	35,176,813	XXX	0	XXX	35,176,813
0200086.	71 GAM 7.50% immediate and deferred	454,712,305	XXX	0	XXX	454,712,305
0200087.	71 GAM 6.00% immediate and deferred	29,053,647	XXX	0	XXX	29,053,647
0200088.	83 GAM 11.00% immediate and deferred	54,427,034	XXX	0	XXX	54,427,034
0200089.	83 GAM 10.50% immediate and deferred	44,851,128	XXX	0	XXX	44,851,128
0200090.	83 GAM 9.50% immediate and deferred	182,158,678	XXX	0	XXX	182,158,678
0200091.	83 GAM 9.25% immediate and deferred	162,412,522	XXX	0	XXX	162,412,522
0200092.	83 GAM 8.75% immediate and deferred	109,153,475	XXX	0	XXX	109,153,475
0200093.	83 GAM 8.50% immediate and deferred	8,015,238	XXX	0	XXX	8,015,238
0200094.	83 GAM 8.42% immediate and deferred	13,751,422	XXX	0	XXX	13,751,422
0200095.	83 GAM 8.40% immediate and deferred	17,407,894	XXX	0	XXX	17,407,894
0200096.	83 GAM 8.37% immediate and deferred	330,868,011	XXX	0	XXX	330,868,011
0200097.	83 GAM 8.25% immediate and deferred	4,999,974	XXX	0	XXX	4,999,974
0200098.	83 GAM 8.16% immediate and deferred	26,890,609	XXX	0	XXX	26,890,609
0200099.	83 GAM 8.10% immediate and deferred	45,686,435	XXX	0	XXX	45,686,435
0200100.	83 GAM 8.00% immediate and deferred	237,742,604	XXX	0	XXX	237,742,604
0200101.	83 GAM 7.77% immediate and deferred	137,658,346	XXX	0	XXX	137,658,346
0200102.	83 GAM 7.75% immediate and deferred	14,830,265	XXX	0	XXX	14,830,265
0200103.	83 GAM 7.50% immediate and deferred	410,061,147	XXX	0	XXX	410,061,147
0200104.	83 GAM 7.45% immediate and deferred	57,158,689	XXX	0	XXX	57,158,689
0200105.	83 GAM 7.25% immediate and deferred	104,044,629	XXX	0	XXX	104,044,629
0200106.	83 GAM 7.00% immediate and deferred	22,436	XXX	0	XXX	22,436
0200107.	83 GAM 6.99% immediate and deferred	186,775	XXX	0	XXX	186,775
0200108.	83 GAM 6.75% immediate and deferred	73,006,566	XXX	0	XXX	73,006,566
0200109.	83 GAM 6.63% immediate and deferred	51,402	XXX	0	XXX	51,402
0200110.	83 GAM 6.50% immediate and deferred	407,904,693	XXX	0	XXX	407,904,693
0200111.	83 GAM 6.33% immediate and deferred	1,869,733	XXX	0	XXX	1,869,733
0200112.	83 GAM 6.31% immediate and deferred	24,370,664	XXX	0	XXX	24,370,664
0200113.	83 GAM 6.00% immediate and deferred	188,325,918	XXX	0	XXX	188,325,918
0200114.	94 GAR 7.00% immediate and deferred	26,151,834	XXX	0	XXX	26,151,834
0200115.	94 GAR 6.75% immediate and deferred	25,997,725	XXX	0	XXX	25,997,725
0200116.	94 GAR 6.50% immediate and deferred	34,668,526	XXX	0	XXX	34,668,526
0200117.	94 GAR 6.30% immediate and deferred	29,261,964	XXX	0	XXX	29,261,964
0200118.	94 GAR 6.25% immediate and deferred	17,138,307	XXX	0	XXX	17,138,307
0200119.	94 GAR 6.09% immediate and deferred	20,096,403	XXX	0	XXX	20,096,403
0200120.	94 GAR 6.00% immediate and deferred	114,710,251	XXX	0	XXX	114,710,251
0200121.	94 GAR 5.75% immediate and deferred	2,484,614	XXX	0	XXX	2,484,614
0200122.	94 GAR 5.71% immediate and deferred	1,161,705	XXX	0	XXX	1,161,705
0200123.	94 GAR 5.50% immediate and deferred	262,792,954	XXX	0	XXX	262,792,954
0200124.	94 GAR 5.27% immediate and deferred	13,299	XXX	0	XXX	13,299
0200125.	94 GAR 5.25% immediate and deferred	282,308,000	XXX	0	XXX	282,308,000
0200126.	94 GAR 5.00% immediate and deferred	309,922,563	XXX	0	XXX	309,922,563
0200127.	94 GAR 4.82% immediate and deferred	349,566	XXX	0	XXX	349,566
0200128.	94 GAR 4.75% immediate and deferred	56,039,126	XXX	0	XXX	56,039,126
0200129.	94 GAR 4.50% immediate and deferred	493,751,723	XXX	0	XXX	493,751,723
0200130.	94 GAR 4.44% immediate and deferred	1,285,521	XXX	0	XXX	1,285,521
0200131.	94 GAR 4.25% immediate and deferred	226,231,038	XXX	0	XXX	226,231,038
0200132.	94 GAR 4.00% immediate and deferred	1,242,369,105	XXX	0	XXX	1,242,369,105
0200133.	94 GAR 3.75% immediate and deferred	97,567,667	XXX	0	XXX	97,567,667
0200134.	94 GAR 3.50% immediate and deferred	32,384,463	XXX	0	XXX	32,384,463
0200135.	94 GAR Adj 11.25% immediate and deferred	68,779,337	XXX	0	XXX	68,779,337
0200136.	94 GAR Adj 11.00% immediate and deferred	37,295,141	XXX	0	XXX	37,295,141
0200137.	94 GAR Adj 10.75% immediate and deferred	42,881,267	XXX	0	XXX	42,881,267
0200138.	94 GAR Adj10.50% immediate and deferred	41,121,447	XXX	0	XXX	41,121,447
0200139.	94 GAR Adj 9.75% immediate and deferred	121,683,664	XXX	0	XXX	121,683,664
0200140.	94 GAR Adj 9.50% immediate and deferred	173,946,042	XXX	0	XXX	173,946,042
0200141.	94 GAR Adj 9.25% immediate and deferred	12,678,655	XXX	0	XXX	12,678,655
0200142.	94 GAR Adj 8.75% immediate and deferred	1,575,527	XXX	0	XXX	1,575,527
0200143.	94 GAR Adj 8.42% immediate and deferred	1,362,739	XXX	0	XXX	1,362,739
0200144.	94 GAR Adj 8.40% immediate and deferred	534,925	XXX	0	XXX	534,925
0200145.	94 GAR Adj 8.37% immediate and deferred	871,657	XXX	0	XXX	871,657
0200146.	94 GAR Adj 8.10% immediate and deferred	1,763,580	XXX	0	XXX	1,763,580
0200147.	94 GAR Adj 8.00% immediate and deferred	13,410,092	XXX	0	XXX	13,410,092
0200148.	94 GAR Adj 7.75% immediate and deferred	20,972,748	XXX	0	XXX	20,972,748
0200149.	94 GAR Adj 7.50% immediate and deferred	366,520,291	XXX	0	XXX	366,520,291
0200150.	94 GAR Adj 7.45% immediate and deferred	2,498,511	XXX	0	XXX	2,498,511
0200151.	94 GAR Adj 7.25% immediate and deferred	1,951,490	XXX	0	XXX	1,951,490
0200152.	94 GAR Adj 7.00% immediate and deferred	585,284	XXX	0	XXX	585,284
0200153.	94 GAR Adj 6.75% immediate and deferred	2,348,377	XXX	0	XXX	2,348,377
0200154.	94 GAR Adj 6.50% immediate and deferred	401,462	XXX	0	XXX	401,462
0200155.	94 GAR Adj 6.31% immediate and deferred	155,259	XXX	0	XXX	155,259
0200156.	94 GAR Adj 6.30% immediate and deferred	292,626	XXX	0	XXX	292,626
0200157.	94 GAR Adj 6.00% immediate and deferred	6,762,433	XXX	0	XXX	6,762,433
0200158.	94 GAR Adj 5.25% immediate and deferred	129,123	XXX	0	XXX	129,123
0200159.	94 GAR Adj 4.50% immediate and deferred	63,939	XXX	0	XXX	63,939

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200160. 94 GAR Adj 3.50% immediate and deferred	935,093	XXX	0	XXX	935,093
0200161. 94 GAR Adj 4.25%	1,723,189,812	XXX	0	XXX	1,723,189,812
0200162. Prudential 50 GAV table adj (+1) 3.50% NB	11,848,380,388	XXX	0	XXX	11,848,380,388
0200163. Prudential 50 GAV table adj (+1) various rates NB	1,874,445,989	XXX	0	XXX	1,874,445,989
0299997. Totals (Gross)	40,849,700,698	XXX	6,985,118,777	XXX	33,864,581,921
0299998. Reinsurance ceded	3,127,534	XXX	3,127,534	XXX	0
0299999. Annuities: Totals (Net)	40,846,573,164	XXX	6,981,991,243	XXX	33,864,581,921
0300001. 37SA 3.50% 62 and prior	286,041	0	256,937	0	29,104
0300002. a-1949 3.50% 63-74	529,822	0	383,748	0	146,074
0300003. 71 IAM 11.25% 83	150,468	0	58,095	0	92,373
0300004. 71 IAM 7.50% 81-82	568,867	0	164,966	0	403,901
0300005. 71 IAM 6.00% 75-80	916,827	0	499,154	0	417,673
0300006. 83a 11.25% 84	274,163	0	86,234	0	187,929
0300007. 83a 11.00% 85	513,610	0	181,528	0	332,082
0300008. 83a 9.25% 86	470,730	0	159,763	0	310,967
0300009. 83a 8.75% 88-89	750,314	0	500,801	0	249,513
0300010. 83a 8.25% 90-91	1,254,352	0	790,472	0	463,880
0300011. 83a 8.00% 87	252,532	0	156,290	0	96,242
0300012. 83a 7.75% 92	366,989	0	226,811	0	140,178
0300013. 83a 7.25% 95	367,968	0	166,757	0	201,211
0300014. 83a 7.00% 93	951,368	0	583,840	0	367,528
0300015. 83a 6.75% 96-97	1,072,685	0	530,796	0	541,889
0300016. 83a 6.50% 94	316,289	0	269,490	0	46,799
0300017. A-2000 7.00% 00	837,315	0	458,796	0	378,519
0300018. A-2000 6.75% 01	1,443,883	0	823,474	0	620,409
0300019. A-2000 6.50% 02	1,002,437	0	482,413	0	520,024
0300020. A-2000 6.25% 98-99	1,546,798	0	744,803	0	801,995
0300021. A-2000 6.00% 03, 09	3,423,578	0	2,264,150	0	1,159,428
0300022. A-2000 5.50% 04,07-08	5,443,600	0	4,169,062	0	1,274,538
0300023. A-2000 5.25% 05-06, 10	5,523,937	0	4,526,248	0	997,689
0300024. A-2000 5.00% 11	3,166,919	0	1,863,762	0	1,303,157
0300025. A-2000 4.50% 14	2,822,539	0	2,106,062	0	716,477
0300026. A-2000 4.25% 12	3,706,666	0	2,279,868	0	1,426,798
0300027. A-2000 4.00% 13, 15-16 NB	2,246,161	0	1,606,083	0	640,078
0300028. A-2012 4.00% 15-16 NB	4,236,090	0	4,236,090	0	0
0300029. 51 GAM 3.50%	210,565	0	0	0	210,565
0300030. 71 GAM 11.25%	1,412,348	0	0	0	1,412,348
0300031. 71 GAM 7.50%	1,241,544	0	0	0	1,241,544
0300032. 71 GAM 6.00%	1,033,746	0	0	0	1,033,746
0300033. 83 GAM 11.00% 85	1,239,076	0	0	0	1,239,076
0300034. 83 GAM 9.25% 86	818,422	0	0	0	818,422
0300035. 83 GAM 8.75% 88-89	2,167,835	0	0	0	2,167,835
0300036. 83 GAM 8.42% 91	530,264	0	0	0	530,264
0300037. 83 GAM 8.40% 92	1,029,395	0	0	0	1,029,395
0300038. 83 GAM 8.37% 90	1,081,063	0	0	0	1,081,063
0300039. 83 GAM 8.10% 93	1,156,119	0	0	0	1,156,119
0300040. 83 GAM 8.00% 87	1,043,978	0	0	0	1,043,978
0300041. 83 GAM 7.45% 94	1,223,121	0	0	0	1,223,121
0300042. 83 GAM 7.25% 95	1,578,770	0	0	0	1,578,770
0300043. 83 GAM 6.75% 96-97	3,737,297	0	0	0	3,737,297
0300044. 83 GAM 6.31% 98	2,394,309	0	0	0	2,394,309
0300045. 94 GAR 7.00% 00	1,754,375	0	0	0	1,754,375
0300046. 94 GAR 6.75% 01	3,609,893	0	0	0	3,609,893
0300047. 94 GAR 6.50% 02	3,284,944	0	0	0	3,284,944
0300048. 94 GAR 6.00% 03, 09	2,809,484	0	0	0	2,809,484
0300049. 94 GAR 6.30% 99	7,990,654	0	0	0	7,990,654
0300050. 94 GAR 5.50% 04, 07-08	8,855,309	0	0	0	8,855,309
0300051. 94 GAR 5.25% 05-06,10	19,690,745	0	0	0	19,690,745
0300052. 94 GAR 4.50% 14	6,576,908	0	0	0	6,576,908
0300053. 94 GAR 5.00% 11	5,881,128	0	0	0	5,881,128
0300054. 94 GAR 4.25% 12	5,589,067	0	0	0	5,589,067
0300055. 94 GAR 4.00% 13, 15	15,498,475	0	0	0	15,498,475
0399997. Totals (Gross)	147,881,782	0	30,576,493	0	117,305,289
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	147,881,782	0	30,576,493	0	117,305,289
0400001. Prudential-Metropolitan ADB table and AM(5) 3.50% 30-47	2,362,727	0	2,362,727	0	0
0400002. Prudential INT ADB and 41 STD INT 3.50% 28-46	18,757,509	0	18,757,509	0	0
0400003. INTERCO DI and 41 CSO 3.50% 47-63, 67	66,182,421	0	66,182,421	0	0
0400004. INTERCO DI and 41 STD INT 3.50% 47-59	71,712,580	0	71,712,580	0	0
0400005. INTERCO DI adj and 41 STD IND 3.50% 47-67	31,162,227	31,162,227	0	0	0
0400006. 59 ADB 3.75% 16NB	38,663	0	0	0	38,663
0400007. 59 ADB 4.50% 83-96	13,193	0	13,193	0	0
0400008. 59 ADB and 41 STD IND 3.00% 19-67	1,726,638	1,726,638	0	0	0
0400009. 59 ADB and 58 CSO 2.50% 62-82	199,520,382	0	199,520,382	0	0
0400010. 59 ADB and 80 CSO 4.50% 84-05	162,040,191	0	162,040,191	0	0
0400011. 59 ADB and 80 CSO 4.00% 06-08	194,598	0	194,598	0	0
0400012. 59 ADB and 80 CSO 2.50% 83	23,170,902	0	23,170,902	0	0
0400013. 59 ADB 3.00% 61 - 86	136,458	0	136,458	0	0
0400014. Modified 59 ADB 3.75% 16NB	5,383,701	0	0	0	5,383,701
0400015. 59 ADB and 01 CSO 4.00% 06-12	162,866	0	162,866	0	0
0400016. 59 ADB and 01 CSO 3.50% 13-16 NB	1,475,747	0	1,475,747	0	0
0499997. Totals (Gross)	584,040,803	32,888,865	545,729,574	0	5,422,364
0499998. Reinsurance ceded	515,658,440	32,688,939	482,969,501	0	0
0499999. Accidental Death Benefits: Totals (Net)	68,382,363	199,926	62,760,073	0	5,422,364
0500001. 26 Class(3) and 41 CSO 2.50% 56-63	104,402	0	104,402	0	0
0500002. 26 Class(3) and 41 STD INT 2.50% 57-60	780,920	0	780,920	0	0
0500003. 52 INTERCO Disa and 58 CSO 3.00% 62-84	12,591,079	0	12,591,079	0	0
0500004. 52 INTERCO Disa and 80 CSO 4.50% 84-05	115,853,010	0	115,853,010	0	0
0500005. 52 INTERCO Disa and 80 CSO 4.00% 06-08	191,411	0	191,411	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500006. 52 INTERCO Disa and 01 CSO 4.50% 05	63	0	63	0	0
0500007. 52 INTERCO Disa and 01 CSO 4.00% 06-12	51,820,335	0	51,820,335	0	0
0500008. 52 INTERCO Disa and 01 CSO 3.50% 13-16 NB	31,416,603	0	31,416,603	0	0
0500009. 52 INTERCO Disa and 01 CSO 3.75% 16 NB	1,892,962	0	1,892,962	0	0
0500010. 52 DIS. STUDY w 58 CSO 3.00%	79,269	0	79,269	0	0
0500011. 64 CDT and 58 CSO 3.00%	425,184	0	425,184	0	0
0500012. Prudential Accident Disability Experience 3.75% 16NB	175,283	0	0	0	175,283
0599997. Totals (Gross)	215,330,521	0	215,155,238	0	175,283
0599998. Reinsurance ceded	44,126,850	0	44,126,850	0	0
0599999. Disability-Active Lives: Totals (Net)	171,203,671	0	171,028,388	0	175,283
0600001. 26 Class(3) 2.50% 36-63	2,974,695	0	2,974,695	0	0
0600002. 73-76 OASDI Disabled Workers Experience 4.50% 52-62, 66, 68-71, 74, 78-80, 82-06	479,209,432	0	479,209,432	0	0
0600003. 73-76 OASDI Disabled Workers Experience 4.00% 75-83, 06-12	63,977,229	0	63,977,229	0	0
0600004. 73-76 OASDI Disabled Workers Experience 3.50% 62-74, 13-16 NB	15,750,373	0	15,750,373	0	0
0600005. 52 INTERCO 3.00% 57 - 96	204,617	0	204,617	0	0
0600006. 52 INTERCO 3.50% 69 - 13	12,651,574	0	12,651,574	0	0
0600007. 52 INTERCO 4.00% 74 - 12	3,897,133	0	3,897,133	0	0
0600008. 52 INTERCO 4.50% 75 - 13	6,197,069	0	6,197,069	0	0
0600009. 52 INTERCO 5.00% 64 - 94	1,103,093	0	1,103,093	0	0
0600010. 52 INTERCO 5.50% 65 - 13	2,073,193	0	2,073,193	0	0
0600011. 52 INTERCO 6.00% 73 - 96	306,598	0	306,598	0	0
0600012. Unaccrued portion of liability for claims in course of settlement	1,359,783	0	1,359,783	0	0
0600013. Unaccrued portion of liability for claims incurred but unreported (less reinsurance)	38,527,235	0	38,527,235	0	0
0699997. Totals (Gross)	628,232,024	0	628,232,024	0	0
0699998. Reinsurance ceded	336,536,275	0	336,536,275	0	0
0699999. Disability-Disabled Lives: Totals (Net)	291,695,749	0	291,695,749	0	0
0700001. Additional Actuarial Reserves - Asset Adequacy Analysis	1,193,000,000	0	513,000,000	0	680,000,000
0700002. Additional Actuarial Reserves - Variable Annuities Margins	66,000,000	0	66,000,000	0	0
0700003. Additional Actuarial Reserves - Other Margins	202,647,135	22,476	47,624,659	0	155,000,000
0700004. For the share value protection option under the systematic investment plan	1,671,239	0	1,671,239	0	0
0700005. For the minimum death benefit/living benefit under variable life	349,041,729	0	348,112,904	0	928,825
0700006. For excess of valuation net premiums over corresponding gross on respective policies, computed according to the standard valuation required by this state	128,844,920	0	128,844,920	0	0
0700007. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	5,365,729	0	5,365,729	0	0
0700008. For immediate payment of claims on reserves calculated using curtate functions	25,837,400	0	25,837,400	0	0
0700009. For substandard policies with extra premiums	4,918,380	0	4,918,380	0	0
0799997. Totals (Gross)	1,977,326,532	22,476	1,141,375,231	0	835,928,825
0799998. Reinsurance ceded	89,509,426	0	89,509,426	0	0
0799999. Miscellaneous Reserves: Totals (Net)	1,887,817,106	22,476	1,051,865,805	0	835,928,825
9999999. Totals (Net) - Page 3, Line 1	66,808,054,050	11,060,096	29,099,218,834	9,385	37,697,765,735

EXHIBIT 5 - INTERROGATORIES

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

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.
N/A

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 [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 77,760,267,426
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market Value
7.3 State the amount of reserves established for this business: $ 0
7.4 Identify where the reserves are reported in the blank:
N/A

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:
N/A

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:
N/A

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
Structured Settlements - Individual Annuities	83a Adj various immediate 85 and later	83a Various immediate 85 and later	145,905,598
Structured Settlements - Group Annuities	83a Adj various immediate 85 and later	83a Various immediate 85 and later	88,416,402
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	234,322,000
Group LTC - Active Life Reserve	Pricing morbidity and 2012 company best estimate lapse rate with caps	Modified 2014 Milliman Long-Term Care Guidelines and 2016 company best estimate lapse rate with caps	(192,759,805)
Group LTC - Claim Reserve	Modified NNHS Table 11, IBNR for NCA claims and no explicit reserve for WOP	Modified 2014 Milliman Long-Term Care Guidelines, explicit NCA claim and WOP reserves.	(9,690,717)
Individual LTC - Active Life Reserve	Pricing morbidity and 2012 company best estimate lapse rate with caps	Modified 2014 Milliman Long-Term Care Guidelines and 2016 company best estimate lapse rate with caps	926,171,530
Individual LTC - Claim Reserve	Modified NNHS Table 11, IBNR for NCA claims and no explicit reserve for WOP	Modified 2014 Milliman Long-Term Care Guidelines, explicit NCA claim and WOP reserves.	(16,866,261)
Individual Health	Formula reserves approach	Gross premium valuation approach	13,179,082
0299999. Subtotal	XXX	XXX	720,033,829
9999999 - Total (Column 4, only)			954,355,829

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	83,543,334	29,936,994	0	0	148,862	53,339,106	118,372	0	0
2.	Additional contract reserves (a)	4,910,677,223	1,788,978,741	0	0	2,434,663	3,104,966,802	14,297,017	0	0
3.	Additional actuarial reserves-Asset/Liability analysis	279,831,739	103,621,728	0	0	0	176,210,011	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	5,274,052,296	1,922,537,463	0	0	2,583,525	3,334,515,919	14,415,389	0	0
8.	Reinsurance ceded	8,376,110	5,628,772	0	0	2,583,525	163,813	0	0	0
9.	Totals (Net)	5,265,676,186	1,916,908,691	0	0	0	3,334,352,106	14,415,389	0	0
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	3,355,297,056	3,011,343,832	0	0	12,492,529	331,165,169	295,526	0	0
11.	Additional actuarial reserves-Asset/Liability analysis	1,151,372	491,105	0	0	0	660,267	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	3,356,448,428	3,011,834,937	0	0	12,492,529	331,825,436	295,526	0	0
15.	Reinsurance ceded	154,045,204	140,556,628	0	0	12,492,529	996,047	0	0	0
16.	Totals (Net)	3,202,403,224	2,871,278,309	0	0	0	330,829,389	295,526	0	0
17.	TOTAL (Net)	8,468,079,410	4,788,187,000	0	0	0	3,665,181,495	14,710,915	0	0
18.	TABULAR FUND INTEREST	303,236,086	184,214,406	0	0	0	119,019,246	2,434	0	0
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

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

Individual Long Term Care active life reserves are one-year full preliminary term reserves based on Milliman USA Guidelines for LTC Claims Cost for morbidity, 1983 GAM for older products and 1994 GAM for the new generation product and interest rates ranging from 3.5% to 4.5% depending on the effective date of coverage of each participant. Group Long Term Care active life reserves are one-year full preliminary term reserves based on Milliman USA Guidelines for LTC Claims Cost for morbidity, 1983 GAM mortality for older products and 1994 GAM for the new generation products and interest rates ranging from 3.5% to 5.5% depending on the effective date of coverage of each participant. Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 1985 National Nursing Home Study and interest rates ranging from 3.5% to 4.5% depending on the disablement date claim for each claimant. The Group Long Term Disability reserve basis is 1987 Commissioner's Group Disability Table Modified with the Pru Basic 2007 Claim Termination Table, 3%, 3 ¼%, 3 ½%, 4%, 4 ¼%, 4 ½%, 5%, 5 ¼%, 5 ½%, 5 ¾%, 6%, 6 ¼%, 6 ¾%. Metlife Long Term Care Active Life Reserves is using 1983 GAM mortality table and interest rates ranging from 3.5% to 5.5%. For Disable Life Reserve they are using Metlife Termination Experience and interest rates ranging from 3.5% to 4.0%. 1964 Commissioners Disability and 1958 CSO, 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1959 ADB Table (increased by 15% for dismemberment benefit(s) and 1958 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%.1985 CIDA table and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1964 CDT and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1985 CIDA and 1958 CSO 5.5. 1994 GAM with projection 3.0%.

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	20,002,894,246	3,997,481,167	1,325,333,442	4,877,166,065	5,256,117,728	4,546,795,844
2. Deposits received during the year	6,196,180,836	3,863,550,000	30,201,925	1,836,231,775	195,854,542	270,342,594
3. Investment earnings credited to the account	573,278,222	70,777,671	64,416,889	100,180,177	134,597,877	203,305,608
4. Other net change in reserves	(1,080,075)	(1,070,143)	0	0	0	(9,932)
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	5,559,041,876	3,136,201,418	113,510,974	1,663,230,182	376,808,907	269,290,395
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)	21,212,231,353	4,794,537,277	1,306,441,282	5,150,347,835	5,209,761,240	4,751,143,719
10. Reinsurance balance at the beginning of the year	(4,840,743,249)	0	0	94,623	(5,173,024,235)	332,186,364
11. Net change in reinsurance assumed	337,507,440	0	16,083,711	(94,623)	2,102,240	319,416,112
12. Net change in reinsurance ceded	(45,885,860)	0	0	0	(45,885,860)	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(4,457,349,949)	0	16,083,711	0	(5,125,036,135)	651,602,476
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	16,754,881,405	4,794,537,277	1,322,524,993	5,150,347,835	84,725,104	5,402,746,195

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	8,707,981	0	244,865	584,396	0	0	0	7,383,279	0	0	495,441
	1.2 Reinsurance assumed	414,162,885	0	151,561,257	412,762	0	0	0	262,188,866	0	0	0
	1.3 Reinsurance ceded	3,648,247	0	3,152,806	0	0	0	0	0	0	0	495,441
	1.4 Net	419,222,619	0	148,653,316	997,158	0	0	0	269,572,145	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	2,782,338	0	838,840	0	0	0	780,829	0	1,162,669	0	0
	2.12 Reinsurance assumed	24,488,000	0	24,488,000	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	18,812,040	0	18,812,040	0	0	0	0	0	0	0	0
	2.14 Net	8,458,298	0	(b) 6,514,800	(b) 0	0	(b) 0	(b) 780,829	0	1,162,669	0	0
2.2 Other	2.21 Direct	705,918,035	0	188,773,122	0	0	0	445,214,677	181,711	60,837,599	0	10,910,927
	2.22 Reinsurance assumed	381,105,017	0	378,642,509	0	0	0	2,071,208	0	391,300	0	0
	2.23 Reinsurance ceded	454,672,608	0	362,977,412	0	0	0	86,165,460	0	5,529,736	0	0
	2.24 Net	632,350,444	0	(b) 204,438,219	(b) 0	0	(b) 0	(b) 361,120,425	181,711	(b) 55,699,163	(b) 0	(b) 10,910,927
3. Incurred but unreported:												
	3.1 Direct	543,860,505	4,147,000	89,665,876	0	0	0	415,677,027	0	33,574,243	0	796,359
	3.2 Reinsurance assumed	155,854,345	0	144,738,585	0	0	0	10,973,760	0	142,000	0	0
	3.3 Reinsurance ceded	213,570,850	4,124,000	148,342,210	0	0	0	58,641,865	0	2,462,775	0	0
	3.4 Net	486,144,000	23,000	(b) 86,062,251	(b) 0	0	(b) 0	(b) 368,008,922	0	(b) 31,253,468	(b) 0	(b) 796,359
4. TOTALS	4.1 Direct	1,261,268,859	4,147,000	279,522,703	584,396	0	0	861,672,533	7,564,990	95,574,511	0	12,202,727
	4.2 Reinsurance assumed	975,610,247	0	699,430,351	412,762	0	0	13,044,968	262,188,866	533,300	0	0
	4.3 Reinsurance ceded	690,703,745	4,124,000	533,284,468	0	0	0	144,807,325	0	7,992,511	0	495,441
	4.4 Net	1,546,175,361	(a) 23,000	(a) 445,668,586	997,158	0	0	(a) 729,910,176	269,753,856	88,115,300	0	11,707,286

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 486,058 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 $ 39,887,018 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 $ 2,871,278,309 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 331,124,915 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	16,258,327,284	99,950,955	2,839,539,397	282,804,033	3,886,579	0	4,041,722,274	8,061,515,724	846,790,482	0	82,117,840
1.2 Reinsurance assumed	4,582,669,768	0	2,958,717,945	300,107,628	0	0	23,218,910	1,300,302,685	322,600	0	0
1.3 Reinsurance ceded	4,501,271,432	99,271,454	3,718,122,593	5,924	0	0	650,316,064	0	30,954,593	0	2,600,804
1.4 Net	(d) 16,339,725,620	679,501	2,080,134,749	582,905,737	3,886,579	0	3,414,625,120	9,361,818,409	816,158,489	0	79,517,036
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,261,268,859	4,147,000	279,522,703	584,396	0	0	861,672,533	7,564,990	95,574,511	0	12,202,727
2.2 Reinsurance assumed	975,610,247	0	699,430,351	412,762	0	0	13,044,968	262,188,866	533,300	0	0
2.3 Reinsurance ceded	690,703,745	4,124,000	533,284,468	0	0	0	144,807,325	0	7,992,511	0	495,441
2.4 Net	1,546,175,361	23,000	445,668,586	997,158	0	0	729,910,176	269,753,856	88,115,300	0	11,707,286
3. Amounts recoverable from reinsurers December 31, current year	143,154,496	0	123,069,120	0	0	0	12,611,500	0	7,473,876	0	0
4. Liability December 31, prior year:											
4.1 Direct	1,185,395,040	4,244,000	288,479,145	139,170	0	0	790,347,904	2,926,660	87,798,336	0	11,459,826
4.2 Reinsurance assumed	936,636,577	0	686,844,975	0	0	0	14,895,252	234,430,101	466,249	0	0
4.3 Reinsurance ceded	674,348,935	4,220,000	515,757,318	0	0	0	146,728,226	0	7,146,712	0	496,679
4.4 Net	1,447,682,683	24,000	459,566,803	139,170	0	0	658,514,930	237,356,761	81,117,873	0	10,963,147
5. Amounts recoverable from reinsurers December 31, prior year	145,295,641	0	125,383,832	0	0	0	14,269,353	0	5,642,456	0	0
6. Incurred Benefits											
6.1 Direct	16,334,201,103	99,853,955	2,830,582,954	283,249,259	3,886,579	0	4,113,046,903	8,066,154,054	854,566,657	0	82,860,741
6.2 Reinsurance assumed	4,621,643,438	0	2,971,303,321	300,520,390	0	0	21,368,626	1,328,061,450	389,651	0	0
6.3 Reinsurance ceded	4,515,485,098	99,175,454	3,733,335,031	5,924	0	0	646,737,310	0	33,631,812	0	2,599,566
6.4 Net	16,440,359,443	678,501	2,068,551,244	583,763,725	3,886,579	0	3,487,678,219	9,394,215,504	821,324,495	0	80,261,175

(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 $ 31,979,665 in Line 1.1, $ 2,473,121 in Line 1.4.
$ 31,709,601 in Line 6.1, and $ 2,530,070 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 $ 69,363,264 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	282,555	21,901	(260,654)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	8,879,888	12,924,527	4,044,639
	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	361,971	209,944	(152,027)
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	454,165,061	152,584,811	(301,580,250)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	101,091,457	88,493,301	(12,598,156)
21.	Furniture and equipment, including health care delivery assets	153,603,151	116,398,572	(37,204,579)
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	23,261,751	24,520,255	1,258,504
25.	Aggregate write-ins for other than invested assets	2,585,491,716	2,740,442,347	154,950,631
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,327,137,550	3,135,595,658	(191,541,892)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	3,327,137,550	3,135,595,658	(191,541,892)
	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.	Prepaid pension expense	2,440,157,754	2,569,050,560	128,892,806
2502.	Miscellaneous assets	141,163,242	169,239,595	28,076,353
2503.	Receivable for sales on investments over 15 days	4,170,720	2,152,192	(2,018,528)
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)	2,585,491,716	2,740,442,347	154,950,631

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

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

The Company records leasehold improvements as admitted assets. New Jersey law allows insurance companies domiciled in New Jersey to admit leasehold improvements as admitted assets. NAIC statutory accounting practices require non-admittance of leasehold improvements.

Pursuant to New Jersey law, the Commissioner of NJDOBI may require or permit a different basis of valuation of separate account assets. The Company values separate account assets for certain non-participating group annuity products, related to our pension risk transfer business, as if the assets were held in the general account. Under SSAP No. 56 “Separate Accounts”, separate account assets supporting fund accumulation contracts ("GICs"), which do not participate in underlying portfolio experience, with a fixed interest rate guarantee, purchased under a retirement plan or plan of deferred compensation, established or maintained by an employer, will be recorded as if the assets were held in the general account while assets supporting all other contractual benefits shall be recorded at fair value on the date of valuation. The participants in our non-participating group annuity products do not participate in the investment income of the underlying assets, and therefore, the valuation prescribed by NJDOBI follows the similar general account treatment. With certain separate account assets being valued as if they were held in the general account, the Company’s separate account reserves and related asset adequacy analysis reserves are also adjusted accordingly. As of December 31, 2016, Risk Based Capital calculated using this prescribed practice resulted in Risk Based Capital consistent with the amount calculated using NAIC guidance.

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

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	12/31/2016	12/31/2015
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1&2)	XXX	XXX	XXX	$5,213,316,569	$5,252,754,196
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Separate Account Valuation*	56	4	5	(55,599,149)	
Separate Account Valuation*	56	4	19	55,599,149	
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
(4) NAIC SAP	XXX	XXX	XXX	$5,213,316,569	$5,252,754,196
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1&2)	XXX	XXX	XXX	$11,173,695,917	$11,543,729,937
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Non-admit leasehold improvements	19	4	23	(44,474,389)	(33,255,761)
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	78,388,664	86,932,343
(8) NAIC SAP	XXX	XXX	XXX	$11,207,610,192	$11,597,406,519
Assets					
(9) New Jersey state basis (Page 2, Line 28, Column 3)	XXX	XXX	XXX	$260,294,334,274	$244,995,696,885
(10) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Separate Account Valuation*	56	2	27	404,088,185	
Non-admit leasehold improvements	19	2	25	(44,474,389)	(33,255,761)
(11) State Permitted Practices that increase/(decrease) NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	2	2.2	78,388,664	86,932,343
(12) NAIC SAP	XXX	XXX	XXX	$260,732,336,734	$245,049,373,467
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Column 1)	XXX	XXX	XXX	$249,120,638,357	$233,451,966,948
(14) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Separate Account Valuation*	56	3	1	(55,599,149)	
Separate Account Valuation*	56	3	27	459,687,334	
(15) State Permitted Practices that increase/(decrease) NAIC SAP:					
(16) NAIC SAP	XXX	XXX	XXX	$249,524,726,542	$233,451,966,948

*While line item detail in the prior year is not listed, the prescribed practice also had no net income or capital and surplus impact in 2015. Furthermore, the impact in relation to assets and liabilities was immaterial in 2015.

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; aggregate reserves for life, accident, and health contracts including guarantees; pension and other postretirement benefits; provision for income taxes and valuation of deferred tax assets; and goodwill; 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.

(4) Preferred stocks include unaffiliated preferred stocks and investments in subsidiaries. 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 generally 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 investment 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, futures, 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 its 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, cash equivalents, 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 the 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:

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

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 New Jersey requires that insurance companies domiciled in the State of New Jersey 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.

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company's strong capital position, the Company has decided not to obtain GAAP audits for 24 entities as of December 31, 2016. The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of future fiscal years, the Company may decide to obtain U.S. GAAP audits for entities subject to SSAP No. 97 and thereby restore their equity value for purposes of inclusion in capital and surplus.

Effective January 1, 2015, the NAIC adopted revisions to SSAP No. 40 Real Estate Investments ("SSAP No. 40R"). The substantive revisions incorporate real estate property investments that are wholly-owned by a limited liability company ("LLC") that is directly and wholly owned by the reporting entity. These investments were previously reported under SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Companies. The Company reported a net $3.0 billion transfer from other invested assets to direct real estate holdings in the Separate Accounts. In the General Account, no real estate was transferred; however, 6 existing direct real estate holdings were restructured as LLCs.

In June 2016, the NAIC adopted a recommendation that will activate a principles-based reserving approach for life insurance products. Principles-based reserving replaces the reserving methods for life insurance products for which the current formulaic basis for reserves may not accurately reflect the risks or costs of the liability or obligations of the insurer. The principles-based reserving approach has a three-year phase-in period. At the Company's discretion, it may be applied to new individual life business beginning as early as January 1, 2017, and must be applied for all new individual life business issued January 1, 2020 and later. The Company may select different implementation dates for different products. Principles-based reserving will not affect reserves for policies in force prior to January 1, 2017. During 2017, the Company expects to adopt principles-based reserving for its guaranteed universal life products and to introduce updated versions of these products, designed using principles-based reserving. The updated products are expected to support the principles-based statutory reserve level without the need for captive reserve financing or additional assets under Actuarial Guideline XLVIII-Actuarial Opinion and Memorandum Requirements for the Reinsurance of Policies Required to be Valued under Sections 6 and 7 of the NAIC Valuation of Life Insurance Policies Model Regulation (#830) ("AG 48"). The Company is continuing to assess the impact of this new reserving approach on projected statutory reserve levels and product pricing for its entire portfolio of individual life product offerings, and expects to adopt principles-based reserving for other products in its portfolio in phases through the January 1, 2020 adoption date.

NOTES TO FINANCIAL STATEMENTS

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

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

In 2013, the Company acquired 80% ownership of Don CeSar Resort Hotel Ltd. from Rosada Grande LLC and Don CeSar Investor LLC. Goodwill from this purchase was $33,727,694 as of December 31, 2016. Amortization was $16,239,260 for the period ended December 31, 2016. In addition, goodwill for the Company's various other investment entities totaled $36,338,744 as of December 31, 2016. Amortization for these entities for the period ended December 31, 2016 was $10,596,224.

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: Farm loans 4.90% and 2.60%; City loans 5.49% and 1.93%. There were 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%, except loans made pursuant to title 17B, Chapter 20, Section 1h, Revised Statutes of New Jersey. The mortgage loans are geographically dispersed or distributed throughout the United States, Europe, Mexico, Canada, and Australia with the largest concentrations in California (27.24%), New York (9.71%) and Texas (9.29%).

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

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans:

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
	Current Year							
a.	Recorded Investment (All)							
1.	(a) Current	$1,490,606,368	$0	$243,458	$0	$16,608,655,516	$0	$18,099,505,342
	(b) 30-59 days Past Due	0	0	1,906,937	0	18,881,775	0	$20,788,712
	(c) 60-89 Days Past Due	0	0	77,721	0	0	0	$77,721
	(d) 90-179 Days Past Due	0	0		0	0	0	$0
	(e) 180+ Days Past Due	1,131,815	0		0	0	0	$1,131,815
	Accruing Interest 90-179 Days Past Due							
2.	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
	Accruing Interest 180+ Days Past Due							
3.	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
	Interest Reduced							
4.	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
b.	**Prior Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,456,604,006	$0	$491,988	$0	$16,464,863,018	$0	$17,921,959,012
	(b) 30-59 days Past Due	0	0	2,247,649	0	0	0	$2,247,649
	(c) 60-89 Days Past Due	0	0	3,364	0	0	0	$3,364
	(d) 90-179 Days Past Due	0	0	195,731	0	0	0	$195,731
	(e) 180+ Days Past Due	0	0	374,817	0	0	0	$374,817
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	$14,500,000	$0	$14,500,000
	(b) Number of Loans	0	0	0	0	1	0	1
	(c) Percent Reduced	0.00%	0.00%	0.00%	0.00%	0.50%	0.00%	0.50%

(5) There were no investment in impaired loans with or without allowance for credit losses as of December 31, 2016.

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

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	**Current Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	0	0	0	0	0	0	$0
3.	Recorded Investments on Nonaccrual Status	1,316,557	0	315,962	0	0	0	$1,632,519
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	30,658	0	0	0	0	0	$30,658
b.	**Prior Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$26,245,989	$0	$26,245,989
2.	Interest Income Recognized	0	0	0	0	1,846,027	0	$1,846,027
3.	Recorded Investments on Nonaccrual Status	184,742	0	689,763	0	0	0	$874,505
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	18,110	0	0	0	$18,110

NOTES TO FINANCIAL STATEMENTS

(7) Allowance for Credit Losses:

	12/31/2016	12/31/2015
a. Balance at beginning of period	$0	$4,774,366
b. Additions charged to operations	0	(4,774,366)
c. Direct write-downs charged against the allowance	0	0
d. Recoveries of amounts previously charged off	0	0
e. Balance at end of period	$0	$0

(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

	12/31/2016	12/31/2015
(1) Total recorded investment in restructuring loans	$184,742	$200,075
(2) Total related realized capital losses	$0	$0
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in trouble debt restructurings	$0	$0

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

5C. Reverse Mortgages

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

NOTES TO FINANCIAL STATEMENTS

5D. Loan-Backed Securities

(1) The Company has 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.

(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
05948KPW3	$167,748	$160,932	$6,815	$160,932	$161,115	1Q16
32027NET4	1,123,126	1,102,982	20,145	1,102,982	1,097,004	1Q16
84751PLP2	975,976	928,579	47,397	928,579	895,119	1Q16
12489WNN0	51,507	0	51,507	0	0	2Q16
12506YCM9	7	0	7	0	0	3Q16
12667GHK2	2,520	0	2,520	0	0	3Q16
675758AJ5	5,000,966	0	5,000,966	0	0	3Q16
86358RW78	0	0	0	0	0	3Q16
96928*ET0	9,085,395	0	9,085,395	0	0	3Q16
116663AC9	2,043,343	0	2,043,343	0	0	4Q16
12625LAH6	266,637	0	266,637	0	0	4Q16
126671SL1	3,760	0	3,760	0	0	4Q16
60467MAB7	751,680	0	751,680	0	0	4Q16
75952AAF4	119,725	0	119,725	0	0	4Q16
75952AAJ6	585,853	0	585,853	0	0	4Q16
Total			$17,985,750			

(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	($125,481,273)
2. 12 Months or Longer	($152,669,090)

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

1. Less than 12 Months	$5,381,857,020
2. 12 Months or Longer	$954,117,103

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. Securities subject to these agreements at December 31, 2016 were:

	2016			
Securities Subject to:	Book Value	Fair Value	Maturities	Weighted Average Interest Rate
Repurchase agreements	$4,398,200,924	$4,916,960,529	16 Years	1.48%
Reverse repurchase agreements	$32,570,696	$32,570,969	112 Days	3.26%

(2) Assets Pledged As Collateral

The Company has $32,570,696 of its assets pledged as collateral for reverse repurchase agreements 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	$522,908,683
(b) 30 Days or Less	4,305,694,912
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$4,828,603,595
(g) Securities Received	$0
(h) Total Collateral Received	$4,828,603,595
2. Securities Lending:	
(a) Open	$1,205,477,963
(b) 30 Days or Less	74,211,704
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$1,279,689,667
(g) Securities Received	$0
(h) Total Collateral Received	$1,279,689,667
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 $5,787,108,645 as of December 31, 2016, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

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

NOTES TO FINANCIAL STATEMENTS

(a) Aggregate Amount Collateral Received

12/31/2015

	(1) Fair Value
1. Repurchase Agreements:	
(a) Open	$1,177,138,226
(b) 30 Days or Less	3,262,243,951
(c) 31 to 60 Days	6,631,250
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$4,446,013,427
(g) Securities Received	0
(h) Total Collateral Received	$4,446,013,427
2. Securities Lending:	
(a) Open	$913,912,747
(b) 30 Days or Less	161,370,397
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$1,075,283,144
(g) Securities Received	0
(h) Total Collateral Received	$1,075,283,144
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 $5,209,981,587 as of December 31, 2015, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

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

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

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	1,866,032,752	1,867,797,898
(c) 31 to 60 Days	21,964,098	21,959,375
(d) 61 to 90 Days	55,575,420	55,684,089
(e) 91 to 120 Days	43,369,793	43,565,773
(f) 121 to 180 Days	176,975,351	177,110,074
(g) 181 to 365 Days	535,242,714	535,573,561
(h) 1 to 2 years	900,829,989	902,032,316
(i) 2 to 3 years	435,265,227	436,129,504
(j) Greater than 3 years	416,185,578	416,369,509
(k) Subtotal	$4,451,440,922	$4,456,222,099
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$4,451,440,922	$4,456,222,099
2. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	494,615,301	495,083,174
(c) 31 to 60 Days	5,821,859	5,820,607
(d) 61 to 90 Days	14,730,960	14,759,764
(e) 91 to 120 Days	11,495,706	11,547,653
(f) 121 to 180 Days	46,909,529	46,945,239
(g) 181 to 365 Days	141,872,771	141,960,466
(h) 1 to 2 years	238,776,247	239,094,939
(i) 2 to 3 years	115,372,488	115,601,576
(j) Greater than 3 years	110,315,189	110,363,942
(k) Subtotal	$1,179,910,050	$1,181,177,360
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$1,179,910,050	$1,181,177,360
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. In addition, $131,975,524 and $149,709,186 at amortized cost and fair value, respectively, of Repurchase Agreement proceeds were reinvested in FNMA pass-through securities. At December 31, 2016, the Company has sufficient assets to cover its secured borrowing liability.

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

NOTES TO FINANCIAL STATEMENTS

12/31/2015

	(1) Amortized Cost	(2) Fair Value
1. Repurchase Agreements:		
(a) Open	$0	$0
(b) 30 Days or Less	1,959,901,753	1,961,255,944
(c) 31 to 60 Days	6,310,603	6,294,786
(d) 61 to 90 Days	70,674,857	70,624,212
(e) 91 to 120 Days	59,667,695	59,460,379
(f) 121 to 180 Days	256,205,966	256,162,577
(g) 181 to 365 Days	469,845,203	468,560,273
(h) 1 to 2 years	648,702,864	648,784,194
(i) 2 to 3 years	406,677,503	406,066,097
(j) Greater than 3 years	183,995,977	184,475,476
(k) Subtotal	$4,061,982,421	$4,061,683,938
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$4,061,982,421	$4,061,683,938
2. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	461,248,834	461,567,527
(c) 31 to 60 Days	1,485,155	1,481,433
(d) 61 to 90 Days	16,632,821	16,620,902
(e) 91 to 120 Days	14,042,364	13,993,574
(f) 121 to 180 Days	60,296,237	60,286,026
(g) 181 to 365 Days	110,574,700	110,272,301
(h) 1 to 2 years	152,667,568	152,686,708
(i) 2 to 3 years	95,708,634	95,564,744
(j) Greater than 3 years	43,302,134	43,414,980
(k) Subtotal	$955,958,447	$955,888,195
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$955,958,447	$955,888,195
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. In addition, $168,823,992 and $192,409,454 at amortized cost and fair value, respectively, of Repurchase Agreement proceeds were reinvested in FNMA pass-through securities. At December 31, 2015, the Company has sufficient assets to cover its secured borrowing liability.

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

(6) The Company did 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 engage in retail land sales operations.

The Company did not classify any real estate as held for sale as of December 31, 2016.

5G. Low-Income Housing Tax Credits

The Company has $41,760,168 of low-income housing tax credits ("LIHTC") and other tax benefits at December 31, 2016. The Company has $123,054,968 of LIHTC property investments as of December 31, 2016. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 9 investments, 6-10 years – 5 investments, over 10 years – 1 investment. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments at December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

5H. Restricted Assets

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

Restricted Asset Category		Gross Restricted								Percentage	
		As of December 31, 2016					6	7	As of December 31, 2016		
		1	2	3	4	5			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	1,200,705,261	0	4,586,148,044	0	5,786,853,305	3,819,481,939	1,967,371,366	0	$5,786,853,305	2.195%	2.223%
c.	Subject to repurchase agreements	4,398,200,924	0	8,691,302	0	4,406,892,226	4,700,641,327	(293,749,101)	0	$4,406,892,226	1.672%	1.693%
d.	Subject to reverse repurchase agreements	32,570,696	0	175,000,000	0	207,570,696	300,000,000	(92,429,304)	0	$207,570,696	0.079%	0.080%
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	600,319,253	0	0	0	600,319,253	600,000,198	319,055	0	$600,319,253	0.228%	0.231%
i.	FHLB capital stock	78,391,500	0	0	0	78,391,500	98,126,800	(19,735,300)	0	$78,391,500	0.030%	0.030%
j.	On deposit with state	3,711,092	0	0	0	3,711,092	4,791,603	(1,080,511)	0	$3,711,092	0.001%	0.001%
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)	1,183,316,778	0	0	0	1,183,316,778	1,363,409,132	(180,092,354)	0	$1,183,316,778	0.449%	0.455%
m.	Pledged as collateral not captured in other categories	4,707,075,234	0	0	0	4,707,075,234	3,548,875,360	1,158,199,874	0	$4,707,075,234	1.786%	1.808%
n.	Other restricted assets	0	0	0	0	0	0	0	0	$0	0.000%	0.000%
o.	Total restricted assets	$12,204,290,738	$0	$4,769,839,346	$0	$16,974,130,084	$14,435,326,359	$2,538,803,725	$0	$16,974,130,084	6.439%	6.521%

(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 as of December 31, 2016 were as follows:

Description of Assets	Gross Restricted							Percentage			
	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
Derivatives Collateral	$183,058,723	$0	$0	$0	$183,058,723	$82,876,000	$100,182,723	$0	$183,058,723	0.069%	0.070%
Reinsurance Trust Assets	4,524,016,511	0	0	0	4,524,016,511	3,465,999,360	1,058,017,151	0	4,524,016,511	1.716%	1.738%
Total	$4,707,075,234	$0	$0	$0	$4,707,075,234	$3,548,875,360	$1,158,199,874	$0	$4,707,075,234	1.786%	1.808%

(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 as of December 31, 2016 were as follows:

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	$2,026,904,850	$2,026,904,850	1.592%	1.635%
b. Schedule D, Part 1	9,126,383,797	9,362,321,692	7.168%	7.360%
c. Schedule D, Part 2, Section 1	2,300,000	2,530,192	0.002%	0.002%
d. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e. Schedule B	471,982,252	474,198,661	0.371%	0.381%
f. Schedule A	0	0	0.000%	0.000%
g. Schedule BA, Part 1	23,301,691	23,301,691	0.018%	0.019%
h. Schedule DL, Part 1	0	0	0.000%	0.000%
i. Other	2,845,917	2,845,917	0.002%	0.002%
j. Total Collateral Assets	$11,653,718,507	$11,892,103,003	9.153%	9.399%

		1	2
		Amount	% of Liability to Total Liabilities
k.	Recognized Obligation to Return Collateral Asset	$6,108,293,260	5.398%

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)
92941#AB1	$52,408	$57,899	$52,408	N
92941#AC9	21,838	23,981	21,838	N
92941#AD7	23,262	25,212	23,262	N
00103YAF8	21,000,000	21,813,750	21,000,000	N
002927AA9	1,753,760	2,102,320	1,753,760	N
013817AQ4	7,173,606	7,702,695	7,173,606	N
02364WAV7	29,924,018	32,080,680	29,924,018	N
039483BC5	20,166,963	23,618,975	20,166,963	N
116663AC9	875,718	875,718	875,718	N
15135UAF6	1,733,458	1,568,763	1,733,458	N
205887BD3	19,544,670	19,970,202	19,544,670	N
22303QAG5	18,265,415	18,690,245	18,265,415	N
22303QAH3	53,963,308	60,194,481	53,963,308	N
246688AF2	40,653,363	53,393,297	40,653,363	N
283695BP8	2,248,346	2,276,010	2,248,346	N
369300AN8	2,410,407	2,323,150	2,410,407	N
382388AU0	20,250,777	26,889,211	20,250,777	N
397624AE7	3,479,860	3,478,675	3,479,860	N
40427LAB0	30,754,380	44,617,134	30,754,380	N
42307TAG3	23,764,496	29,085,864	23,764,496	N
500631AE6	1,233,249	2,238,220	1,233,249	N
539830AW9	7,054,107	8,041,215	7,054,107	N
59156RBF4	16,167,521	16,190,563	16,167,521	N
59562VAM9	10,280,819	11,939,283	10,280,819	N
629568AQ9	14,623,793	15,562,500	14,623,793	N
641423BP2	5,991,452	7,922,748	5,991,452	N
654579AA9	64,900,000	67,093,618	64,900,000	N
66644PAA5	692,565	1,492,500	692,565	N
667748AP2	2,997,122	3,032,880	2,997,122	N
706451BD2	6,999,331	8,239,525	6,999,331	N
71713UAQ5	16,555,833	18,088,450	16,555,833	N
71713UAW2	1,219,317	1,536,142	1,219,317	N
749770AQ6	2,700,000	4,410,825	2,700,000	N
89420GAE9	19,089,202	20,076,902	19,089,202	N
925524AX8	32,288,425	32,148,901	32,288,425	N
969457BM1	1,099,907	1,211,250	1,099,907	N
Total	$501,952,696	$570,013,784	$501,952,696	

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	12	5	$78,030,375	$12,250,717	$77,914,842	$12,315,402
(2) LB&SS	10	17	21,168,421	23,845,894	23,676,708	28,410,644
(3) Preferred Stock	1	1	256,837	2,000,000	256,837	2,500,000
(4) Total	23	23	$99,455,633	$38,096,611	$101,848,387	$43,226,046

NOTES TO FINANCIAL STATEMENTS

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. For the year ended December 31, 2016, there were $3,532,908 of impairment losses recognized on investments in joint ventures, partnerships and LLCs.

7. INVESTMENT INCOME

Mortgage loans – Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was no interest on mortgage loans over ninety days due as of December 31, 2016.

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. There was no non-admitted due and accrued rental income on real estate at December 31, 2016.

Bonds – Interest overdue is accrued up to a maximum of 90 days. If accrued interest is more than 90 days overdue, it is reversed and recognized as income when received. Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $48,993,966 at December 31, 2016.

Other Invested Assets – There was no non-admitted due and accrued income on other invested assets at December 31, 2016.

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 forty 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 currency swaps, currency forwards, interest rate swaps, total return swaps, treasury futures, equity options (including rights and warrants), and credit default swaps. 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. For hedges of net investments in a foreign operation, changes in fair value of such derivatives, to the extent effective, are recorded in “Change in net unrealized capital gains”. 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 and futures 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 counterparties 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 derivatives 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 forwards and swaps 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, and to hedge the currency risk associated with net investments in foreign operations and anticipated earnings of its foreign operations.

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. As noted above, the Company uses currency forwards to mitigate the impact of changes in currency exchange rates on U.S. dollar equivalent earnings generated by certain of its non-U.S. businesses, primarily its international insurance and investments operations. The Company executes forward sales of the hedged currency in exchange for U.S. dollars at a specified exchange rate. The maturities of these forwards correspond with the future periods in which the non-U.S. dollar-denominated earnings are expected to be generated. These earnings hedges do not qualify for hedge accounting.

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.

Credit Contracts

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

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 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 OTC derivative contracts are transacted with a subsidiary. 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 credit worthy 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. Those 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 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	$3,693,520,119	$61,544,972	$61,544,972	$ 236,470,648	$ 24,467,714	$ 24,467,725
Liabilities	$3,200,949,698	$7,667,243	$7,667,243	$ 184,400,046	$ 832,931	$ 832,929
Swaps:						
Assets	25,645,676,151	3,153,418,503	2,987,737,007	20,453,180,613	2,296,963,635	2,252,815,520
Liabilities	12,926,775,475	706,337,282	817,178,895	10,227,879,663	568,970,101	701,380,148
Forwards:						
Assets	838,340,484	11,251,965	43,197,712	787,077,213	15,239,984	15,239,984
Liabilities	171,556,563	1,115,491	1,762,880	439,854,353	2,344,127	2,344,127
Futures:						
Assets	1,254,100,000	0	11,042,844	15,900,000	0	159,000
Liabilities	85,900,000	0	178,664	360,300,000	0	749,453
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	10	10	0	672	672
Totals:						
Assets	$31,431,636,754	$3,226,215,440	$3,103,522,535	$ 21,492,628,474	$ 2,336,671,333	$ 2,292,682,229
Liabilities	$16,385,181,736	$715,120,026	$826,787,692	$ 11,212,434,062	$ 572,147,831	$ 705,307,329

* Non-performance risk (“NPR”) is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, “Fair Value Measurements,” (“SSAP No. 100”), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company’s net asset affiliated derivative position as a result of NPR consideration as of December 31, 2016 and December 31, 2015 was $10 and $672, respectively.

9. INCOME TAXES

The application of SSAP No. 101, Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10 ("SSAP No. 101") 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) ("DTA"/"DTL") are as follows:

	12/31/2016			12/31/2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTA	$3,693,571,990	$361,166,131	$4,054,738,121	$3,766,326,158	$129,924,853	$3,896,251,011	($72,754,168)	$231,241,278	$158,487,110
b. Statutory Valuation Allowance Adjust	0	0	$0	0	0	$0	0	0	$0
c. Adjusted Gross DTA	3,693,571,990	361,166,131	$4,054,738,121	3,766,326,158	129,924,853	$3,896,251,011	(72,754,168)	231,241,278	$158,487,110
d. DTA Nonadmitted	181,013,734	273,151,327	$454,165,061	35,838,597	116,746,214	$152,584,811	145,175,137	156,405,113	$301,580,250
e. Subtotal (Net Admitted DTA)	$3,512,558,256	$88,014,804	$3,600,573,060	$3,730,487,561	$13,178,639	$3,743,666,200	($217,929,305)	$74,836,165	($143,093,140)
f. DTL	0	1,138,260,439	$1,138,260,439	125,562,796	1,232,009,743	$1,357,572,539	(125,562,796)	(93,749,304)	($219,312,100)
g. Net Admitted DTA	$3,512,558,256	($1,050,245,635)	$2,462,312,621	$3,604,924,765	($1,218,831,104)	$2,386,093,661	($92,366,509)	$168,585,469	$76,218,960

Change in Net DTA	$377,799,210
Less: Change in Net DTL on unrealized (gains)/losses	54,564,778
Less: Shared based payment adjustment	(537,769)
Less: Other balance sheet reclass	2,369,411
Change in net deferred income tax	$321,402,790

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)	$2,374,297,817	$88,014,804	$2,462,312,621	$2,372,915,022	$13,178,639	$2,386,093,661	$1,382,795	$74,836,165	$76,218,960
b. Admitted pursuant to 11.b. (Realization)	0	0	$0	0	0	$0	0	0	$0
1. Realization per 11.b.i	0	0	$0	0	0	$0	0	0	$0
2. Limitation per 11.b.ii	XXX	XXX	$1,312,868,442	XXX	XXX	$1,364,376,368	XXX	XXX	($51,507,926)
c. Admitted pursuant to 11.c	1,138,260,439	0	$1,138,260,439	1,357,572,539	0	$1,357,572,539	(219,312,100)	0	($219,312,100)
d. Total Admitted pursuant to SSAP 101	$3,512,558,256	$88,014,804	$3,600,573,060	$3,730,487,561	$13,178,639	$3,743,666,200	($217,929,305)	$74,836,165	($143,093,140)

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	760.666%	812.470%
b. Amount of adjusted capital and surplus used to determine recovery period & threshold limit	$12,259,705,993	$12,507,913,708

NOTES TO FINANCIAL STATEMENTS

4.

	12/31/2016		12/31/2015		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
Impact of Tax-Planning Strategies:						
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$3,693,571,990	$361,166,131	$3,766,326,158	$129,924,853	($72,754,168)	$231,241,278
2. Percentage of adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to the tax character	0%	0%	0%	0%	0%	0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$3,512,558,256	$88,014,804	$3,730,487,561	$13,178,639	($217,929,305)	$74,836,165
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to that tax character	0%	100%	0%	0%	0%	100%

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

B. Deferred tax liabilities not recognized:

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	$362,191,355	$1,190,527,643	($828,336,288)
b. Foreign	5,922,259	1,544,853	4,377,406
c. Subtotal	$368,113,614	$1,192,072,496	($823,958,882)
d. Federal income tax on net capital gains	298,047,338	916,294,895	(618,247,557)
e. Capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income taxes incurred	$666,160,952	$2,108,367,391	($1,442,206,439)

2. DTAs Resulting from Book/Tax Differences:

	As of 12/31/2016	As of 12/31/2015	Change
a. Ordinary:			
Insurance Reserves	$1,732,561,220	$2,041,920,402	($309,359,182)
Policyholder Dividends	543,915,306	565,287,109	(21,371,803)
Deferred Acquisition Costs	197,633,485	0	197,633,485
Employee Benefits	1,036,274,930	932,554,596	103,720,334
Other Deferred Tax Assets	183,187,049	226,564,051	(43,377,002)
Subtotal	$3,693,571,990	$3,766,326,158	($72,754,168)
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	181,013,734	35,838,597	145,175,137
d. Total admitted ordinary DTA	$3,512,558,256	$3,730,487,561	($217,929,305)
e. Capital			
Invested Assets – Bonds, Stocks, & Other	361,166,131	129,924,853	231,241,278
Subtotal	$361,166,131	$129,924,853	$231,241,278
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	273,151,327	116,746,214	156,405,113
h. Total admitted capital DTA	$88,014,804	$13,178,639	$74,836,165
i. Total admitted DTA (Ordinary and Capital)	$3,600,573,060	$3,743,666,200	($143,093,140)

NOTES TO FINANCIAL STATEMENTS

3. DTLs Resulting from Book/Tax Differences:

	12/31/2016	12/31/2015	Change
a. Ordinary:			
Invested Assets - Derivatives & Other	$0	$125,562,796	($125,562,796)
Subtotal	$0	$125,562,796	($125,562,796)
b. Capital:			
Invested Assets - Bonds, Stocks, & Other	1,138,260,439	1,232,009,743	(93,749,304)
Unrealized Capital (Gains)/Losses	0	0	0
Subtotal	$1,138,260,439	$1,232,009,743	($93,749,304)
c. Total DTLs	$1,138,260,439	$1,357,572,539	($219,312,100)
4. Net DTAs/DTLs	**$2,462,312,621**	**$2,386,093,661**	**$76,218,960**

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	$2,005,678,839	$3,602,007,876	($1,596,329,037)
Non taxable investment income	(1,311,027,476)	(2,006,228,292)	695,200,816
Tax Credits	(33,910,900)	(38,395,447)	4,484,547
Items in Equity	31,352,506	(48,888,809)	80,241,315
Foreign Taxes	5,922,259	1,544,853	4,377,406
STAT Reserve Basis Change	(334,024,540)	0	(334,024,540)
Deemed Capital Contribution For Tax	0	3,080,537,241	(3,080,537,241)
Deferred Taxes on Assets Transfer	0	(80,933,688)	80,933,688
Other amounts	(19,232,526)	12,940,959	(32,173,485)
Total incurred income tax expense	$344,758,162	$4,522,584,693	($4,177,826,531)

E. Additional Tax Disclosures

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	$211,589,461	$308,941,235	$520,530,696
2015	1,204,838,532	679,103,647	$1,883,942,179
2016	488,805,003	207,580,895	$696,385,898
Total	$1,905,232,996	$1,195,625,777	$3,100,858,773

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.

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

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

In the fourth quarter, 2016, the Company recorded a payable for a $90,000,000 capital contribution to an insurance subsidiary, PRIAC. The payable was recorded through line 24.04, "Payable to parent, subsidiaries and affiliates" on the Liabilities, Surplus and Other Funds page.

In the fourth quarter, 2016, the Company bought fixed maturity securities from an affiliate for $28,928,034, the fair value on the date of the transfer.

In the fourth quarter, 2016, the Company bought fixed maturity securities from an affiliate for $42,236,151, the fair value on the date of the transfer.

In the fourth quarter, 2016, the Company bought fixed maturity securities from an affiliate for $10,354,672, the fair value on the date of the transfer.

In the fourth quarter, 2016, the Company sold other invested assets to an affiliate for $84,272,590, the fair value on the date of the transfer.

In the fourth quarter, 2016, the Company sold fixed maturity securities to an affiliate for $51,424,004, the fair value on the date of the transfer.

In the third quarter, 2016, the Company sold mortgages to an affiliate for $35,331,764, the fair value on the date of the transfer.

In the third quarter, 2016, the Company sold fixed maturity securities to an affiliate for $17,342,739, the fair value on the date of the transfer.

NOTES TO FINANCIAL STATEMENTS

In the third quarter, 2016, the Company bought fixed maturity securities from 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 $101,120,205, the fair value on the date of the transfer.

In the third quarter, 2016, the Company sold fixed maturity securities to an affiliate for $53,008,825, the fair value on the date of the transfer.

In the third quarter, 2016, the Company bought derivatives from an affiliate for $121,542,208, the fair value on the date of the transfer.

In the third quarter, 2016, the Company bought derivatives from an affiliate for $116,193,416, the fair value on the date of the transfer.

In the third quarter of 2016, the Company received a $13,329,626 capital contribution from its parent, PFI, in the form of tax receivables. The Company, in turn, contributed the tax receivables to an insurance subsidiary, PRIAC.

In the second quarter, 2016, the Company sold derivatives to an affiliate for $16,799,544, the fair value on the date of the transfer.

In the second quarter, 2016, the Company sold derivatives to an affiliate for $8,869,512, the fair value on the date of the transfer.

In the second quarter, 2016, the Company made a $200,000,000 capital contribution to a life insurance subsidiary, Pruco Life Insurance Company, ("Pruco Life".)

In the second quarter, 2016, the Company sold mortgage loans to an affiliate for $36,421,044, the fair value on the date of the transfer.

In the second quarter, 2016, the Company purchased fixed maturity securities from an affiliate for $77,156,144, the fair value on the date of the transfer.

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

In the second quarter, 2016, the Company purchased equity securities from an affiliate for $24,761,727, the fair value on the date of the transfer.

In the first quarter of 2016, the Company received a $16,082,826 capital contribution from its parent, PFI in the form of state tax credits. The Company, in turn, contributed $5,000,000 of state tax credits to a life insurance subsidiary, Pruco Life.

In the fourth quarter, 2015, the Company purchased equity securities from an affiliate for $53,297,389, the fair value on the date of the transfer.

In the fourth quarter, 2015, the Company purchased fixed maturity securities from an affiliate for $15,368,491, the fair value on the date of the transfer.

In the fourth quarter, 2015, the Company purchased fixed maturity securities from an affiliate for $157,648,924, the fair value on the date of the transfer.

In the fourth quarter, 2015, the Company sold fixed maturity securities to an affiliate for $121,267,621, the fair value on the date of the transfer.

In the fourth quarter, 2015, the Company sold other invested assets to an affiliate for $9,243,455, the fair value on the date of the transfer.

In the third quarter, 2015, the Company sold fixed maturity securities to an affiliate for $735,820, the fair value on the date of the transfer.

In the second quarter, 2015, the Company purchased mortgage loans from an affiliate for $18,039,921, the fair value on the date of the transfer.

In the second quarter, 2015, the Company sold fixed maturity securities to an affiliate for $11,172,008, the fair value on the date of the transfer.

In the first quarter, 2015, the Company sold fixed maturity securities to an affiliate for $167,850,243, the fair value on the date of the transfer.

In the first quarter, 2015, the Company sold fixed maturity securities to an affiliate for $17,204,225, the fair value on the date of the transfer.

In the first quarter, 2015, the Company sold fixed maturity securities to an affiliate for $60,565,626, the fair value on the date of the transfer.

10D. At December 31, 2016, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $613,195,373 and a "Payable to parents, subsidiaries and affiliates" of $514,315,683. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.

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

NOTES TO FINANCIAL STATEMENTS

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

10G. All outstanding shares of the Company are 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

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
		$0	$0	$0
Total SSAP No. 97 8a Entities	XXX	$0	$0	$0
b. SSAP No. 97 8b(ii) Entities				
		$0	$0	$0
Total SSAP No. 97 8b(ii) Entities	XXX	$0	$0	$0
c. SSAP No. 97 8b(iii) Entities				
Colico II Inc.	100%	$433,916,314	$433,916,314	$0
Colico Inc.	100%	1,811,149,864	1,811,149,864	0
Orchard Street Acres Inc.	100%	302,709,975	302,709,975	0
Prudential Realty Security Inc. (Common)	63.7%	584,558,523	584,558,523	0
Prudential Realty Securities PFD	63.7%	171,259	171,259	0
PIC Realty Corporation	100%	132,645,299	132,645,299	0
Rock Kensington Limited	100%	33,246,645	33,246,645	0
Rock Rossmarkt SARL	100%	33,734,984	33,734,984	0
Rock Oxford SARL	100%	47,125,550	47,125,550	0
Rock Harman House SARL	100%	35,830,526	35,830,526	0
Rock UK Real Estate II SARL	100%	24,439,308	24,439,308	0
Total SSAP No. 97 8b(iii) Entities	XXX	$3,439,528,247	$3,439,528,247	$0
d. SSAP No. 97 8b(iv) Entities				
		$0	$0	$0
Total SSAP No. 97 8b(iv) Entities	XXX	$0	$0	$0
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$3,439,528,247	$3,439,528,247	$0
f. Aggregate Total (a+e)	XXX	$3,439,528,247	$3,439,528,247	$0

NOTES TO FINANCIAL STATEMENTS

(2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			$0			
Total SSAP No. 97 8a Entities	XXX	XXX	$0	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
			$0			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$0	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Colico II Inc.	Sub-2	8/18/2016	$433,916,314	Yes	No	I
Colico Inc.	Sub-2	8/18/2016	1,811,149,864	Yes	No	I
Orchard Street Acres Inc.	Sub-2	8/18/2016	302,709,975	Yes	No	I
Prudential Realty Security Inc. (Common)	Sub-2	8/24/2016	584,558,523	Yes	No	I
Prudential Realty Securities PFD	Sub-2	11/10/2016	171,259	Yes	No	I
PIC Realty Corporation	Sub-2	1/19/2017	132,645,299	Yes	No	I
Rock Kensington Limited	Sub-1	In Process	N/A	N/A	N/A	N/A
Rock Rossmarkt SARL	Sub-1	In Process	N/A	N/A	N/A	N/A
Rock Oxford SARL	Sub-1	Initial Audit will be complete in 2017	N/A	N/A	N/A	N/A
Rock Harman House SARL	Sub-1	In Process	N/A	N/A	N/A	N/A
Rock UK Real Estate II SARL	Sub-1	In Process	N/A	N/A	N/A	N/A
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$3,265,151,234	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
			$0			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$0	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	3,265,151,234	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	3,265,151,234	XXX	XXX	XXX

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

** I- Immaterial or M- Material

NOTES TO FINANCIAL STATEMENTS

10N. Investment in Insurance SCAs

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Prudential Retirement Insurance and Annuity Company	$8,543,679	($78,388,664)	$1,020,490,361	$1,098,879,025
	$0	$0	$0	$0
	$0	$0	$0	$0
	$0	$0	$0	$0
	$0	$0	$0	$0

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

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

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)
Pru Funding LLC - LT	06/26/2008	Cash	$64,436,000	$64,436,000	6.90%	6.90%	None	$4,446,084
PSE&G	10/13/2010, 10/25/2010	Non-Cash, Energy Credits	$1,605,466	$649,055	11.3092%	11.3092%	None	$85,990
Defined Contribution - LT	06/28/2016	Cash	$116,000,000	$116,000,000	3.0937%	3.0937%	None	$1,794,346
Pru Funding LLC - ST		Cash	$0	$0			None	$742,532
PFI - LT		Cash	$0	$0			None	$614,174

Scheduled principal repayments on debt as of December 31, 2016 are $181,085,055 in 2021 and beyond. As of December 31, 2016, accrued interest was $783,270.

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 (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of New York ("FHLBNY'). Membership allows the Company access to the FHLBNY's financial services, including the ability to obtain collateralized loans and to issue collateralized funding agreements. Under applicable law, the funding agreements issued to the FHLBNY have priority claim status above debt holders of the Company. FHLBNY borrowings and funding agreements are collateralized by qualifying mortgage-related assets or U.S. Treasury securities, the fair value of which must be maintained at certain specified levels relative to outstanding borrowings. FHLBNY membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount equal to 4.5% of outstanding borrowings. Under FHLBNY guidelines, if the Company's financial strength ratings decline below A/A2/A Stable by S&P/Moody's/Fitch, respectively, and the FHLBNY does not receive written assurances from the NJDOBI regarding the Company's solvency, new borrowings from the FHLBNY would be limited to a term of 90 days or less. Currently there are no restrictions on the term of borrowings from the FHLBNY.

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of December 31, 2016, the 5% limitation equates to a maximum amount of pledged assets of $5,843,560,192 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately $4,971,657,170 of which $1,000,000,000 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY's discretion and to the availability of qualifying assets at the Company.

As of December 31, 2016, the Company had pledged assets with a fair value of $1,226,610,285 supporting aggregate outstanding collateralized advances and collateralized funding agreements. As of December 31, 2016, outstanding funding agreements, totaling $1,000,000,000 are included in "Policyholders' account balances." The fair value of qualifying assets that were available to the Company but not pledged amounted to $5,940,216,413 as of December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

(1) FHLB Capital Stock

a. Aggregate Totals

12/31/2016

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$33,391,500	33,391,500	0
Activity Stock	$45,000,000	45,000,000	0
Excess Stock	$0	0	0
Aggregate Total	$78,391,500	$78,391,500	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$4,971,657,170		

12/31/2015

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$53,126,800	53,126,800	0
Activity Stock	$45,000,000	45,000,000	0
Excess Stock	$0	0	0
Aggregate Total	$98,126,800	$98,126,800	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$7,442,319,151		

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

			Eligible for Redemption			
Membership Stock	(1) Current year total	(2) Not eligible for redemption	(3) Less than 6 months	(4) 6 months to less than 1 year	(5) 1 to less than 3 years	(6) 3 to 5 years
Class A	$0	$0	$0	$0	$0	$0
Class B	$33,391,500	$0	$33,391,500	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

(2) Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2016

1. Total General and Separate Accounts as of 12/31/2016

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,226,610,285	$1,183,316,778	$1,000,000,000

2. General Account as of 12/31/2016

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,226,610,285	$1,183,316,778	$1,000,000,000

3. Separate Accounts as of 12/31/2016

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

4. Total General and Separate Accounts as of 12/31/2015

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,418,886,555	$1,363,409,132	$1,000,000,000

b. Maximum Amount Pledged during period ended December 31, 2016

1. Total General and Separate Accounts as of 12/31/2016

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$1,226,610,285	$1,183,316,778	$1,000,000,000

2. General Account as of 12/31/2016

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$1,226,610,285	$1,183,316,778	$1,000,000,000

3. Separate Accounts as of 12/31/2016

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

4. Total General and Separate Accounts as of 12/31/2015

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$1,418,886,555	$1,363,409,132	$1,000,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of December 31, 2016

12/31/2016

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	
Funding Agreements	$1,000,000,000	1,000,000,000	0	1,001,131,237
Other	$0	0	0	
Aggregate Total	$1,000,000,000	$1,000,000,000	$0	$1,001,131,237

12/31/2015

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	
Funding Agreements	$1,000,000,000	1,000,000,000	0	1,001,073,360
Other	$0	0	0	
Aggregate Total	$1,000,000,000	$1,000,000,000	$0	$1,001,073,360

b. Maximum Amount during period ended December 31, 2016

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

c. FHLB - Prepayment Obligations as of December 31, 2016

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Change in benefit obligation:

a. Pension Benefits

	Overfunded		Underfunded	
	2016	**2015**	**2016**	**2015**
1. Benefit obligation at the beginning of year	($9,383,758,809)	($9,687,231,832)	($1,181,197,605)	($1,169,324,188)
2. Service cost	(148,398,225)	(149,212,531)	(37,641,779)	(37,117,326)
3. Interest cost	(417,086,864)	(392,902,773)	(53,517,014)	(48,371,390)
4. Contributions by plan participants	0	0	0	0
5. Actuarial gain (loss)	(363,980,857)	360,711,566	(60,382,838)	2,446,193
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	508,581,784	484,876,761	96,881,438	72,515,924
8. Plan amendments	0	0	0	0
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	(260,373)	(1,346,818)
10. Benefit obligation at end of year	($9,804,642,971)	($9,383,758,809)	($1,236,118,171)	($1,181,197,605)

b. Postretirement Benefits

	Overfunded		Underfunded	
	2016	**2015**	**2016**	**2015**
1. Benefit obligation at the beginning of year	$0	$0	($2,128,708,517)	($2,202,471,429)
2. Service cost	0	0	(16,647,308)	(17,887,648)
3. Interest cost	0	0	(89,799,390)	(84,474,851)
4. Contributions by plan participants	0	0	(30,749,658)	(28,574,555)
5. Actuarial gain (loss)	0	0	47,598,109	39,965,568
6. Foreign currency exchange rate changes	0	0	(619,107)	3,540,442
7. Benefits paid	0	0	179,953,805	179,003,119
8. Plan amendments	0	0	0	(2,120,000)
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	(10,227,954)	(15,689,163)
10. Benefit obligation at end of year	$0	$0	($2,049,200,020)	($2,128,708,517)

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded		Underfunded	
	2016	**2015**	**2016**	**2015**
1. Benefit obligation at the beginning of year	$0	$0	($118,113,000)	($130,706,000)
2. Service cost	0	0	(34,487,000)	(35,097,000)
3. Interest cost	0	0	(2,912,000)	(3,244,000)
4. Contributions by plan participants	0	0	(8,409,000)	(8,858,000)
5. Actuarial gain (loss)	0	0	29,230,000	28,779,000
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	0	0	47,913,000	31,013,000
8. Plan amendments	0	0	0	0
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	0	0
10. Benefit obligation at end of year	$0	$0	($86,778,000)	($118,113,000)

NOTES TO FINANCIAL STATEMENTS

(2) Change in plan assets:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2016	2015	2016	2015	2016	2015
a. Fair value of plan assets at the beginning of year	$11,952,809,368	$12,408,888,639	$1,583,546,267	$1,716,754,755	$70,029,231	$75,326,542
b. Actual return on plan assets	800,573,140	28,797,490	82,404,316	8,521,651	2,419,379	446,051
c. Foreign currency exchange rate changes	0	0	0	0	0	0
d. Reporting entity contribution	96,881,438	72,515,924	10,301,328	8,698,425	33,596,201	16,411,308
e. Plan participants' contributions	0	0	30,749,658	28,574,555	8,409,000	8,858,330
f. Benefits paid	(605,463,222)	(557,392,685)	(179,953,805)	(179,003,119)	(47,913,000)	(31,013,000)
g. Business combinations, divestitures, settlements	0	0	0	0	0	0
h. Fair value of plan assets at the end of year	$12,244,800,724	$11,952,809,368	$1,527,047,764	$1,583,546,267	$66,540,811	$70,029,231

(3) Funded status:

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
Overfunded:				
a. Assets (nonadmitted)				
1. Prepaid benefit costs	$5,967,655,982	$6,080,539,018	$0	$0
2. Overfunded plan assets	(3,527,498,229)	(3,511,488,459)	0	0
3. Total assets (nonadmitted)	$2,440,157,753	$2,569,050,559	$0	$0
Underfunded:				
b. Liabilities recognized				
1. Accrued benefit costs	($1,060,625,220)	($1,012,468,013)	$165,618,837	$218,937,187
2. Liability for benefits	(175,492,951)	(168,729,592)	(687,771,093)	(693,439,143)
3. Total liabilities recognized	($1,236,118,171)	($1,181,197,605)	($522,152,256)	($474,501,956)
c. Unrecognized liabilities	$0	$0	$0	($70,660,294)

NOTES TO FINANCIAL STATEMENTS

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

Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2016	2015	2016	2015	2016	2015
a. Service cost	$186,040,004	$186,329,857	$16,647,308	$17,887,648	$34,487,000	$35,097,000
b. Interest cost	470,603,878	441,274,163	89,799,390	84,474,851	2,912,000	3,244,000
c. Expected return on plan assets	(730,647,224)	(759,796,686)	(105,155,958)	(114,594,742)	(3,000,000)	(3,000,000)
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	325,921,457	308,516,019	47,308,374	44,663,818	(28,649,379)	(26,225,051)
f. Prior service cost or credit	5,743,194	5,743,194	4,173,503	3,911,835	0	0
g. Gain or loss recognized due to a settlement or curtailment	121,354	2,140,181	31,283	(201,787)	0	0
h. Total net periodic benefit cost	**$257,782,663**	**$184,206,728**	**$52,803,900**	**$36,141,623**	**$5,749,621**	**$9,115,949**

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

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
a. Items not yet recognized as a component of net periodic cost - prior year	$4,186,872,902	$4,133,290,678	$743,121,300	$723,469,431
b. Net transition asset or obligation recognized	0	0	0	0
c. Net prior service cost or credit arising during period	0	0	0	2,120,000
d. Net prior service cost or credit recognized	(5,743,194)	(5,743,194)	(4,173,503)	(3,911,835)
e. Net gain and loss arising during period	354,437,779	367,841,437	(24,846,467)	66,107,522
f. Net gain and loss recognized	(325,921,457)	(308,516,019)	(47,308,374)	(44,663,818)
g. Items not yet recognized as a component of net periodic cost - current year	$4,209,646,030	$4,186,872,902	$666,792,956	$743,121,300

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

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	5,743,194	5,743,194	4,196,021	4,173,503
c. Net recognized gains and losses	$329,227,106	$325,865,325	$41,164,459	$47,308,374

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

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	101,088,484	106,831,678	43,822,386	47,995,889
c. Net recognized gains and losses	$4,108,557,546	$4,080,041,224	$622,970,570	$695,125,411

NOTES TO FINANCIAL STATEMENTS

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

	2016	2015
Weighted-average assumptions used to determine net periodic benefit cost for the year ending December 31, 2016 and December 31, 2015:		
a. Weighted-average discount rate	4.50%	4.10%
b. Expected long-term rate of return on plan assets	6.25%	6.25%
c. Rate of compensation increase	4.50%	4.50%
Weighted-average assumptions used to determine projected benefit obligations as of December 31, 2016 and December 31, 2015:		
d. Weighted-average discount rate	4.15%	4.50%
e. Rate of compensation increase	4.50%	4.50%

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

The weighted-average assumptions used to determine net periodic benefit cost for the year ending December 31, 2016 and December 31, 2015 are discount rates of 4.35% and 3.95%, respectively and expected long-term rate of return on plan assets of 7.0% and 7.0%, respectively.

The weighted-average assumptions used to determine accumulated postretirement benefit obligation as of December 31, 2016 and December 31, 2015 are discount rates of 4.05% and 4.35%, respectively.

(9) The amount of the accumulated benefit obligation for defined benefit pension plans was $10,449,079,629 as of December 31, 2016, and $9,977,780,002 for the prior year ended December 31, 2015.

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

	2016	2015
Health care cost trend rates	6.60%	7.00%
Ultimate health care cost trend rate after gradual decrease until 2021	5.00%	5.00%

(11) Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plan. A one-percentage point increase and decrease in assumed health care cost trend rates would have the following effects:

	One Percentage Point Increase	One Percentage Point Decrease
a. Effect on total of service and interest costs components	$6,215,387	$4,922,753
b. Effect on postretirement benefit obligation	$145,815,109	$98,705,764

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

Years	Amount
a. 2017	$777,677,258
b. 2018	799,956,697
c. 2019	818,686,310
d. 2020	836,742,773
e. 2021	864,085,173
f. 2022-2026	$4,560,913,154

(13) The Company anticipates that it will make cash contributions in 2017 of $70,000,000, $10,000,000, and $40,000,000 to the pension, postretirement and the postemployment plans, respectively.

(14) There were no purchases of annuity contracts in 2016 and 2015, respectively. The approximate future annual benefit payment for the annuity contracts was $19,019,517 and $19,663,002 in 2016 and 2015, respectively.

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

(16) Not applicable.

(17) Certain employees are provided special termination benefits under non-qualified plans in the form of unreduced early retirement benefits as a result of their involuntary termination. The cost associated with these benefits for 2016 was $110,000.

(18) There were no pension plan amendments in 2016 and 2015, respectively.

There were no material postretirement plan amendments in 2016 and 2015.

(19) Not applicable. The Company does not have any plan assets that it expects will be returned during 2016.

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

(21) The calculated transition liability at adoption of SSAP No. 92, "Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14", ("SSAP No. 92") and SSAP No. 102, "Accounting for Pensions, A Replacement of SSAP No. 89" ("SSAP No. 102") was $938,997,578. The balance as of December 31, 2015 was $70,660,294. For 2016, $70,660,294 was recognized.

B. The plan fiduciaries for the Company's pension and postretirement plans have developed guidelines for asset allocations reflecting a percentage of total assets by asset class, which are reviewed on an annual basis. Asset allocation targets as of December 31, 2016 are as follows:

	Pension Investment Policy Guidelines 2016		Postretirement Investment Policy Guidelines 2016	
	Minimum	**Maximum**	**Minimum**	**Maximum**
Asset category				
U.S. Stocks……	2%	16%	27%	60%
International Stocks……..	2%	16%	2%	23%
Bonds……	52%	67%	4%	50%
Short Term Investments……..	0%	15%	0%	42%
Real Estate……	2%	16%	0%	0%
Other……..	0%	16%	0%	0%

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

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

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

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

There were no investments in Prudential Financial Common Stock as of December 31, 2016 and December 31, 2015 for either the pension or postretirement plans.

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

Private equity and real estate partnerships do not provide redemption rights to their investors, and there is not a public market for these investments. The Plan's ability to redeem its investments at the end of the partnership term will depend on the ability of the fund manager to liquidate the illiquid private equity or real estate holdings. These funds are established with expected terms ranging from seven to fifteen years, with an option to extend the liquidation period for additional terms of up to two years.

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

Hedge fund investments are structured as fund-of-funds vehicles or as direct investments in various hedge funds. The fund-of-funds vehicles are used for the purpose of making investments in a diverse portfolio of smaller hedge funds, while the direct investments allow for larger targeted investments without the additional fees inherent in a fund-of-funds structure. The hedge fund investments may be subject to initial period lock-up restrictions, under which capital must remain invested for a minimum period, ranging from one to two years. At December 31, 2016 and December 31, 2015, substantially none of the funds were in their initial lock-up period. Following the expiration of a fund's lock-up period, redemptions are permitted quarterly, semi-annually or annually, with advance written notice from 65 to 185 days, depending on the fund. However, redemptions from hedge funds and fund-of-funds may also be restricted by a maximum redemption limitation on any redemption payment date, generally stated as a percentage of the total fund assets or total investment by the redeeming investor; payments of redemptions in excess of that "gate" amount are deferred. The Plan's hedge fund investments include "gate" limits of 20% to 25% of the hedge fund's net assets, depending on the fund.

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

C.

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2016:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Pooled separate accounts (1)	$0	$472,241,485	$0	$472,241,485
Common/collective trusts (1)	0	66,465,364	0	$66,465,364
Subtotal-U.S. Stocks	$0	$538,706,849	$0	$538,706,849
International Stocks:				
Pooled separate accounts (2)	$0	$268,621,180	$0	$268,621,180
Common/collective trusts (3)	0	218,453,579	0	$218,453,579
Subtotal-International Stocks	$0	$487,074,759	$0	$487,074,759
Bonds:				
Pooled separate accounts (4)	$0	$1,247,311,917	$36,430,513	$1,283,742,430
Common/collective trusts (5)	0	225,518,336	0	$225,518,336
U.S. government securities (federal):				
Mortgage-backed	0	893,928	0	$893,928
Other U.S. government securities	0	992,762,036	0	$992,762,036
U.S. government securities (state & other)	0	520,621,635	0	$520,621,635
Non U.S. government securities	0	8,064,278	0	$8,064,278
Corporate Debt:				
Corporate bonds (6)	0	4,039,376,303	0	$4,039,376,303
Asset-backed	0	6,625,334	0	$6,625,334
CMOs (7)	0	505,712,185	0	$505,712,185
Interest rate swaps (Notional amount: $2,594,600,000)	0	8,821,908	0	$8,821,908
Other (8)	532,655,845	7,302,931	49,309,310	$589,268,086
Unrealized gain (loss) on securities lending (9)	0	0	0	$0
Subtotal-Bonds	$532,655,845	$7,563,010,791	$85,739,823	$8,181,406,459
Short Term Investments:				
Pooled separate accounts	$0	$54,909,488	$0	$54,909,488
Subtotal-Short Term Investments	$0	$54,909,488	$0	$54,909,488
Real Estate:				
Pooled separate accounts (10)	$0	$0	$665,604,457	$665,604,457
Partnerships	0	0	370,777,059	$370,777,059
Subtotal-Real Estate	$0	$0	$1,036,381,516	$1,036,381,516
Other:				
Partnerships	$0	$0	$550,679,714	$550,679,714
Hedge funds	0	0	1,395,641,939	$1,395,641,939
Subtotal-Other	$0	$0	$1,946,321,653	$1,946,321,653
Total Plan Assets	**$532,655,845**	**$8,643,701,887**	**$3,068,442,992**	**$12,244,800,724**

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2015:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Pooled separate accounts (1)	$0	$635,811,565	$0	$635,811,565
Common/collective trusts (1)	0	85,270,439	0	$85,270,439
Subtotal-U.S. Stocks	$0	$721,082,004	$0	$721,082,004
International Stocks:				
Pooled separate accounts (2)	$0	$321,210,967	$0	$321,210,967
Common/collective trusts (3)	0	228,614,142	0	$228,614,142
Subtotal-International Stocks	$0	$549,825,109	$0	$549,825,109
Bonds:				
Pooled separate accounts (4)	$0	$1,183,033,382	$35,042,109	$1,218,075,491
Common/collective trusts (5)	0	138,836,125	0	$138,836,125
U.S. government securities (federal):				
Mortgage-backed	0	1,040,913	0	$1,040,913
Other U.S. government securities	0	661,255,913	0	$661,255,913
U.S. government securities (state & other)	0	581,838,602	0	$581,838,602
Non U.S. government securities	0	8,186,220	0	$8,186,220
Corporate Debt:				
Corporate bonds (6)	0	4,417,031,602	0	$4,417,031,602
Asset-backed	0	7,886,151	0	$7,886,151
CMOs (7)	0	108,918,120	0	$108,918,120
Interest rate swaps (Notional amount: $2,072,766,000)	0	(5,445,428)	0	($5,445,428)
Other (8)	685,012,003	2,223,210	92,862,390	$780,097,603
Unrealized gain (loss) on securities lending (11)	0	0	0	$0
Subtotal-Bonds	$685,012,003	$7,104,804,810	$127,904,499	$7,917,721,312
Short Term Investments:				
Pooled separate accounts	$0	$38,634,499	$0	$38,634,499
Subtotal-Short Term Investments	$0	$38,634,499	$0	$38,634,499
Real Estate:				
Pooled separate accounts (10)	$0	$0	$607,371,492	$607,371,492
Partnerships	0	0	346,684,766	$346,684,766
Subtotal-Real Estate	$0	$0	$954,056,258	$954,056,258
Other:				
Partnerships	$0	$0	$480,956,657	$480,956,657
Hedge funds	0	0	1,290,533,529	$1,290,533,529
Subtotal-Other	$0	$0	$1,771,490,186	$1,771,490,186
Total Plan Assets	**$685,012,003**	**$8,414,346,422**	**$2,853,450,943**	**$11,952,809,36**

(1) These categories invest in U.S. stocks whose objective is to track or outperform various indexes.
(2) This category invests in a large cap international stocks whose objective is to track an index.
(3) This category invests in international stocks, primarily large cap, whose objective is to outperform various indexes. This category also includes a global equity fund, primarily focused on new market leaders with sustainable competitive advantage.
(4) This category invests in bond funds, primarily highly rated private placement securities.
(5) This category invests in bond funds, primarily highly rated public securities whose objective is to outperform an index.
(6) This category invests in highly rated corporate securities.
(7) This category invests in highly rated Collateralized Mortgage Obligations.
(8) Primarily cash and cash equivalents, short term investments, payables and receivables, and open future contract positions (including fixed income collateral).
(9) The contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $627,480,923 and the liability for securities lending collateral is $627,480,923.
(10) This category invests in commercial real estate and real estate securities funds, whose objective is to outperform an index.
(11) The contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $162,630,205 and the liability for securities lending collateral is $162,630,205.

NOTES TO FINANCIAL STATEMENTS

(2) Pension Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2016:

Description for each class of Plan Assets	Beginning Balance at 1/1/2016	Transfers into Level 3	Transfers out of Level 3	Returns on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2016
Bonds:										
Pooled separate accounts	$35,042,109	$0	$0	$1,388,404	$0	$0	$0	$0	$0	$36,430,513
Other	$92,862,390	0	0	0	0	0	49,309,310	0	(92,862,390)	$49,309,310
Real Estate:										
Pooled separate accounts	$607,371,492	0	0	60,738,442	5,829,407	149,027,809	0	(157,362,693)	0	$665,604,457
Partnerships	$346,684,766	0	0	7,742,518	0	52,215,275	0	0	(35,865,500)	$370,777,059
Other:										
Partnerships	$480,956,657	0	0	53,898,832	0	64,685,783	0	0	(48,861,558)	$550,679,714
Hedge funds	$1,290,533,529	0	0	24,802,980	0	310,925,693	0	0	(230,620,263)	$1,395,641,939
Total Plan Assets	**$2,853,450,943**	**$0**	**$0**	**$148,571,176**	**$5,829,407**	**$576,854,560**	**$49,309,310**	**($157,362,693)**	**($408,209,711)**	**$3,068,442,992**

Pension Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2015:

Description for each class of Plan Assets	Beginning Balance at 1/1/2015	Transfers into Level 3	Transfers out of Level 3 (1)	Returns on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2015
Bonds:										
Pooled separate accounts	$34,615,825	$0	$0	$426,284	$0	$0	$0	$0	$0	$35,042,109
Corporate bonds	$14,216,490	0	(14,159,064)	(499)	0	0	0	0	(56,927)	$0
Other	$72,574,839	0	0	0	0	0	92,862,390	0	(72,574,839)	$92,862,390
Real Estate:										
Pooled separate accounts	$464,739,468	0	0	81,359,001	2,046,242	342,942,154	0	(283,715,373)	0	$607,371,492
Partnerships	$336,160,465	0	0	31,900,597	0	68,123,019	0	0	(89,499,315)	$346,684,766
Other:										
Partnerships	$455,094,285	0	0	34,331,073	0	53,788,186	0	0	(62,256,887)	$480,956,657
Hedge funds	$1,144,009,568	0	0	(7,455,979)	122,216	276,070,000	0	0	(122,212,276)	$1,290,533,529
Total Plan Assets	**$2,521,410,940**	**$0**	**($14,159,064)**	**$140,560,477**	**$2,168,458**	**$740,923,359**	**$92,862,390**	**($283,715,373)**	**($346,600,244)**	**$2,853,450,943**

(1) The transfers from level 3 to level 2 are due to the availability of external pricing sources.

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2016:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Variable Life Insurance Policies (1)	$0	$506,104,156	$0	$506,104,156
Common trusts (2)	0	169,897,609	0	$169,897,609
Equities	0	0	0	$0
Other (8)	0	0	0	$0
Subtotal-U.S. Stocks	**$0**	**$676,001,765**	**$0**	**$676,001,765**
International Stocks:				
Variable Life Insurance Policies (3)	$0	$90,170,887	$0	$90,170,887
Common trusts (4)	0	96,608,376	0	$96,608,376
Subtotal-International Stocks	**$0**	**$186,779,263**	**$0**	**$186,779,263**
Bonds:				
Variable Life Insurance Policies (5)	$0	$157,153,266	$0	$157,153,266
Common trusts (5)	0	58,929,963	0	$58,929,963
U.S. government securities (federal):				
Mortgage-backed	0	0	0	$0
Other U.S. government securities	0	77,863,388	0	$77,863,388
U.S. government securities (state & other)	0	201,730	0	$201,730
Non U.S. government securities	0	1,791,843	0	$1,791,843
Corporate Debt:				
Corporate bonds (6)	0	175,728,594	0	$175,728,594
Asset-backed	0	48,161,994	1,000,000	$49,161,994
CMOs (7)	0	21,989,408	4,869,502	$26,858,910
Interest rate swaps (Notional amount: $271,035,000)	0	754,632	0	$754,632
Other (8)	1,257,341	120,963	534,317	$1,912,621
Unrealized gain (loss) on securities lending (9)	0	0	0	$0
Subtotal-Bonds	**$1,257,341**	**$542,695,781**	**$6,403,819**	**$550,356,941**
Short Term Investments:				
Registered investment companies	$113,909,795	$0	$0	$113,909,795
Subtotal-Short Term Investments	**$113,909,795**	**$0**	**$0**	**$113,909,795**
Total Plan Assets	**$115,167,136**	**$1,405,476,809**	**$6,403,819**	**$1,527,047,764**

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2015:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Variable Life Insurance Policies (1)	$0	$591,825,254	$0	$591,825,254
Common trusts (2)	0	169,391,979	0	$169,391,979
Equities	83,336	0	0	$83,336
Other (8)	0	0	75,712	$75,712
Subtotal-U.S. Stocks	**$83,336**	**$761,217,233**	**$75,712**	**$761,376,281**
International Stocks:				
Variable Life Insurance Policies (3)	$0	$89,215,952	$0	$89,215,952
Common trusts (4)	0	96,908,585	0	$96,908,585
Subtotal-International Stocks	**$0**	**$186,124,537**	**$0**	**$186,124,537**
Bonds:				
Variable Life Insurance Policies (3)	$0	$59,365,053	$0	$59,365,053
Common trusts (5)	0	66,513,978	0	$66,513,978
U.S. government securities (federal):				
Mortgage-backed	0	4,060,587	0	$4,060,587
Other U.S. government securities	0	79,857,587	0	$79,857,587
U.S. government securities (state & other)	0	0	0	$0
Non U.S. government securities	0	4,600,586	0	$4,600,586
Corporate Debt:				
Corporate bonds (6)	0	204,242,305	0	$204,242,305
Asset-backed	0	52,996,142	0	$52,996,142
CMOs (7)	0	29,640,065	312,765	$29,952,830
Interest rate swaps (Notional amount: $379,555,000)	0	326,995	0	$326,995
Other (8)	5,890,570	(87,163)	2,658,218	$8,461,625
Unrealized gain (loss) on security lending (10)	0	0	0	$0
Subtotal-Bonds	**$5,890,570**	**$501,516,135**	**$2,970,983**	**$510,377,688**
Short Term Investments:				
Registered investment companies	125,667,761	0	0	$125,667,761
Subtotal-Short Term Investments	**$125,667,761**	**$0**	**$0**	**$125,667,761**
Total Plan Assets	**$131,641,667**	**$1,448,857,905**	**$3,046,695**	**$1,583,546,267**

(1) This category invests in U.S. equity funds, primarily large cap equities whose objective is to track an index via pooled separate accounts and registered investment companies.
(2) This category invests in U.S. equity funds, primarily large cap equities.
(3) This category invests in international equity funds, primarily large cap equities whose objective is to track an index.
(4) This category fund invests in large cap international equity funds whose objective is to outperform an index.
(5) This category invests in U.S. government and corporate bond funds.
(6) This category invests in highly rated corporate bonds.
(7) This category invests in highly rated Collateralized Mortgage Obligations.
(8) Cash and cash equivalents, short term investments, payables and receivables and open future contract positions (including fixed income collateral).
(9) The contractual net value of the investment of securities lending collateral and the liability for securities lending collateral is zero.
(10) The contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $2,077,689 and the liability for securities lending collateral is $2,077,689.

NOTES TO FINANCIAL STATEMENTS

(2) Postretirement Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2016

Description for each class of Plan Assets	Beginning Balance at 1/1/2016	Transfers into Level 3	Transfers out of Level 3	Returns on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2016
U.S. Stocks:										
Other	$75,712	$0	$0	$0	$0	$0	$0	$0	($75,712)	$0
Bonds:										
Asset-backed	$0	0	0	3,100	0	996,900	0	0	0	$1,000,000
CMO	$312,765	0	0	6,263	0	4,761,180	0	0	(210,706)	$4,869,502
Other	$2,658,218	0	0	0	0	0	534,317	0	(2,658,218)	$534,317
Total Plan Assets	**$3,046,695**	**$0**	**$0**	**$9,363**	**$0**	**$5,758,080**	**$534,317**	**$0**	**($2,944,636)**	**$6,403,819**

Description for each class of Plan Assets	Beginning Balance at 1/1/2015	Transfers into Level 3	Transfers out of Level 3 (1)	Returns on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2015
U.S. Stocks:										
Other	$192,095	$0	$0	$0	$0	$0	$75,712	$0	($192,095)	$75,712
Bonds:										
Corporate bonds	$1,313,106	0	(1,313,106)	0	0	0	0	0	0	$0
Asset-backed	$492,050	0	(492,050)	0	0	0	0	0	0	$0
CMO	$0	0	0	157	0	319,373	0	0	(6,765)	$312,765
Other	($4,929,474)	0	0	0	0	0	2,658,219	0	4,929,473	$2,658,218
Total Plan Assets	**($2,932,223)**	**$0**	**($1,805,156)**	**$157**	**$0**	**$319,373**	**$2,733,931**	**$0**	**$4,730,613**	**$3,046,695**

(1) The transfers from level 3 to level 2 are due to the availability of external pricing sources.

D. The domestic discount rate used to value the pension and postretirement obligations at December 31, 2016 and December 31, 2015 is based upon the value of a portfolio of Aa investments whose cash flows would be available to pay the benefit obligation's cash flows when due. The December 31, 2016 portfolio is selected from a compilation of approximately 720 Aa-rated bonds across the full range of maturities. Since yields can vary widely at each maturity point, the Company generally avoids using the highest and lowest yielding bonds at the maturity points, so as to avoid relying on bonds that might be mispriced or misrated. This refinement process generally results in having a distribution from the 10th to 90th percentile. The Aa portfolio is then selected and, accordingly, its value is a measure of the benefit obligation. A single equivalent discount rate is calculated to equate the value of the Aa portfolio to the cash flows for the benefit obligation. The result is rounded to the nearest 5 basis points and the benefit obligation is recalculated using the rounded discount rate.

The pension and postretirement expected long-term rates of return on plan assets for 2016 were determined based upon an approach that considered the allocation of plan assets as of December 31, 2015. Expected returns are estimated by asset class as noted in the discussion of investment policies and strategies below. Expected returns on asset classes are developed using a building-block approach that is forward looking and are not strictly based upon historical returns. The building blocks for equity returns include inflation, real return, a term premium, an equity risk premium, capital appreciation and the effect of active management, expenses and the effect of rebalancing. The building blocks for fixed maturity returns include inflation, real return, a term premium, credit spread, capital appreciation and the effect of active management, expenses and the effect of rebalancing.

The Company applied the same approach to the determination of the expected long term rate of return in 2016. The expected long term rate of return for 2016 is 6.25**%** and 7.00% for the pension and postretirement plans, respectively.

E. The Company sponsors voluntary savings plans for employees (401(k) plans). The plans provide for salary reduction contributions by employees and matching contributions by the Company of up to 4% of annual salary for 2016 and 2015. The matching contributions by the Company included in “Other expenses” are $72,296,467 and $64,214,511 for 2016 and 2015 respectively.

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

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

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

I. Impact of Medicare Modernization Act on Postretirement Benefits

(1) Not applicable.

(2) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

	Other Postretirement Benefits	Other Postretirement Benefit Subsidy Receipt
2017	166,830,952	10,344,711
2018	170,209,333	10,754,786
2019	172,338,058	11,137,043
2020	172,896,826	11,468,738
2021	171,896,544	11,778,723
2022-2026	829,375,404	62,690,353
Total	**$1,683,547,117**	**$118,174,354**

NOTES TO FINANCIAL STATEMENTS

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

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

(2) The Company has no preferred stock outstanding.

(3) New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company's surplus or net gain from operations as of the preceding December 31. As of December 31, 2016, the Company's statutory surplus was $11,173,695,917. For the year-ended, December 31, 2016, the Company's net gain from operations was $5,720,008,964. See Note 13.4 for dividends that were paid during 2016 and 2015.

(4) In June 2016, the Company paid a dividend of $900,000,000 to its parent, PFI, of which $463,206,111 was an extraordinary dividend and $436,793,889 was an ordinary dividend. Of the $900,000,000 dividend, $542,000,000 was recorded as a return of capital and $358,000,000 was recorded as dividend to stockholders. The extraordinary dividend was approved by the State of New Jersey.

In April 2016, the Company paid a dividend of $2,117,728,518 to its parent, PFI, of which $1,513,206,111 was an extraordinary dividend and $604,522,407 was an ordinary dividend. The dividend was recorded as dividend to stockholders. The extraordinary dividend was approved by the State of New Jersey.

In May 2015, the Company paid an extraordinary dividend of $1,950,000,000 to its parent, PFI, of which $1,250,000,000 was recorded as a return of capital and $700,000,000 was recorded as a dividend to stockholder. The extraordinary dividend was approved by the State of New Jersey.

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

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

(7) There are no advances to surplus not repaid

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

(9) In accordance with the requirements of the various states, a special surplus fund has been established for contingency reserves of $219,371,626 and $360,291,891 as of December 31, 2016 and December 31, 2015, respectively.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $140,344,241 and $1,399,256,108 as of December 31, 2016 and December 31, 2015, respectively.

(11) The following table provides information relating to the outstanding surplus notes as of December 31, 2016:

Date Issued	Interest Rate	Face Amount of Notes	Carrying Value	Principal And/Or Interest Paid Current Year	Total Principal And/Or Interest Paid	Unapproved Principal And/Or Interest	Date of Maturity
9/18/2009	5.36%	500,000,000	500,000,000	26,800,000	181,867,778	13,400,000	9/18/2019
7/1/1995	8.3%	350,000,000	344,082,784	29,050,000	612,895,517	14,525,000	7/1/2025
Totals:		$850,000,000	$844,082,784	$55,850,000	$794,763,295	$27,925,000	

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

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

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1.00. As of December 31, 2016 and December 31, 2015, the tangible net worth of Pru Funding was $18,451,341 and $13,231,508, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $50,500,000 as of December 31, 2016. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

3) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of December 31, 2016 and December 31, 2015, the net capital of Pruco Securities was $17,780,274 and $17,864,981, respectively. On December 23, 2011, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

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

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

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

7) John Hancock Retail Investment is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lenders, JP Morgan Chase. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 25, 2017.

8) 101 Mission Investment is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lenders, HSBC Bank USA, N.A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of May 1, 2023.

9) The Company has acquired 80% ownership of Don CeSar Resort Hotel, Ltd., an other invested asset, through Rosada Grande LLC and Don CeSar Investor LLC. The Company has issued a guarantee in relation to the acquisition of this investment. The guarantee is issued to the senior mortgage lenders, MetLife. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 1, 2020.

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

11) The Belden Stratford Investment is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, HSBC Bank USA,

N.A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of March 1, 2024.

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

13) 92 West Paces is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Federal Home Loan Mortgage Corporation. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of September 1, 2021.

14) E. 22nd Street SSGA Venture LLC is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Nationwide Life Insurance Company. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of May 5, 2019.

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

16) Rock Harman House S.a.r.l. is a real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Aareal Bank AG. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of August 29, 2019.

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

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

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

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

21) Prudential Legacy Insurance Company ("PLIC"), a wholly owned subsidiary of the Company, enters into securities repurchase transactions pursuant to which PLIC transfers securities to third parties and receives cash as collateral, which it invests. The Company guarantees the obligations of PLIC to certain of PLIC's counterparties under these transactions in the event of PLIC's non-performance. The amount of the guarantee is equal to the notional amount guaranteed transaction, which was $1,873,004,069 as of December 31, 2016, and there is not a contractual limit on PLIC's repurchase agreement transactions. The guarantee will remain in effect as long as PLIC has outstanding guaranteed obligations.

NOTES TO FINANCIAL STATEMENTS

#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Other Invested Assets (Page 2, Line 8)	$50,500,000	No payments required since inception.
3	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Other Invested Assets (Page 2, Line 8)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2011 for $10,000,000.
4	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
5	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
6	Guarantee protection of plan assets under the Company's ERISA Separate Accounts	(d)	Separate Accounts Liability (Page 3, Line 27)	(b)	No payments required since inception.
7	Guarantee related to acquisition of John Hancock real estate investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
8	Guarantee related to 100 Spear Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
9	Guarantee related to acquisition of Don CeSar real estate investment	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
10	Guarantee related to Metro Retail Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
11	Guarantee related to the Belden Stratford Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
12	Guarantee related to Plaza San Remo Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
13	Guarantee related to 92 West Paces Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
14	Guarantee related to E. 22nd Street SSGA Venture LLC	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
15	Guarantee related to GA Collins LLC	(a)	Other Invested Assets (Page 2, Line 8)	$1,000,000,000	No payments required since inception.
16	Guarantee related to Rock Harman House S.a.r.l.	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
17	Guarantee related to Rock UK Real Estate II S.a.r.l.	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
18	Guarantee related to Kyarra S.a.r.l.	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
19	Pledge agreement related to Kyarra S.a.r.l.	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
20	Guarantee related to Thurloe Commercial Guernsey Limited	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
21	Guarantee related to Prudential Legacy Insurance Company	(a)	Common Stock (Page 2, Line 2.2)	$1,873,004,069	No payments required since inception.

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

NOTES TO FINANCIAL STATEMENTS

(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the Company could be required to make as of December 31, 2016.	$2,923,504,069
b.	Current liability recognized in financial statements as of December 31, 2016:	
	Noncontingent liabilities	$0
	Contingent liabilities	$0
c.	Financial statement impact as of December 31, 2016 if action under Guarantee is required:	
d.	Investments in Affiliated Other Invested Assets and Common Stock	$2,923,504,069
	Joint ventures	$0
	Dividends to stockholders (capital contribution)	$0
	Expense	$0
	Other	$0
e.	Total	$2,923,504,069

14B. Assessments

In 1991, the Company established a liability for guaranty fund assessments as a result of the Executive Life Insurance Company (“ELIC”), insolvency. In 2007, the Company also established a guaranty fund assessment liability related to Executive Life Insurance Company of New York (“ELNY”). In 2010, the Company established a guaranty fund assessment liability related to Penn Treaty Network America Insurance Company ("Penn Treaty"). In the second quarter of 2011, the Company established a guaranty fund assessment liability related to Lincoln Memorial Life Insurance Company. The assessments are expected to be paid out over a number of years. As of December 31, 2016 and December 31, 2015 the total amount of the liability related to guaranty fund assessments was $42,459,488 and $29,902,517, respectively. As of December 31, 2016, the Company also held a related asset of $69,712,046, for premium tax credits associated with the guaranty 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.

Periodically as new information becomes available, the Company revises its estimates for both the guaranty fund assessment liability and the related asset. In 2016, a $3,506,713 increase in the net liability (net of the related asset) was recorded through the Summary of Operations related to the Penn Treaty insolvency.

Assets recognized from paid and accrued premium tax offsets as of December 31, 2015:	$66,201,920
Decreases as of December 31, 2016:	
Premium tax offsets utilized	6,387,745
Increases as of December 31, 2016:	
Additional premium tax offsets applied	9,897,871
Assets recognized from paid and accrued premium tax offsets as of December 31, 2016:	$69,712,046

14C. Gain Contingencies

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

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	$7,516,011

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.

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, including in both cases businesses that have been either divested or placed in wind down status. Some of these proceedings have been brought on behalf of various alleged classes of complainants. In certain of these matters, the plaintiffs are seeking large and/or indeterminate amounts, including punitive or exemplary damages. The outcome of litigation or a regulatory matter, and the amount or range of potential loss at any particular time, is often inherently uncertain. The following is a summary of certain pending proceedings.

Individual Annuities, Individual Life and Group Insurance

Escheatment Litigation

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

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

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

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

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.

Huffman v. The Prudential Insurance Company of America

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

Other Matters

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 benefitting 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.

Wells Fargo MyTerm Sales

In December 2016, PFI announced that it suspended sales of its MyTerm life insurance product through Wells Fargo pending completion of a Company-initiated review of how the product was being sold through Wells Fargo. PFI has offered to reimburse the full amount of premium with interest, to any Wells Fargo customers with concerns about the way in which the product was purchased. Wells Fargo distributed the product from June 2014 until sales were suspended, and PFI's total annualized new business premiums associated with sales through Wells Fargo were approximately $4 million.

PFI has received inquiries, requests for information, subpoenas and a civil investigative demand related to this matter from state and federal regulators, including its lead state insurance regulator NJDOBI, state attorneys general and federal legislators, and PFI is responding to these requests. PFI has also received a shareholder demand for certain books and records under New Jersey law. Litigation related to this matter is described below. PFI may become subject to additional regulatory inquiries and other investigations and actions, shareholder demands and litigation related to this matter. PFI has provided notice to Wells Fargo that it may seek indemnification under the MyTerm distribution agreement between the parties.

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

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

Alex Perea, individually and on behalf of all others similarly situated v. The Prudential Insurance Company of America, et al.

In December 2016, a putative class action complaint entitled *Alex Perea, individually and on behalf of all others similarly situated v. The Prudential Insurance Company of America, Pruco Life Insurance Company of New Jersey, and Pruco Life Insurance Company*, was filed in the United States District Court for the District of New Jersey. The complaint: (i) alleges that Defendants conspired with Wells Fargo to sell a life insurance product to Wells Fargo customers without their knowledge or consent and violated federal law (Racketeer Influenced and Corrupt Organizations Act ("RICO")) and New Jersey law (Consumer Fraud Act); and (ii) seeks injunctive relief, compensatory damages, exemplary and statutory penalties, treble damages, interest and attorneys' fees and costs. In January 2017, plaintiff filed an amended complaint in the United States District Court for the District of New Jersey, alleging the same claims contained in the Complaint. In February 2017, the Amended Complaint was withdrawn with prejudice.

Wood II, et al. v. PRIAC

In December 2015, a putative class action complaint entitled, *Leonard D. Wood II on behalf of the KeHe Distributors, Inc. 401(k) Retirement Saving Non-Union Plan and Maya Shaw on behalf of the Exco Resources, Inc. 401(k) Plan and all other similarly situated ERISA-covered employee pension benefit plans v. PRIAC* was filed in the United States District Court, District of Connecticut. The complaint: (i) seeks certification of a class of all ERISA-covered employee pension benefit plans whose plan assets were invested in group annuity contract stable value funds within six years prior to, on, or after December 3, 2015; and (ii) alleges that PRIAC breached its fiduciary obligations and accepted excessive compensation by crediting rates on the stable value accounts that are less than PRIAC's internal rate of return on those plan assets without disclosing this spread to the plans. In February 2016, PRIAC filed a motion to dismiss the complaint. In September 2016, the Court issued a decision: (i) denying PRIAC's motion to dismiss the claim alleging that it is a fiduciary under ERISA; and (ii) granting PRIAC's motion to dismiss the claim alleging non-fiduciary liability. In October 2016, PRIAC filed its Answer. In January 2017, Plaintiffs filed a motion for class certification. In February 2017, the court granted the unopposed motion of plaintiff Wood on behalf of the KeHE plan to dismiss the case as to the KeHE plan without prejudice.

Muir v. PRIAC, et al.

In February 2016, a putative class action complaint entitled *Randall C. Muir, on behalf of the Ferguson Enterprises, Inc. 401(k) Retirement Savings Plan and All Other Similarly Situated Plans v. Prudential Retirement Insurance and Annuity Company, Prudential Bank & Trust, FSB, and Prudential Investment Management Services, LLC*, was filed in the United States District Court, District of Connecticut. The complaint: (i) seeks certification of a class of all ERISA covered employee pension benefit plans with which PRIAC has maintained a contractual relationship based on a group annuity contract or group funding agreement; and (ii) alleges that the defendants breached their fiduciary obligations by accepting revenue sharing payments from investment vehicles in its separate accounts and/or by accepting excessive compensation by crediting rates on stable value accounts that are less than PRIAC's internal rate of return. In April 2016, Plaintiff filed an unopposed motion to consolidate this lawsuit with the Rosen lawsuit. In May 2016, the Court granted the unopposed motion to consolidate the Muir and Rosen lawsuits. The Muir case has been removed from the Court's docket. In November 2016, Plaintiff filed a Notice of Voluntary Dismissal without Prejudice.

Rosen v. PRIAC, et al.

In December 2015, a putative class action complaint entitled *Richard A. Rosen, On behalf of the Ferguson Enterprises, Inc. 401(k) Retirement Savings Plan and On behalf of All Other Similarly Situated Employee Benefit Plans v. PRIAC, Prudential Bank & Trust, FSB and Prudential Investment Management Services, LLC* was filed in the United States District Court,

District of Connecticut. The complaint: (i) seeks certification of a class of all ERISA-covered employee pension benefit plans with which PRIAC has maintained a contractual relationship based on a group annuity contract or group funding agreement; and (ii) alleges that the defendants breached their fiduciary obligations by accepting revenue sharing payments from investment vehicles in its separate accounts and/or by accepting excessive compensation by crediting rates on stable value accounts that are less that PRIAC's internal rate of return. In April 2016, Plaintiff filed an amended complaint: (i) removing Prudential Investment Management Services, LLC, as a defendant; (ii) withdrawing all claims concerning Stable Value Accounts; and (iii) adding as defendants the employer/sponsor of Plaintiff's retirement plan (Ferguson Enterprises, Inc.), and the investment advisor for Plaintiff's retirement plan (Capfinancial Partners, LLC d/b/a Captrust Financial Advisors). In May 2016, the *Muir v. PRIAC* complaint was consolidated with this lawsuit. In June 2016, PRIAC, along with the other named defendants, filed motions to dismiss the amended complaint. In December 2016, the court granted defendants' motions to dismiss with prejudice. In January 2017, Plaintiffs filed a Notice of Appeal to the Second Circuit.

Bouder v. PFI

In October 2006, a purported class action lawsuit, *Bouder v. Prudential Financial, Inc. and Prudential Insurance Company of America*, was filed in the United States District Court for the District of New Jersey, claiming that PFI failed to pay overtime to insurance agents in violation of federal and Pennsylvania law, and that improper deductions were made from these agents' wages in violation of state law. The complaint sought back overtime pay and statutory damages, recovery of improper deductions, interest, and attorneys' fees. In March 2008, the court conditionally certified a nationwide class on the federal overtime claim. Separately, in March 2008, a purported nationwide class action lawsuit was filed in the United States District Court for the Southern District of California, *Wang v. Prudential Financial, Inc. and Prudential Insurance,* claiming that PFI failed to pay its agents overtime and provide other benefits in violation of California and federal law and seeking compensatory and punitive damages in unspecified amounts. In September 2008, *Wang* was transferred to the United States District Court for the District of New Jersey and consolidated with the *Bouder* matter. Subsequent amendments to the complaint resulted in additional allegations involving purported violations of an additional nine states' overtime and wage payment laws. In February 2010, PFI moved to decertify the federal overtime class that had been conditionally certified in March 2008 and moved for summary judgment on the federal overtime claims of the named plaintiffs. In July 2010, plaintiffs filed a motion for class certification of the state law claims. In August 2010, the district court granted PFI's motion for summary judgment, dismissing the federal overtime claims. In January 2013, the Court denied plaintiffs' motion for class certification in its entirety. In July 2013, the Court granted plaintiffs' motion for reconsideration, permitting plaintiffs to file a motion to certify a class of employee insurance agents seeking recovery under state wage and hour laws. In September 2013, plaintiffs filed a renewed motion for class certification. In February 2015, the federal District Court for New Jersey granted in part, and denied in part, plaintiffs' renewed class certification motion. It certified for class treatment plaintiffs' wage payment claims which include allegations that PFI made improper deductions from the wages of its former common law agents in California, New York, and Pennsylvania, and its financial services associates in California and New York. The Court denied plaintiffs' attempt to certify a class based on PFI's alleged failure to pay overtime to its former common law agents and its financial services associates in California, Illinois, New York and Pennsylvania. In March 2015, PFI filed a motion requesting that the Court reconsider its decision to partially grant plaintiffs' renewed class certification motion with regard to its former common law agents.

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

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

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

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

PICA et al. v. Citibank N.A.

In February 2015, defendants filed a motion to dismiss the amended complaint. In September 2015, the Court issued a decision involving Citibank's motion to dismiss: (i) with respect to the Pooling and Servicing Agreement ("PSA") trusts, granting the motion and declining to exercise supplemental jurisdiction; (ii) with respect to the Indenture trusts, denying the motion regarding claims for breach of contract, violations of the Trust Indenture Act of 1939, negligence and breach of fiduciary duty concerning the duty to avoid conflicts of interest; and (iii) with respect to the Indenture trusts, granting the motion to dismiss claims for negligence and breach of fiduciary duty concerning the duty of care. In November 2015, the Company, together with other institutional investors, filed a complaint in New York State Supreme Court, captioned *Fixed Income Shares: Series M, et al. v. Citibank N.A.*, asserting claims relating to the PSA trusts. In February 2016, Citibank filed a motion to dismiss the state court complaint. In August 2016, Plaintiffs filed an amended complaint in state court, and in September 2016, Citibank filed a motion to dismiss the amended complaint and plaintiffs filed in Federal Court a motion for class certification.

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

In April 2015, defendants filed a motion to dismiss the amended complaint. In January 2016, the Court issued a decision involving Deutsche Bank's motion to dismiss: (i) with respect to the PSA trusts, granting the motion and declining to exercise supplemental jurisdiction; and (ii) with respect to the Indenture trusts, granting leave for Plaintiffs to file an amended complaint. In February 2016, the Company, together with other institutional investor plaintiffs, filed an amended complaint in

federal court. In March 2016, PICA, together with other institutional investors, filed a complaint in California State Superior Court, captioned *BlackRock Balanced Capital Portfolio (FI), et al. v. Deutsche Bank Trust Company Americas*, asserting claims relating to the PSA trusts. In May 2016, the Company, together with other institutional investors, filed an amended class action complaint in California State Superior Court. In July 2016, Defendant filed a motion to dismiss the amended federal court complaint. In August 2016, Defendant filed a demurrer and motion to strike the amended state court class action complaint. In October 2016, the Court issued a decision regarding Defendants motion to dismiss: (i) sustaining Plaintiffs' breach of contract claims concerning the trust at issue; (ii) dismissing Plaintiffs' tort claims for breach of fiduciary duty; and (iii) dismissing Plaintiffs' claims of breach of duty to avoid conflicts of interest. The Court granted Plaintiffs' leave to file an amended complaint. In January 2017, the federal court issued a decision involving Deutsche Bank's motion to dismiss: (i) granting the motion with respect to Plaintiff's conflicts of interest claims; and (ii) denying the motion with respect to Plaintiffs' representations-and-warranties claims, servicer-notification claims, event-of-default claims and Trust Indenture Act claims.

PICA et al. v. HSBC, et al.

In January 2015, defendants filed a motion to dismiss the amended complaint. In June 2015, the Court granted in part, and denied in part, defendants' motion to dismiss the complaint for failure to state a claim and granted leave to file an amended complaint. In July 2015, plaintiffs filed an amended complaint.

PICA et al. v. U.S. Bank National Association

In February 2015, defendants filed a motion to dismiss the amended complaint. In May 2015, the Court granted defendants' motion to dismiss: (i) declining to exercise supplemental jurisdiction regarding claims involving the PSA trusts; and (ii) granting leave for plaintiffs to file an amended complaint asserting direct claims involving the Indenture trusts. In June 2015, the Company, together with other institutional investors, filed a complaint in New York State Supreme Court, captioned *BlackRock Balanced Capital Portfolio (FI), et al. v. U.S. Bank Nat'l Ass'n,* asserting claims relating to the PSA trusts. In July 2015, plaintiffs filed with the Court an amended complaint asserting direct claims relating to the Indenture trusts. In August 2015, defendant filed a motion to dismiss the amended class action complaint in the federal court action. In September 2015, defendant filed a motion to dismiss the class action complaint in the state court action. In February 2016, the federal district court issued a decision involving U.S. Bank's motion to dismiss: (i) upholding the breach of contract and Trust Indenture Act claims; and (ii) dismissing the breach of fiduciary duty and extra-contractual claims. In September 2016, the Company together with other institutional investor plaintiffs filed an amended complaint in state court. In October 2016, U.S. Bank filed a motion to dismiss the amended state court complaint. In November 2016, Plaintiffs filed in federal court motions seeking class certification and appointing class representatives and class counsel.

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

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

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

(1) The Company occupies leased office space in many locations under various long-term leases and has entered into numerous leases covering the long-term use of computers and other equipment. At December 31, 2016, future minimum lease payments under non-cancelable operating leases are estimated as follows:

(2) At December 31, 2016, the minimum aggregate rental commitments are as follows:

1. 2017	$96,451,713
2. 2018	$82,571,276
3. 2019	$68,073,910
4. 2020	$54,491,566
5. 2021	$39,799,041
6. Total	$341,387,506

NOTES TO FINANCIAL STATEMENTS

15B. Lessor Leases

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

1.	2017	$122,467
2.	2018	$0
3.	2019	$0
4.	2020	$0
5.	2021	$0
6.	Total	$122,467

Year-to-date rental expense, net of sub-lease income, incurred through December 31, 2016 and December 31, 2015 was $80,820,931 and $85,337,973, respectively.

(2) Leverage Leases:

The Company does not invest in leveraged leases as of December 31, 2016.

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of December 31, 2016 and December 31, 2015, these commitments were $4,635,509,497 and $3,570,797,379, 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 $150,000,000 and $551,000,000 at December 31, 2016 and December 31, 2015, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of December 31, 2016 and December 31, 2015 financial guarantees issued by the Company were $77,219,838,473 and $72,868,766,428 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At December 31, 2016 and December 31, 2015, such contracts in force carried a total guaranteed value of $77,169,338,473 and $72,551,617,458, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $77,732,398,032 and $73,633,511,338 at December 31, 2016 and December 31, 2015, respectively. The remaining $50,500,000 is due to a guarantee on behalf of an investment subsidiary, Washington Street Investments, LLC.

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 $1,279,689,667 is invested in "Bonds," "Cash, cash equivalents, and short term investments." This collateral is not restricted. The fair value of the securities on loan was $1,240,525,872. The offsetting collateral liability of $1,279,689,667 is included in "Payable for securities lending". There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $4,618,365,105 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $4,517,046,443. A collateral liability of $4,618,365,105 (which includes $12,040,831 that has not yet settled) is included in "Cash collateral held for loaned securities". Additionally, assets and a cash collateral liability of $48,317,722 were received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of 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, the fair value of cash collateral received of $1,279,689,667 is invested in "Bonds," "Cash, cash equivalents, and short term investments." This collateral is not restricted. The fair value of the securities on loan was $1,240,525,872. The offsetting collateral liability of $1,279,689,667 is included in "Payable for securities lending." There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

NOTES TO FINANCIAL STATEMENTS

(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 was 1 security 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.

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain
AUGUSTA MBIA FUNDING ABS FLOATER FRGN	4	1	$423,583	$750,963	$447,005

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

18A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during December 31, 2016:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	($27,808,562)	$0	($27,808,562)
b. Total net other income or expenses (including interest paid to or received from plans)	$0	$0	$0
c. Net gain or (loss) from operations	($27,808,562)	$0	($27,808,562)
d. Total claim payment volume	11,648	0	11,648

18B. ASC Plans

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

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

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

As of December 31, 2016, there were direct premiums of $364,355,569 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.

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.

NOTES TO FINANCIAL STATEMENTS

A.

(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	5,455,159	6,950,466	12,405,625
Hybrid Securities	0	0	0	0
Total Bonds	$0	$5,455,159	$6,950,466	$12,405,625
Preferred Stock:				
Industrial and Misc	0	0	3,611,718	3,611,718
Total Preferred Stocks	$0	$0	$3,611,718	$3,611,718
Common Stock:				
Industrial and Misc	187,952,106	92,198,593	26,116,572	306,267,271
Total Common Stocks	$187,952,106	$92,198,593	$26,116,572	$306,267,271
Derivative assets:				
Currency swaps	0	95,791,635	0	95,791,635
Interest rate swaps	0	2,297,037,858	0	2,297,037,858
Total return swaps	0	6,372,687	0	6,372,687
Options	0	36,283,301	25,261,671	61,544,972
Currency forwards	0	11,251,965	0	11,251,965
Total Derivative assets	$0	$2,446,737,446	$25,261,671	$2,471,999,117
Separate account assets (a)	11,034,253,577	64,373,702,515	26,040,252,532	101,448,208,624
Total assets at fair value	$11,222,205,683	$66,918,093,713	$26,102,192,959	$104,242,492,355
Liabilities at fair value				
Derivative liabilities:				
Currency swaps	0	51,369,891	0	51,369,891
Interest rate swaps	0	599,669,515	0	599,669,515
Total return swaps	0	28,172,972	0	28,172,972
Options	0	7,667,243	0	7,667,243
Credit default swaps	0	3,409,249	0	3,409,249
Forwards	0	0	0	0
Currency forwards	0	1,115,491	0	1,115,491
Prudential Global Funding Non-Performance Risk (b)	0	10	0	10
Total Derivative liabilities	$0	$691,404,371	$0	$691,404,371
Total liabilities at fair value	$0	$691,404,371	$0	$691,404,371

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

b. NPR is the risk that financial obligations sill 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. As of December 31, 2016, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $10 decrease in value.

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
a. Bonds:										
Industrial and Misc	$4,173,619	$74,829,546	($62,647,556)	$165,446	($10,589,508)	$2,233,719	$0	$0	($1,214,800)	$6,950,466
Hybrid Securities	0	0	(1,624,320)	(22,560)	0	1,646,880	0	0	0	0
Preferred Stock:										
Industrial and Misc	4,132,081	16,376,209	(13,827,515)	942	(3,782,683)	712,684	0	0	0	3,611,718
Common Stock:										
Industrial and Misc	8,491,562	0	0	0	(1,042,198)	18,667,208	0	0	0	26,116,572
Derivatives (net)	16,361,336	0	0	0	8,831,493	3,476,023	0	(3,407,181)	0	25,261,671
Separate accounts assets (a)	26,283,165,356	233,230,775	(178,689,701)	544,301,693	1,043,468,284	2,657,215,543	0	(1,898,181,009)	(2,644,258,409)	26,040,252,532
Total Assets	**$26,316,323,954**	**$324,436,530**	**($256,789,092)**	**$544,445,521**	**$1,036,885,388**	**$2,683,952,057**	**$0**	**($1,901,588,190)**	**($2,645,473,209)**	**$26,102,192,959**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. 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	$80,588,799,482	$76,339,296,989	$0	$76,610,510,506	$3,978,288,976	$0
Unaffiliated preferred Stock	$63,355,513	$57,927,472	0	$42,363,169	$20,992,344	0
Unaffiliated common Stock	$306,267,265	$306,267,265	$187,952,103	$92,198,590	$26,116,572	0
Mortgage loans	$18,695,205,308	$18,121,503,590	0	0	$18,695,205,308	0
Real Estate	$887,062,477	$552,015,918	0	0	$887,062,477	0
Contract Loans	$2,969,325,421	$2,969,325,421	0	0	$2,969,325,421	0
Cash and short-term investments	$4,276,390,063	$4,276,385,354	$1,688,148,069	$2,588,190,079	$51,915	0
Derivative financial instruments	$3,103,522,535	$3,226,215,440	$11,042,844	$3,067,218,021	$25,261,670	0
Other Invested Assets	$196,321,221	$181,280,921	0	$196,321,221	0	0
Separate Accounts	$136,489,036,212	$136,302,598,771	$11,448,193,284	$93,034,016,060	$32,006,826,868	0
Liabilities:						
Policyholder account balances	$16,982,291,275	$16,754,881,405	$0	$12,700,009,468	$4,282,281,807	0
Notes payable and other borrowings	$181,085,055	$181,085,055	0	$181,085,055	0	0
Securities sold under agreement to repurchase	$4,828,603,595	$4,828,603,595	0	$4,828,603,595	0	0
Cash collateral held for loaned securities	$1,279,689,667	$1,279,689,667	0	$1,279,689,667	0	0
Derivative financial instruments	$826,787,692	$715,120,026	$178,664	$826,609,028	0	0
Separate account liabilities-investment contracts	$91,462,010,359	$91,619,199,940	0	$30,005,463,507	$61,456,546,852	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 an affiliated reinsurance company, Pruco Reinsurance, Ltd. (“Pruco Re”). Effective April 1, 2016, the Company recaptured the risks related to its variable annuity living benefit riders that were previously reinsured to Pruco Re. In addition, the Company reinsured variable annuity base contracts, along with the living benefit riders, from its subsidiary Pruco Life Insurance Company of NJ ("PLNJ"). 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 PLNJ, the Company received invested assets of approximately $0.7 billion and established reserves of $0.7 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 $8.4 billion.

During the second quarter of 2016, a trust was established for the benefit of certain policyholders related to a reinsurance agreement between the Company and an affiliate. Total assets related to this new trust arrangement of $1.2 billion were on deposit with trustees as of December 31, 2016.

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

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

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

The NY DFS issued a proposed new cybersecurity regulation in September 2016 and a revised proposal in December 2016. The regulation would require financial institutions regulated by NY DFS, including the Company, to establish a cybersecurity

program. The regulation includes specific technical safeguards as well as requirements regarding governance, incident planning, data management, system testing and regulator notification. The regulation goes into effect on March 1, 2017, subject to any further revisions that may arise as part of the comment process. The Company is taking steps to comply with the regulation.

Claim reserves for Group Long Term Disability contained in Exhibit 6 are discounted at interest rates ranging from 3.0% to 6.75%. For non-buyout claims, the interest rate is based on the date of disability. For buyout claims, the interest rate is based on the effective date of the buyout. Group Long Term Disability reserves are calculated using the 1987 CGDT Table modified with the Pru Basic 2007 Claim Termination Table.

Reserves for Single Premium policies contained in Exhibit 6 are discounted using a seriatim reserve calculation using 1994 GAM with projection and a valuation rate of 3.5%.

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

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

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

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

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

Claim reserves for other Individual Guaranteed Renewable Accident and Health policies contained in Exhibits 6 and 8 are discounted at interest rates ranging from 3.5% to 6.0% from the assumed date of payment to the year incurred. The applicable interest rate depends on the year of coverage.

Claim reserves for Individual Cancelable Accident and Health policies contained in Exhibits 6 and 8 are discounted at 3.5% from the assumed date of payment to the year incurred.

Through December 31, 2014, the Company maintained a reinsurance arrangement with a captive reinsurance subsidiary, Prudential New Jersey Captive Insurance Company ("NJCAP"), domiciled in New Jersey, whereby the New Jersey captive reinsured 90% of the short-term risks of the Company's Closed Block Business. These short-term risks represent the impact of variations in experience of the Closed Block that are expected to be recovered over time as a result of corresponding adjustments to policyholder dividends. The reinsurance arrangement was intended to alleviate the short-term statutory surplus volatility within the Company resulting from the Closed Block Business, including volatility caused by the impact of any unrealized mark-to-market losses and realized credit losses within the investment portfolio of the Closed Block. NJCAP maintained a $2 billion letter of credit facility with certain financial institutions to support its funding obligations under the reinsurance arrangement, and PFI guaranteed all obligations of NJCAP under the facility. Effective January 1, 2015, this reinsurance arrangement was recaptured, and NJCAP terminated the related letter of credit facility on January 2, 2015. This captive structure is no longer necessary due to the reinsurance of the Company's Closed Block to Prudential Legacy Insurance Company of New Jersey ("PLIC"), effective January 1, 2015.

As of December 31, 2016 there was $0 of forward commitments not in the nature of derivative instruments included in "Bonds".

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 amounts in this statement pertain to the entire Company business including, as appropriate, Separate Account business.

21D. Business Interruption Insurance Recoveries

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

21E. State Transferable and Non-transferable Tax Credits

(1) The Company's transferable and non-transferable state tax credits are listed in the table below:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
TCF P/GA-2, LLC	NC	158,254	543,322
TCF P/MO-1, LLC	NC	413,015	1,205,216
Totals:		$571,269	$1,748,538

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

(3) There was no impairment recognized as of December 31, 2016.

(4) There was $571,269 of admitted state tax credits as of December 31, 2016.

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 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	$354,491,610	$354,491,610	$443,818,237	$122,815
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment in SCAs	0	0	0	0
f. Other Assets	0	0	0	0
g. Total	$354,491,610	$354,491,610	$443,818,237	$122,815

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

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

The Accounts earn interest immediately when established. The interest is accrued daily, compounded daily and credited every month and is accrued until all funds are with drawn. The interest rate may change without notice, but will not change more often than once a month. Some Accounts may be subject to certain minimum interest rates. The interest rate credited to Accounts may be more or less than the rate the Company earns on the funds. During 2016, interest rates credited to Accounts ranged from 0.50% to 3.50%.

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

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

The number and balance of Accounts in force are as follows:

	In Force			
	As of 12/31/2016		As of 12/31/2015	
	Number	Balance	Number	Balance
Up to and including 12 Months	21,891	$964,640,557	23,079	$954,450,493
13 to 24 Months	17,198	629,565,937	18,414	594,926,292
25 to 36 Months	15,213	484,891,234	16,172	516,826,983
37 to 48 Months	13,875	446,427,023	14,853	436,059,876
49 to 60 Months	13,002	382,968,301	14,227	406,323,550
Over 60 Months	65,656	1,732,921,857	58,512	1,477,442,142
Total	**146,835**	**$4,641,414,909**	**145,257**	**$4,386,029,336**

NOTES TO FINANCIAL STATEMENTS

Activity in the Accounts during December 31, 2016 is summarized below:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/balance of Retained Asset Accounts at 01/01/2016	92,472	$2,605,726,301	52,785	$1,780,303,035
Number/balance of Retained Asset Accounts issued/added during the year	14,666	628,765,530	22,731	1,075,760,615
Investment earnings credited to Retained Asset Accounts during the year	N/A	79,259,528	N/A	15,664,035
Fees and other charges assessed to Retained Asset Accounts during the year	N/A	3,133	N/A	5,985
Number/amount of Retained Assets Accounts closed/withdrawn during the year	12,895	489,716,376	22,924	1,054,338,641
Number/balance of Retained Asset Accounts as of 12/31/2016	**94,243**	**$2,824,031,850**	**52,592**	**$1,817,383,059**

Account funds determined to be unclaimed property are reclassified from "Liability for deposit-type contracts" to "Remittances and items not allocated" on the Statement of Liabilities, Surplus and Other Funds and reflected in the "Closed/Withdrawn accounts" row on the table. The timing of ultimate escheatment of these funds is dictated by the respective jurisdictions. The amount escheated by the Company as of December 31, 2016, all of which was initially declared to be unclaimed property prior to 2016, is shown below.

Number/amount of Retained Asset Accounts escheated as of 12/31/2016	**2,510**	**$277,559**	**6,153**	**$312,598**

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.

Beginning in 2014, the Company will be subject to an annual fee under section 9010 of the Affordable Care Act ("ACA"). This annual fee will be allocated to individual health insurers based on the ratio of the amount of an entity's net premiums written for health insurance for any U.S. health risk during the preceding calendar year to the aggregate amount of health insurance for any U.S. health risk that is written during the preceding year. For the year-ended December 31, 2016, the Company had health insurance premiums subject to the ACA assessment of $3,130,247. However, because net premiums written in 2016 were less than $25 million, no fee is required. As such, there is no expected impact to risk based capital.

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:

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 [X] No [ ]

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? $104,245,401

(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 [X] No [ ]

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

Group Insurance Credit: $74,706,320

23B. Uncollectible Reinsurance

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

23C. Commutation of Reinsurance

The Company has reported in its operations as of December 31, 2016 as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

a.	Claims incurred	$476,000
b.	Claims adjustment expenses incurred	$0
c.	Premiums earned	$3,613,492
d.	Other	$0
e.	Companies	
	Scottish Re (U.S.), Inc.	$4,089,492
	Swiss Re Life & Health America Inc.	$0

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.

NOTES TO FINANCIAL STATEMENTS

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

On December 16, 2014, the NAIC adopted a new actuarial guideline, AG 48. Specifically, AG 48 prescribes an actuarial method to determine the portion of the assets held by captive reinsurance companies to support reserves for certain term and universal life policies that must be a "primary security". AG 48 provides that reserves in excess of those calculated with the prescribed actuarial method may be supported or financed with a broader range of assets, referred to as "other security". The requirements in AG 48 became effective on January 1, 2015, and apply in respect of term and universal life insurance policies written from and after January 1, 2015, or written prior to January 1, 2015, but not included in a captive reserve financing arrangement as of December 31, 2014. While the Company does not have any ceded business subject to AG 48 requirements, certain of the Company's insurance subsidiaries cede a portion of statutory reserves for term and universal life policies to captive reinsurance companies and are subject to AG 48. As of December 31, 2016, primary securities held in trusts for the benefit of these subsidiaries were sufficient to meet the required level of primary securities for AG 48 covered business. In addition, as of December 31, 2016, captive reinsurance companies assuming AG 48 covered business did not have any risk-based capital shortfalls.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

24C. The amount of group life net premiums written by the Company for the period ended December 31, 2016 that are subject to retrospective rating features was $1,057,991,043. This represented 28% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended December 31, 2016 that are subject to retrospective rating features was $74,132,276. This represented 7% of the total net premiums written for group accident and health.

24D. The Company has no medical loss ratio rebates required pursuant to the Public Health Service Act for the periods ending December 31, 2016 and December 31, 2015.

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

See Note 35.

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.

NOTES TO FINANCIAL STATEMENTS

29. PARTICIPATING POLICIES

For the period ended December 31, 2016, premiums under group life participating policies were $442,541,284, or 12% of total group life premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $42,069,989 to policyholders.

For the period ended December 31, 2016, premiums under group accident and health participating policies were $51,192,728, or 4% of total group accident and health premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $15,228,134 to policyholders.

For the reporting period ended December 31, 2016, premiums under individual life participating policies were $10,467,380 or less than 0% of total individual life premiums earned. The Company accounts for its policyholder dividends based upon the Plan of Reorganization for the Company's demutualization. The Company paid and accrued dividends in the amount of ($3,354,713) to policyholders and did not allocate any additional income to such policyholders.

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

Life and Annuity Reserves

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

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

(3) As of December 31, 2016, the Company had $8,455,069,940 of insurance in force for which gross premiums for the life insurance benefits are less than the net premiums according to the standard of valuation required by the state.

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

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

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

(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) As of December 31, 2016, the change in reserves due to a change in valuation basis, for life and annuity reserves, was a decrease of $0 which was due to the following:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
83a various immediate 85 and later	$234,322,000	$0	$0	$145,905,598	$0	$0	$0	$88,416,402
Total	$234,322,000	$0	$0	$145,905,598	$0	$0	$0	$88,416,402

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	$6,991,711,305	$95,302,003	$0	$7,087,013,308	4.7%
2. At book value less current surrender charge of 5% or more	772,093,854	0	0	$772,093,854	0.5%
3. At fair value	2,780,605,654	1,287,135,623	42,325,547,171	$46,393,288,448	30.9%
4. Total with market value adjustment or at fair value (total of 1 through 3)	$10,544,410,813	$1,382,437,626	$42,325,547,171	$54,252,395,610	36.1%
5. At book value without adjustment (minimal or no change or adjustment)	12,294,184,870	9,026,603	0	$12,303,211,473	8.2%
B. Not subject to discretionary withdrawal	40,038,025,270	43,539,328,256	0	$83,577,353,526	55.7%
C. Total (gross: direct + assumed)	$62,876,620,953	$44,930,792,485	$42,325,547,171	$150,132,960,609	100.0%
D. Reinsurance ceded	5,127,284,604	0	0	$5,127,284,604	
E. Total (net) (C)-(D)	$57,749,336,349	$44,930,792,485	$42,325,547,171	$145,005,676,005	
Reconciliation of total annuity actuarial reserves and deposit fund liabilities					
F. Life and Accident & Health Annual Statement:					
1. Exhibit 5, Annuities Section, Total (net)	$40,846,573,163	$0	$0	$40,846,573,163	
2. Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	147,881,782	0	0	$147,881,782	
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,754,881,404	0	0	$16,754,881,404	
4. Subtotal	$57,749,336,349	$0	$0	$57,749,336,349	
Separate Accounts Annual Statement:					
5. Exhibit 3, Line 0299999, Column 2	$0	$44,930,792,485	$36,028,118,710	$80,958,911,195	
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	0	6,297,428,461	$6,297,428,461	
11. Subtotal	$0	$44,930,792,485	$42,325,547,171	$87,256,339,656	
12. Total annuity actuarial reserves and deposit liabilities	$57,749,336,349	$44,930,792,485	$42,325,547,171	$145,005,676,005	

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance 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)	6,817,453	6,789,623
(3) Ordinary - Renewal Business	1,924,346,227	1,927,820,590
(4) Credit Life	0	0
(5) Group Life	286,728,517	286,728,517
(6) Group Annuity	309,860,091	309,860,091
(7) Total	$2,527,752,288	$2,531,198,821

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 contract holder. In addition, the Company issues variable life and variable universal life contracts where the Company contractually guarantees to the contract holder a death benefit even when there is insufficient value to cover monthly mortality and expense charges, whereas otherwise the contract would typically lapse ("no lapse guarantee").

(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 $135,963,962,693. 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)
Group Variable Annuity Contracts - Not reclassed to the General Account	$346,474,381	$14,049,044
Group Annuity Contracts - Not reclassed to the General Account	56,295,552,764	21,686
Group Annuity Contracts - Reclassed to the General Account for GAAP	34,877,353,544	299,294,254
Group Variable Universal Life	113,000,516	99,716
Private Placement Group Flexible Premium Variable Life Insurance Contract (BOLI Stable Value Guaranteed Separate Accounts)	32,868,773,911	6,083,474
Registered Group Flexible Premium Variable Life Insurance Contract	5,701,887	653,104
Variable Life	9,303,805,280	13,133,442
Variable Annuity	2,153,300,410	5,301,358
Total	**$135,963,962,693**	**$338,636,078**

*In addition to assets supporting contract holder liabilities as reported on Lines 1 and 2 of the separate account liability 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 $2,455,754,348. To compensate the General Account for the risk taken, the Separate Account has paid risk charges of $28,313,413 and $30,668,667 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, $36,458,251 and $35,642,080 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 period ended December 31, 2016, the amount of loaned securities within the Separate Accounts was $4,565,014,621.

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 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 ended 12/31/16	$0	$229,960,632	$4,738,347,146	$5,907,894,619	$10,876,202,397
Reserves as of 12/31/16.					
(2) For accounts with assets at:					
a. Fair Value	0	13,921,921,719	0	72,768,954,804	$86,690,876,523
b. Amortized Cost	0	3,325,112,321	29,558,959,736	0	$32,884,072,057
c. Total Reserves	$0	$17,247,034,040	$29,558,959,736	$72,768,954,804	$119,574,948,580
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	0	1,371,493,358	95,302,003	0	$1,466,795,361
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	1,790,843,556	0	72,768,954,804	$74,559,798,360
4. At book value without market value adjustment and with current surrender charge less than 5%	0	9,026,603	0	0	$9,026,603
5. Subtotal	$0	$3,171,363,517	$95,302,003	$72,768,954,804	$76,035,620,324
b. Not subject to discretionary withdrawal:	0	14,075,670,523	29,463,657,733	0	$43,539,328,256
c. Total	$0	$17,247,034,040	$29,558,959,736	$72,768,954,804	$119,574,948,580

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	$229,960,632	$4,738,347,146	$5,704,015,074	$10,672,322,852
b. Transfers from Separate Accounts	$0	$964,166,852	$2,964,489,253	$9,026,099,977	$12,954,756,082
c. Net transfers to or (From)Separate Accounts (a)–(b)	$0	($734,206,220)	$1,773,857,893	($3,322,084,903)	($2,282,433,230)

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)	$10,672,322,852
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$12,954,756,082
	c.	Net transfers to or (From) Separate Accounts (a) – (b	($2,282,433,230)
(2)	Reconciling Adjustments		($396,625,861)
	Reconciling amount: reinsured expense allowance held in the Separate Account Statement of ceding/assuming company in conjunction with Modco Agreements.		
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement:		
	(1c) + (2) = (Page 4, Line 26)		($2,679,059,091)

NOTES TO FINANCIAL STATEMENTS

35. LOSS/CLAIM ADJUSTMENT EXPENSES

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

	12/31/2016	12/31/2015
Balance at January 1	$99,227,732	$88,777,980
Less reinsurance recoverables	7,146,712	6,439,752
Net balance at January 1	$92,081,020	$82,338,228
Incurred related to:		
Current year	775,494,930	771,849,345
Prior years	128,564,434	114,939,798
Total incurred	904,059,364	886,789,143
Paid related to:		
Current year	208,401,355	189,483,126
Prior years	687,916,445	687,563,223
Total paid	896,317,800	877,046,349
Net balance at December 31	$99,822,585	$92,081,020
Plus reinsurance recoverables	8,487,953	7,146,712
Balance at December 31	$108,310,538	$99,227,732

As of December 31, 2016 and December 31, 2015, the Company had no reinsurance recoverable balances attributable to the Company's healthcare business sold to Aetna.

The provision for claims and claim adjustment expenses had no material change as of December 31, 2016.

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? ..... New Jersey

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). 05/02/2013

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

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?

Richard F. Lambert, Senior Vice President and Chief Actuary, 751 Broad 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 ..... $ 1,776,501,819

12.2 If, yes provide explanation:

Included in 12.13 above are 104 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The Company also has a number of partnership and LLC interests in entitites 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. In addition, the Company owns shares in The Prudential Variable Contract Real Property Partnership through a Separate Account of the Company with a carry value of $88,677,532. The number of parcels does not apply because the Company owns shares in the Real Property Partnership and does not own properties directly or exclusively.

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 [X] No [ ]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment	$	0
22.22 Amount paid as expenses	$	53,282
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)
See Note 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. ..... $ 1,279,689,667

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.	$	1,181,177,360
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	1,179,910,050
24.103	Total payable for securities lending reported on the liability page.	$	1,279,689,667

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	$	4,398,200,924
25.22	Subject to reverse repurchase agreements	$	32,570,696
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	$	600,319,253
25.27	FHLB Capital Stock	$	78,391,500
25.28	On deposit with states	$	3,711,092
25.29	On deposit with other regulatory bodies	$	0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$	183,058,723
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$	1,183,316,778
25.32	Other	$	0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Voluntary Trust	Assets are restricted to sale primarily because they are held in voluntary trusts. The trusts provide that the assets are to be used for payments of designated dividend benefits.	600,319,253

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
The Bank of New York Mellon	One Wall Street, New York, NY 10286
State Street Bank and Trust	801 Pennsylvania Avenue, Kansas City, MO 64105
Northern Trust Company	50 S. LaSalle Street, Chicago, IL 60603
Citibank, N.A.	390 Greenwich Street, 3rd Floor, New York, NY 10013

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
00771J-66-7	AST Bond AST bond 2027	5,764
00771J-70-9	AST Bond FQ Abs Ret Curr	2,116,000
00771J-80-8	AST Bond FT K2 G1 Abs Ret	1,918,000
00771J-88-1	AST Bond GS Global Growth Alloc Port	5,329
74440Y-10-8	Prudential High Yield Fund A COM	54,210
00771J-67-5	AST Multi Sector Fixed Income Portfolio	1,816,000
00771J-69-1	AST Multi Sector Fixed Income Portfolio	1,978,000
00771J-71-7	AST Multi Sector Fixed Income Portfolio	1,840,000
00771J-75-8	AST Multi Sector Fixed Income Portfolio	2,014,000
00771J-76-6	AST Multi Sector Fixed Income Portfolio	2,114,000
29.2999 - Total		13,861,303

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 AST bond 2027	US TREASURY N/B 2 2/15/2025	2,056	12/31/2016
AST Bond FQ Abs Ret Curr	US TBILL 0 12/22/2016	604,964	12/31/2016
AST Bond FT K2 G1 Abs Ret	PRU CORE ULTRA SHORT BOND F	1,412,224	12/31/2016
AST Bond GS Global Growth Alloc Port	EDZ7 90DAY EURO$ FUTR 12/23/2017	2,131	12/31/2016
Prudential High Yield Fund A COM	2 Year US Treasury Note Future Mar17	1,556	12/31/2016
AST Multi Sector Fixed Income Portfolio	USH7 US LONG BOND(CBT) 4/05/2017	140,740	12/31/2016
AST Multi Sector Fixed Income Portfolio	USH7 US LONG BOND(CBT) 4/05/2017	153,295	12/31/2016
AST Multi Sector Fixed Income Portfolio	USH7 US LONG BOND(CBT) 4/05/2017	142,600	12/31/2016
AST Multi Sector Fixed Income Portfolio	USH7 US LONG BOND(CBT) 4/05/2017	156,085	12/31/2016
AST Multi Sector Fixed Income Portfolio	USH7 US LONG BOND(CBT) 4/05/2017	163,835	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	77,325,593,041	81,575,095,534	4,249,502,493
30.2 Preferred stocks	58,098,731	63,533,321	5,434,590
30.3 Totals	77,383,691,772	81,638,628,855	4,254,937,083

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 judgement, 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 [ ] No [X]

32.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of December 31, 2016), with an aggregate statement value of approximately 0.01% of qualifying assets, have not been filed with the SVO.

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 4,189,074

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
	0

34.1 Amount of payments for legal expenses, if any? $ 81,625,708

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
	0

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 3,213,914

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
	0

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only $ 146,301

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. $ 20,435

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 $ 146,301

1.65 Total incurred claims $ 20,435

1.66 Number of covered lives 49

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	3,087,657	3,549,790
2.2	Premium Denominator	25,550,197,156	(29,033,872,754)
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	183,365,919	171,739,661
2.5	Reserve Denominator	74,653,508,603	68,672,509,224
2.6	Reserve Ratio (2.4/2.5)	0.002	0.003

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? $ 4,611,829

3.4 State the authority under which Separate Accounts are maintained:

Title 17B: Chapter 28-7 Statutes of New Jersey

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

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)"? 422,048,587

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 $ 2,939,083,120

4.22 Received $ 8,196,744,433

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

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

5.21 Page 3, Line 1 $ 4,794,537,277

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: $ 41,161,147

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

7.11 Cash $ 16,091,766,831

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
DB-HDV	GMIB	0	35,742	35,742	8,486	Exhibit 5B	NA	0
DB-HDV	GMIWB	NONE	1,991,079	1,991,079	86,493		NA	0
DB-HDV	GMWB	NA	116,953	116,953	10,345	Exhibit 5B	NA	0
DB-HDV	None	NA	1,583,927	1,583,927	3,719	Exhibit 5B	NA	0
DB-MAV	GMIB	0	322,174,586	322,194,764	123,628,809	Exhibit 5B	NA	0
DB-MAV	GMIB	2	20,177	0	56,224	Exhibit 5B	NA	0
DB-MAV	GMIWB	NONE	412,559,463	412,559,463	1,678,208		NA	0
DB-MAV	GMAB	0	40,612,404	106,765,069	232,913	Exhibit 5B	NA	0
DB-MAV	GMAB	1	10,842,264	0	1,307,741	Exhibit 5B	NA	0
DB-MAV	GMAB	2	4,131,745	0	645,194	Exhibit 5B	NA	0
DB-MAV	GMAB	3	7,223,633	0	1,209,650	Exhibit 5B	NA	0
DB-MAV	GMAB	4	9,700,630	0	1,549,500	Exhibit 5B	NA	0
DB-MAV	GMAB	5	9,608,230	0	2,149,755	Exhibit 5B	NA	0
DB-MAV	GMAB	6	4,307,700	0	1,069,458	Exhibit 5B	NA	0
DB-MAV	GMAB	7	255,941	0	171,386	Exhibit 5B	NA	0
DB-MAV	GMAB	8	6,439,951	0	2,377,768	Exhibit 5B	NA	0
DB-MAV	GMAB	9	9,041,660	0	3,594,910	Exhibit 5B	NA	0
DB-MAV	GMAB	10	3,682,687	0	1,354,027	Exhibit 5B	NA	0
DB-MAV	GMAB	11	918,224	0	395,799	Exhibit 5B	NA	0
DB-MAV	GMWB	NA	69,693,120	69,693,120	4,528,656	Exhibit 5B	NA	0
DB-MAV	None	NA	1,031,431,936	1,031,431,936	47,542,228	Exhibit 5B	NA	0
DB-MAV/RU	GMIB	0	618,259,247	618,259,247	285,191,082	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	0	15,371,756	39,341,947	1,087,401	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	1	1,524,505	0	139,504	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	2	774,908	0	147,289	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	3	2,503,741	0	187,382	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	4	3,403,544	0	780,388	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	5	767,846	0	166,033	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	6	359,254	0	215,489	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	8	3,221,885	0	1,284,387	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	9	1,892,970	0	803,776	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	10	9,521,539	0	4,530,830	Exhibit 5B	NA	0
DB-MAV/RU	GMWB	NA	19,638,315	19,638,315	2,392,761	Exhibit 5B	NA	0
DB-MAV/RU	None	NA	413,404,710	413,404,710	64,998,484	Exhibit 5B	NA	0
DB-Ratchet	GMIB	0	31,786,447	31,786,447	6,836,332	Exhibit 5B	NA	0
DB-Ratchet	GMIWB	None	111,136	111,136	5,618		NA	0
DB-Ratchet	None	NA	1,009,353,830	1,009,353,830	3,049,281	Exhibit 5B	NA	0
DB-Reset	GMIB	0	35,408,842	35,408,842	6,106,673	Exhibit 5B	NA	0
DB-Reset	None	NA	372,567,235	372,567,235	5,233,314	Exhibit 5B	NA	0
DB-Rollup	GMIB	0	24,306,654	24,306,654	4,970,242	Exhibit 5B	NA	0
DB-Rollup	GMAB	0	7,649,777	18,010,386	536,134	Exhibit 5B	NA	0
DB-Rollup	GMAB	1	2,397,830	0	703,848	Exhibit 5B	NA	0
DB-Rollup	GMAB	2	1,091,354	0	281,536	Exhibit 5B	NA	0
DB-Rollup	GMAB	3	1,984,683	0	369,472	Exhibit 5B	NA	0
DB-Rollup	GMAB	4	2,064,442	0	440,009	Exhibit 5B	NA	0
DB-Rollup	GMAB	5	101,363	0	9,689	Exhibit 5B	NA	0
DB-Rollup	GMAB	6	512,279	0	180,976	Exhibit 5B	NA	0
DB-Rollup	GMAB	7	229,819	0	30,886	Exhibit 5B	NA	0
DB-Rollup	GMAB	8	609,860	0	147,248	Exhibit 5B	NA	0
DB-Rollup	GMAB	9	898,289	0	520,666	Exhibit 5B	NA	0
DB-Rollup	GMAB	10	359,766	0	112,226	Exhibit 5B	NA	0
DB-Rollup	GMAB	11	110,923	0	27,758	Exhibit 5B	NA	0
DB-Rollup	GMWB	NA	10,944,533	10,944,533	602,003	Exhibit 5B	NA	0
DB-Rollup	None	NA	105,895,605	105,895,605	4,459,866	Exhibit 5B	NA	0
DB-ROP	GMIB	0	137,913,621	137,913,621	18,286,188	Exhibit 5B	NA	0
DB-ROP	GMIWB	None	8,785,058,443	8,785,058,443	137,985,312		NA	0
DB-ROP	GMAB	0	97,821,827	524,596,607	425,512	Exhibit 5B	NA	0
DB-ROP	GMAB	1	142,728,246	0	3,147,965	Exhibit 5B	NA	0

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
DB-ROP	GMAB	2	20,710,326	0	1,909,380	Exhibit 5B	NA	0
DB-ROP	GMAB	3	30,382,168	0	2,399,588	Exhibit 5B	NA	0
DB-ROP	GMAB	4	51,832,336	0	4,969,964	Exhibit 5B	NA	0
DB-ROP	GMAB	5	65,810,621	0	5,619,564	Exhibit 5B	NA	0
DB-ROP	GMAB	6	32,480,590	0	1,873,921	Exhibit 5B	NA	0
DB-ROP	GMAB	7	23,538,762	0	1,715,128	Exhibit 5B	NA	0
DB-ROP	GMAB	8	19,912,725	0	4,234,151	Exhibit 5B	NA	0
DB-ROP	GMAB	9	19,618,691	0	4,888,635	Exhibit 5B	NA	0
DB-ROP	GMAB	10	16,647,111	0	3,565,094	Exhibit 5B	NA	0
DB-ROP	GMAB	11	2,794,370	0	1,177,937	Exhibit 5B	NA	0
DB-ROP	GMAB	12	318,835	0	116,324	Exhibit 5B	NA	0
DB-ROP	GMWB	NA	199,045,280	199,045,280	11,726,389	Exhibit 5B	NA	0
DB-ROP	None	NA	3,324,055,123	3,324,055,123	40,510,632	Exhibit 5B	NA	0
DB-RU/RE	None	NA	117,822,808	117,822,808	2,123,171	Exhibit 5B	NA	0
COMBODB	GMIB	0	2,952,133	2,952,133	742,681	Exhibit 5B	NA	0
COMBODB	GMIB	0	23,861,640	23,861,640	1,627,776	Exhibit 5B	NA	0
COMBODB	GMIWB	NONE	1,672,346,768	1,672,346,768	35,005,475	Exhibit 5B	NA	0
COMBODB	GMWB	NONE	8,023,757	8,023,757	53,894	Exhibit 5B	NA	0
COMBODB	GMAB	0	8,523,363	123,673,292	65,697	Exhibit 5B	NA	0
COMBODB	GMAB	1	35,073,401	0	460,092	Exhibit 5B	NA	0
COMBODB	GMAB	2	5,135,558	0	43,277	Exhibit 5B	NA	0
COMBODB	GMAB	3	4,681,103	0	42,597	Exhibit 5B	NA	0
COMBODB	GMAB	4	13,520,988	0	173,796	Exhibit 5B	NA	0
COMBODB	GMAB	5	33,249,335	0	186,510	Exhibit 5B	NA	0
COMBODB	GMAB	6	15,495,100	0	89,938	Exhibit 5B	NA	0
COMBODB	GMAB	7	7,994,444	0	46,192	Exhibit 5B	NA	0
COMBODB	NONE	NONE	381,845,740	381,845,740	1,445,871	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 ..... $ 3,065,162,573

13.2 Total Incurred Claims ..... $ 279,522,703

13.3 Number of Covered Lives 5,182,626

*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)	429,132,303	421,203,921	424,503,514	431,727,071	238,358,664
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	776,760,976	741,762,972	705,824,461	584,153,922	563,330,582
3.	Credit life (Line 21, Col. 6)	3	3	51	254	470
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,496,930,036	1,471,040,932	1,522,743,380	1,582,485,399	1,578,894,153
5.	Industrial (Line 21, Col. 2)	2,268,053	2,326,626	2,571,420	2,694,137	2,901,273
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	397,140,893	403,166,461	424,175,896	424,785,420	466,086,331
7.	Total (Line 21, Col. 10)	3,102,232,264	3,039,500,915	3,079,818,722	3,025,846,203	2,849,571,473
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	131,075	141,738	158,225	156,728	137,359
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	3,342,094	2,247,779	154,757	53,161	29,574
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	79,775,252	43,060,503	21,549,097	43,955,246	67,919,289
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	83,248,421	45,450,020	21,862,079	44,165,135	68,086,222
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	358,526	(2,255,889,610)	476,408,066	309,365,308	124,664,873
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	4,383,148,243	(46,600,520,609)	3,881,792,423	7,362,168,608	3,654,959,327
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	1,481,595,752	403,632,419	193,089,061	196,122,695	169,866,580
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)	3,739,910,547	4,047,139,837	3,706,694,076	3,980,745,613	5,846,237,154
17.2	Group annuities (Line 20.4, Col. 7)	14,654,376,181	14,143,382,541	13,026,464,893	7,839,101,169	41,221,482,316
18.1	A & H-group (Line 20.4, Col. 8)	1,083,856,908	1,018,586,211	1,059,591,086	1,158,839,819	1,245,800,215
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)	206,950,999	209,796,457	213,586,441	213,431,437	216,229,554
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	25,550,197,156	(29,033,872,754)	22,557,626,047	21,059,774,650	52,479,240,019
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	123,991,735,503	116,871,203,845	177,422,649,558	171,199,228,150	162,040,824,375
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	113,156,675,664	105,687,405,985	167,462,602,972	161,923,747,148	153,740,729,439
23.	Aggregate life reserves (Page 3, Line 1)	66,808,054,050	63,068,849,982	107,652,927,012	104,363,955,130	99,870,642,982
24.	Aggregate A & H reserves (Page 3, Line 2)	8,468,079,410	8,411,269,823	8,287,221,515	7,677,147,598	6,941,770,500
25.	Deposit-type contract funds (Page 3, Line 3)	16,754,881,405	15,162,150,998	20,591,343,792	20,130,778,131	19,182,259,891
26.	Asset valuation reserve (Page 3, Line 24.01)	2,270,718,836	2,022,990,125	3,378,621,316	3,235,279,873	2,770,861,617
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)	11,171,195,917	11,541,229,937	10,328,477,148	9,380,081,507	8,696,381,726
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	4,669,020,800	4,136,238,104	4,127,324,158	1,758,141,800	2,756,707,941
	Risk-Based Capital Analysis					
30.	Total adjusted capital	14,722,018,614	14,894,007,369	14,998,416,372	13,892,291,798	12,714,301,756
31.	Authorized control level risk - based capital	1,611,706,056	1,539,491,809	1,506,465,747	1,524,003,124	1,392,943,956
	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)	65.4	62.6	63.2	63.8	65.4
33.	Stocks (Lines 2.1 and 2.2)	5.4	6.9	6.4	6.5	6.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	15.5	16.3	15.3	14.8	14.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.5	0.5	0.4	0.4	0.3
36.	Cash, cash equivalents and short-term investments (Line 5)	3.7	4.5	3.5	3.8	2.9
37.	Contract loans (Line 6)	2.5	2.6	4.6	4.7	4.7
38.	Derivatives (Page 2, Line 7)	2.8	2.1	1.6	0.8	0.7
39.	Other invested assets (Line 8)	4.2	4.4	5.1	5.2	4.8
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.1
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	0.0	0.0	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)	2,646,053,207	2,331,746,909	2,649,194,114	2,270,650,725	2,098,883,603
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	171,259	171,259	171,259	171,259	171,259
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	5,955,842,034	7,178,196,988	6,621,521,473	6,113,804,435	6,098,062,889
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	2,673,336,489	2,181,324,462	2,586,904,948	2,922,834,459	2,921,553,892
50.	Total of above Lines 44 to 49	11,275,402,989	11,691,439,618	11,857,791,794	11,307,460,878	11,118,671,643
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)	3,327,137,550	3,135,595,658	4,001,993,967	4,854,587,340	8,452,360,894
53.	Total admitted assets (Page 2, Line 28, Col. 3)	260,294,334,274	244,995,696,885	309,101,912,391	296,637,147,283	285,087,048,709
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	7,884,056,326	6,189,407,794	8,060,190,902	7,813,350,979	7,149,550,666
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(506,692,395)	2,698,231,789	170,088,863	105,602,848	489,449,333
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(1,223,215,245)	(1,621,177,409)	1,106,495,714	(443,903,177)	460,533,394
57.	Total of above Lines 54, 55 and 56	6,154,148,686	7,266,462,174	9,336,775,479	7,475,050,650	8,099,533,393
	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)	24,996,803,010	23,915,198,950	22,602,928,742	23,993,082,768	18,154,718,758
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	901,585,671	888,586,357	922,724,670	933,329,787	891,833,953
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	2,531,782,504	(46,655,360,609)	1,233,398,401	4,294,486,005	800,485,631
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(663,224,242)	124,048,307	478,828,687	257,444,029	2,000,337,319
62.	Dividends to policyholders (Line 30, Col. 1)	92,280,748	154,154,695	325,796,068	307,445,862	405,122,107
	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	9.0	(5.7)	7.6	9.6	3.3
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	3.8	3.9	3.9	5.1	4.6
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	73.7	84.5	119.9	117.3	195.1
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)	29.1	30.9	31.8	25.8	26.6
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	2,886,225,654	2,979,037,443	3,047,323,503	2,940,279,208	2,738,709,600
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	2,982,121,866	3,035,074,101	2,951,002,514	2,852,554,100	2,621,455,237
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	297,701,884	298,462,043	264,752,649	231,982,011	197,584,888
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	318,515,518	285,260,906	250,705,089	228,776,653	187,326,964
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	58,548,315	37,059,524	68,933,319	36,712,533	(15,553,377)
73.	Ordinary - life (Col. 3)	698,127,588	(55,395,475)	343,379,513	(301,863,170)	592,579,885
74.	Ordinary - individual annuities (Col. 4)	2,859,183,492	252,434,386	80,828,736	38,821,781	207,008,594
75.	Ordinary-supplementary contracts (Col. 5)	(4,937)	68,467	649,138	634,556	462,244
76.	Credit life (Col. 6)	(45,986)	172,141	(23,586)	(43,632)	83,811
77.	Group life (Col. 7)	154,911,137	278,428,426	104,210,874	167,488,984	194,065,013
78.	Group annuities (Col. 8)	1,292,733,503	691,966,598	28,910,347	1,008,549,287	1,549,601,757
79.	A & H-group (Col. 9)	659,951,993	127,364,659	(79,121,763)	29,263,902	(760,375,936)
80.	A & H-credit (Col. 10)	0	0	0	(19,631)	29,302
81.	A & H-other (Col. 11)	459,767,792	141,446,852	(62,425,285)	163,942,739	(867,543,425)
82.	Aggregate of all other lines of business (Col. 12)	(463,163,933)	1,080,976,829	245,619,930	108,712,988	(7,457,042)
83.	Total (Col. 1)	5,720,008,963	2,554,522,407	730,961,222	1,252,200,337	892,900,826

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	442,640	2,326,626	6,470,088	1,162,966,893	3	3	9,824	20,389,882	1,874,207,393	3,039,500,915
2.	Issued during year	0	0	42,843	3,473,169	0	0	212	775,760	79,775,252	83,248,421
3.	Reinsurance assumed	0	0	97,405	93,518,976	0	0	0	0	0	93,518,976
4.	Revived during year	0	0	2,461	2,515,515	0	0	0	0	0	2,515,515
5.	Increased during year (net)	0	463	24	705,333	0	0	0	0	11,245,522	11,951,318
6.	Subtotals, Lines 2 to 5	0	463	142,733	100,212,993	0	0	212	775,760	91,020,774	191,234,230
7.	Additions by dividends during year	XXX	75,201	XXX	1,940,105	XXX	0	XXX	XXX	0	2,015,306
8.	Aggregate write-ins for increases	0	0	0	2,553,335	0	0	0	0	0	2,553,335
9.	Totals (Lines 1 and 6 to 8)	442,640	2,402,290	6,612,821	1,267,673,326	3	3	10,036	21,165,642	1,965,228,167	3,235,303,786
	Deductions during year:										
10.	Death	18,575	101,272	145,908	5,018,459	0	0	XXX	82,360	3,338,513	8,458,244
11.	Maturity	244	2,068	2,182	28,779	0	0	XXX	0	0	30,847
12.	Disability	0	0	0	0	0	0	XXX	7	282	282
13.	Expiry	1,180	756	29,227	733,841	0	0	0	0	0	734,597
14.	Surrender	6,670	30,141	124,990	11,439,379	0	0	0	0	0	11,469,520
15.	Lapse	0	0	11,175	33,790,702	0	0	2,397	930,311	67,818,443	101,609,145
16.	Conversion	0	0	1,067	2,707,767	0	0	XXX	XXX	XXX	2,707,767
17.	Decreased (net)	0	0	4,516	5,670,834	0	0	0	472,283	0	5,670,834
18.	Reinsurance	0	0	0	1,971,438	0	0	0	0	0	1,971,438
19.	Aggregate write-ins for decreases	0	0	0	418,848	0	0	0	0	0	418,848
20.	Totals (Lines 10 to 19)	26,669	134,237	319,065	61,780,047	0	0	2,397	1,484,961	71,157,238	133,071,522
21.	In force end of year (Line 9 minus Line 20)	415,971	2,268,053	6,293,756	1,205,893,279	3	3	7,639	19,680,681	1,894,070,929	3,102,232,264
22.	Reinsurance ceded end of year	XXX	2,255,430	XXX	795,216,855	XXX	0	XXX	XXX	47,336,736	844,809,021
23.	Line 21 minus Line 22	XXX	12,623	XXX	410,676,424	XXX	(b) 3	XXX	XXX	1,846,734,193	2,257,423,243
	DETAILS OF WRITE-INS										
0801.	Foreign exchange gain	0	0	0	2,553,335	0	0	0	0	0	2,553,335
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	2,553,335	0	0	0	0	0	2,553,335
1901.	Foreign exchange loss	0	0	0	418,848	0	0	0	0	0	418,848
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	418,848	0	0	0	0	0	418,848

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

(b) Group $ 3 ; Individual $ 0

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX	2,013,398	XXX	25,938,304
25.	Other paid-up insurance	415,971	254,657	2,041,906	15,873,950
26.	Debit ordinary insurance	XXX	XXX	1,187,967	10,532,192

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	8,620	154,888
28.	Term policies - other	40,906	3,342,095	1,177,809	766,604,937
29.	Other term insurance - decreasing	XXX	0	XXX	146,216
30.	Other term insurance	XXX	0	XXX	2,932,683
31.	Totals (Lines 27 to 30)	40,906	3,342,095	1,186,429	769,838,724
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	142,656
33.	Totals, extended term insurance	XXX	XXX	438,982	6,779,595
34.	Totals, whole life and endowment	1,937	131,075	4,668,344	429,132,303
35.	Totals (Lines 31 to 34)	42,843	3,473,170	6,293,755	1,205,893,278

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	2,268,054
37.	Ordinary	3,473,169	0	1,069,541,129	136,352,151
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	79,775,252	0	1,894,070,929	0
40.	Totals (Lines 36 to 39)	83,248,421	0	2,963,612,058	138,620,205

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	19,680,681	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	2,168,098	397,140,893
45.	Group Permanent Insurance included in Line 21	0	0	75,048	1,985,298

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	35,755,944

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained 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 above.

47.1 Actual amount of coverage

47.2 Wife: Amount provided by benefit scale assuming 1.0 wife per family policy using actual age. Children: Ultimate amount provided using a sample average of 2.0 children per policy insured until 21st policy anniversary following primary insured's date of death for years of issue 1960 and later.

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 Certifi-cates	Amount of Insurance (a)
48.	Waiver of Premium	0	0	2,120,223	59,995,273	0	0	4,069,103	354,402,110
49.	Disability Income	0	0	0	648,248	0	0	896,869	17,878,995
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	377,525	2,197,291	27,595	2,829,254	0	0	0	0
52.	Total	377,525	(b) 2,197,291	2,147,818	(b) 63,472,775	0	(b) 0	4,965,972	(b) 372,281,105

(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

		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	0	92,001	268	59,536
2.	Issued during year	0	14,103	1	23,661
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	0	106,104	269	83,197
	Deductions during year:				
6.	Decreased (net)	0	12,276	8	23,582
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	0	12,276	8	23,582
9.	In force end of year	0	93,828	261	59,615
10.	Amount on deposit	0	(a) 2,932,786,998	105,136,974	(a) 2,221,013,286
11.	Income now payable	0	0	0	1,428
12.	Amount of income payable	(a) 0	(a) 0	(a) 15,292,940	(a) 62,716,253

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	26,059	203,776	2,719	754,995
2.	Issued during year	1,176	0	26	7,394
3.	Reinsurance assumed	439	143,164	1	5,877
4.	Increased during year (net)	0	0	0	5,943
5.	Totals (Lines 1 to 4)	27,674	346,940	2,746	774,209
	Deductions during year:				
6.	Decreased (net)	1,663	83,131	117	35,336
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,663	83,131	117	35,336
9.	In force end of year	26,011	263,809	2,629	738,873
	Income now payable:				
10.	Amount of income payable	(a) 227,938,639	XXX	XXX	(a) 1,203,052,107
	Deferred fully paid:				
11.	Account balance	XXX	(a) 18,904,750,736	XXX	(a) 11,543,308,353
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 291,099,550	XXX	(a) 81,071

ACCIDENT AND HEALTH INSURANCE

		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	7,945	1,071,824,426	0	0	86,500	214,651,948
2.	Issued during year	509	99,058,789	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	8,454	XXX	0	XXX	86,500	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	3,716	XXX	0	XXX	3,222	XXX
8.	Reinsurance ceded	1	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	3,717	XXX	0	XXX	3,222	XXX
10.	In force end of year	4,737	(a) 1,151,434,653	0	(a) 0	83,278	(a) 221,216,488

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	11,582	1,270,807
2.	Issued during year	1,119	0
3.	Reinsurance assumed	581	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	13,282	1,270,807
	Deductions During Year:		
6.	Decreased (net)	1,234	66,216
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	1,234	66,216
9.	In force end of year	12,048	1,204,591
10.	Amount of account balance	(a) 11,516,356,015	(a) 84,725,107

(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	317,904,157
2.	Current year's realized pre-tax capital gains/(losses) of $ (229,179,239) transferred into the reserve net of taxes of $ (80,212,734)	(148,966,505)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	9,806,864
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	178,744,516
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	79,536,426
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	99,208,089

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	58,355,204	5,328,419	15,852,803	79,536,426
2.	2017	53,647,769	(9,126,819)	(4,389,198)	40,131,751
3.	2018	47,781,547	(9,602,584)	(2,776,655)	35,402,308
4.	2019	41,966,733	(9,267,753)	(1,746,867)	30,952,113
5.	2020	34,717,826	(8,977,642)	(747,908)	24,992,276
6.	2021	25,265,338	(8,605,570)	(26,837)	16,632,931
7.	2022	18,951,045	(8,151,013)	227,903	11,027,935
8.	2023	13,523,214	(7,678,978)	269,010	6,113,246
9.	2024	8,603,009	(7,146,092)	307,790	1,764,708
10.	2025	5,508,438	(6,555,901)	303,884	(743,579)
11.	2026	4,145,976	(5,986,177)	259,052	(1,581,149)
12.	2027	2,421,902	(5,719,419)	225,503	(3,072,015)
13.	2028	1,838,586	(5,624,785)	203,076	(3,583,123)
14.	2029	(190,453)	(5,623,591)	186,118	(5,627,926)
15.	2030	2,307,456	(5,500,181)	167,381	(3,025,344)
16.	2031	505,940	(5,539,886)	153,331	(4,880,615)
17.	2032	1,239,217	(5,361,025)	140,685	(3,981,124)
18.	2033	964,694	(5,147,360)	132,537	(4,050,129)
19.	2034	(83,721)	(4,989,369)	128,385	(4,944,705)
20.	2035	(223,392)	(4,756,623)	123,558	(4,856,456)
21.	2036	(857,803)	(4,516,489)	118,284	(5,256,008)
22.	2037	(403,809)	(4,131,019)	111,602	(4,423,226)
23.	2038	(1,207,265)	(3,715,869)	105,575	(4,817,558)
24.	2039	(1,240,570)	(3,122,002)	94,607	(4,267,965)
25.	2040	(459,986)	(2,644,135)	88,993	(3,015,129)
26.	2041	(89,974)	(2,098,555)	81,170	(2,107,359)
27.	2042	156,384	(1,658,980)	71,715	(1,430,881)
28.	2043	406,613	(1,320,413)	59,170	(854,630)
29.	2044	85,651	(947,989)	44,657	(817,680)
30.	2045	268,586	(575,564)	27,747	(279,231)
31.	2046 and Later	0	(203,140)	9,793	(193,347)
32.	Total (Lines 1 to 31)	317,904,157	(148,966,505)	9,806,864	178,744,515

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	750,487,971	198,688,094	949,176,065	387,002,060	686,811,998	1,073,814,059	2,022,990,124
2. Realized capital gains/(losses) net of taxes - General Account	(10,615,333)	(234,824)	(10,850,157)	(9,901,554)	21,346,139	11,444,584	594,428
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(4,786,210)	0	(4,786,210)	334,293	0	334,293	(4,451,917)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	13,940,947	(59,213,901)	(45,272,954)	243,152,353	172,325,751	415,478,104	370,205,150
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	64,559,896	(67,919,240)	(3,359,344)	207,189	0	207,189	(3,152,156)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	181,417,769	43,612,550	225,030,318	1,050,743	3,551,164	4,601,907	229,632,225
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	995,005,040	114,932,678	1,109,937,718	621,845,083	884,035,052	1,505,880,135	2,615,817,853
9. Maximum reserve	867,197,406	208,118,222	1,075,315,628	481,847,571	713,555,637	1,195,403,208	2,270,718,836
10. Reserve objective	609,005,897	160,300,740	769,306,637	480,180,867	709,782,369	1,189,963,236	1,959,269,873
11. 20% of (Line 10 - Line 8)	(77,199,829)	9,073,612	(68,126,216)	(28,332,843)	(34,850,537)	(63,183,380)	(131,309,596)
12. Balance before transfers (Lines 8 + 11)	917,805,211	124,006,291	1,041,811,502	593,512,240	849,184,516	1,442,696,755	2,484,508,257
13. Transfers	(50,607,805)	84,111,931	33,504,126	(33,504,126)	0	(33,504,126)	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	(78,160,543)	(135,628,879)	(213,789,422)	(213,789,422)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	867,197,406	208,118,222	1,075,315,628	481,847,571	713,555,637	1,195,403,208	2,270,718,836

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	5,642,234,520	XXX	XXX	5,642,234,520	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	45,351,287,439	XXX	XXX	45,351,287,439	0.0004	18,140,515	0.0023	104,307,961	0.0030	136,053,862
3.	2	High Quality	20,256,768,627	XXX	XXX	20,256,768,627	0.0019	38,487,860	0.0058	117,489,258	0.0090	182,310,918
4.	3	Medium Quality	3,408,380,270	XXX	XXX	3,408,380,270	0.0093	31,697,937	0.0230	78,392,746	0.0340	115,884,929
5.	4	Low Quality	952,342,435	XXX	XXX	952,342,435	0.0213	20,284,894	0.0530	50,474,149	0.0750	71,425,683
6.	5	Lower Quality	541,925,986	XXX	XXX	541,925,986	0.0432	23,411,203	0.1100	59,611,858	0.1700	92,127,418
7.	6	In or Near Default	186,357,722	XXX	XXX	186,357,722	0.0000	0	0.2000	37,271,544	0.2000	37,271,544
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)	76,339,296,999	XXX	XXX	76,339,296,999	XXX	132,022,408	XXX	447,547,517	XXX	635,074,354
		PREFERRED STOCK										
10.	1	Highest Quality	41,200,000	XXX	XXX	41,200,000	0.0004	16,480	0.0023	94,760	0.0030	123,600
11.	2	High Quality	126,000	XXX	XXX	126,000	0.0019	239	0.0058	731	0.0090	1,134
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	13,371,912	XXX	XXX	13,371,912	0.0432	577,667	0.1100	1,470,910	0.1700	2,273,225
15.	6	In or Near Default	3,400,821	XXX	XXX	3,400,821	0.0000	0	0.2000	680,164	0.2000	680,164
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)	58,098,733	XXX	XXX	58,098,733	XXX	594,386	XXX	2,246,565	XXX	3,078,123
		SHORT - TERM BONDS										
18.		Exempt Obligations	149,334,956	XXX	XXX	149,334,956	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	787,777,365	XXX	XXX	787,777,365	0.0004	315,111	0.0023	1,811,888	0.0030	2,363,332
20.	2	High Quality	48,755,286	XXX	XXX	48,755,286	0.0019	92,635	0.0058	282,781	0.0090	438,798
21.	3	Medium Quality	376,326	XXX	XXX	376,326	0.0093	3,500	0.0230	8,655	0.0340	12,795
22.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23.	5	Lower Quality	52,117	XXX	XXX	52,117	0.0432	2,251	0.1100	5,733	0.1700	8,860
24.	6	In or Near Default	4	XXX	XXX	4	0.0000	0	0.2000	1	0.2000	1
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	986,296,053	XXX	XXX	986,296,053	XXX	413,497	XXX	2,109,058	XXX	2,823,786
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	331,563,441	XXX	XXX	331,563,441	0.0004	132,625	0.0023	762,596	0.0030	994,690
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	25,435,022	XXX	XXX	25,435,022	0.0000	0	0.2000	5,087,004	0.2000	5,087,004
33.		Total Derivative Instruments	356,998,463	XXX	XXX	356,998,463	XXX	132,625	XXX	5,849,600	XXX	6,081,695
34.		Total (Lines 9 + 17 + 25 + 33)	77,740,690,248	XXX	XXX	77,740,690,248	XXX	133,162,917	XXX	457,752,741	XXX	647,057,957

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	1,444,361,560	0	XXX	1,444,361,560	0.0010	1,444,362	0.0050	7,221,808	0.0065	9,388,350
36.		Farm Mortgages - CM2 - High Quality	46,244,808	0	XXX	46,244,808	0.0035	161,857	0.0100	462,448	0.0130	601,183
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	2,228,117	0	XXX	2,228,117	0.0013	2,897	0.0030	6,684	0.0040	8,912
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	11,642,623,927	0	XXX	11,642,623,927	0.0010	11,642,624	0.0050	58,213,120	0.0065	75,677,056
44.		Commercial Mortgages - All Other - CM2 - High Quality	4,330,581,143	0	XXX	4,330,581,143	0.0035	15,157,034	0.0100	43,305,811	0.0130	56,297,555
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	584,518,356	0	XXX	584,518,356	0.0060	3,507,110	0.0175	10,229,071	0.0225	13,151,663
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	69,813,866	0	XXX	69,813,866	0.0105	733,046	0.0300	2,094,416	0.0375	2,618,020
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	1,131,815	0	XXX	1,131,815	0.0420	47,536	0.0760	86,018	0.1200	135,818
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)	18,121,503,591	0	XXX	18,121,503,591	XXX	32,696,465	XXX	121,619,376	XXX	157,878,556
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)	18,121,503,591	0	XXX	18,121,503,591	XXX	32,696,465	XXX	121,619,376	XXX	157,878,556

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	202,485,807	XXX	XXX	202,485,807	0.0000	0	0.1914 (a)	38,755,783	0.1914 (a)	38,755,783
2.		Unaffiliated - Private	25,389,964	XXX	XXX	25,389,964	0.0000	0	0.1600	4,062,394	0.1600	4,062,394
3.		Federal Home Loan Bank	78,391,500	XXX	XXX	78,391,500	0.0000	0	0.0050	391,958	0.0080	627,132
4.		Affiliated - Life with AVR	2,516,485,046	XXX	XXX	2,516,485,046	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	502,357,818	0	0	502,357,818	XXX	502,358	XXX	2,511,789	XXX	3,265,326
7.		Fixed Income - High Quality	211,383,417	0	0	211,383,417	XXX	527,609	XXX	1,556,724	XXX	2,217,403
8.		Fixed Income - Medium Quality	3,462,586	0	0	3,462,586	XXX	20,776	XXX	60,595	XXX	77,908
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	0.1914 (a)	0	0.1914 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14.		Real Estate	174,377,013	0	121,971,600	296,348,613	0.0000 (b)	0	0.0750 (b)	22,226,146	0.0750 (b)	22,226,146
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	2,547,776,153	XXX	XXX	2,547,776,153	0.0000	0	0.1600	407,644,185	0.1600	407,644,185
17.		Total Common Stock (Sum of Lines 1 through 16)	6,262,109,305	0	121,971,600	6,384,080,905	XXX	1,050,743	XXX	477,209,574	XXX	478,876,277
		REAL ESTATE										
18.		Home Office Property (General Account only)	258,114,223	0	0	258,114,223	0.0000	0	0.0750	19,358,567	0.0750	19,358,567
19.		Investment Properties	293,901,695	0	254,873,113	548,774,808	0.0000	0	0.0750	41,158,111	0.0750	41,158,111
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)	552,015,918	0	254,873,113	806,889,031	XXX	0	XXX	60,516,677	XXX	60,516,677
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	27,848,823	XXX	XXX	27,848,823	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	243,424,866	XXX	XXX	243,424,866	0.0019	462,507	0.0058	1,411,864	0.0090	2,190,824
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	11,316,574	XXX	XXX	11,316,574	0.0432	488,876	0.1100	1,244,823	0.1700	1,923,818
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)	282,590,263	XXX	XXX	282,590,263	XXX	951,383	XXX	2,656,687	XXX	4,114,641

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	32,391,707	XXX	XXX	32,391,707	0.0004	12,957	0.0023	74,501	0.0030	97,175
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)	32,391,707	XXX	XXX	32,391,707	XXX	12,957	XXX	74,501	XXX	97,175
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	1,210,542	0	XXX	1,210,542	0.0010	1,211	0.0050	6,053	0.0065	7,869
39.		Mortgages - CM2 - High Quality	97,525,422	0	XXX	97,525,422	0.0035	341,339	0.0100	975,254	0.0130	1,267,830
40.		Mortgages - CM3 - Medium Quality	9,292,939	0	XXX	9,292,939	0.0060	55,758	0.0175	162,626	0.0225	209,091
41.		Mortgages - CM4 - Low Medium Quality	31,488,656	0	XXX	31,488,656	0.0105	330,631	0.0300	944,660	0.0375	1,180,825
42.		Mortgages - CM5 - Low Quality	65,804,964	0	XXX	65,804,964	0.0160	1,052,879	0.0425	2,796,711	0.0550	3,619,273
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	767,360	0	XXX	767,360	0.0420	32,229	0.0760	58,319	0.1200	92,083
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)	206,089,883	0	XXX	206,089,883	XXX	1,814,047	XXX	4,943,623	XXX	6,376,971
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)	206,089,883	0	XXX	206,089,883	XXX	1,814,047	XXX	4,943,623	XXX	6,376,971

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	1,696,954,078	XXX	XXX	1,696,954,078	0.0000	0	0.1600	271,512,653	0.1600	271,512,653
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	1,402,367,070	XXX	XXX	1,402,367,070	0.0000	0	0.1600	224,378,731	0.1600	224,378,731
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	3,099,321,149	XXX	XXX	3,099,321,149	XXX	0	XXX	495,891,384	XXX	495,891,384
		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	345,948,255	0	121,129,971	467,078,225	0.0000	0	0.0750	35,030,867	0.0750	35,030,867
73		Properties Acquired in Satisfaction of Debt	(1)	0	0	(1)	0.0000	0	0.1100	0	0.1100	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	345,948,254	0	121,129,971	467,078,225	XXX	0	XXX	35,030,867	XXX	35,030,867
		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	122,483,699	0	0	122,483,699	0.0063	771,647	0.0120	1,469,804	0.0190	2,327,190
77.		Guaranteed State Low Income Housing Tax Credit	571,269	0	0	571,269	0.0003	171	0.0006	343	0.0010	571
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)	123,054,968	0	0	123,054,968	XXX	771,819	XXX	1,470,147	XXX	2,327,762
		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	839,945,907	XXX	0	839,945,907	0.0000	0	0.1300	109,192,968	0.1300	109,192,968
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)	839,945,907	XXX	0	839,945,907	XXX	0	XXX	109,192,968	XXX	109,192,968
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	4,929,342,131	0	121,129,971	5,050,472,102	XXX	3,550,205	XXX	649,260,177	XXX	653,031,768

(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 (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
105756K#6	R		Corporate Bond First to Default	3	3,882,971	36,112	89,308	132,021
	CW	22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN	1FE	1,526,812	(611)	(3,512)	(4,580)
	CW	341081-ES-2	FLORIDA POWER & LIGHT CORPORATE	1FE	1,401,408	(561)	(3,223)	(4,204)
	CW	594918-AM-6	MICROSOFT CORP CORPORATE	1FE	306,599	(123)	(705)	(920)
	CW	694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE	2FE	648,151	(1,231)	(3,759)	(5,833)
195325M*3	R		Corporate Bond First to Default	2	7,771,581	14,766	45,075	69,944
	CW	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN	1FE	5,432	(2)	(12)	(16)
	CW	594918-AM-6	MICROSOFT CORP CORPORATE	1FE	308,536	(123)	(710)	(926)
	CW	654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	1FE	7,457,613	(2,983)	(17,153)	(22,373)
715638K@0	R		Corporate Bond First to Default	2	11,725,340	22,278	68,007	105,528
	CW	594918-AM-6	MICROSOFT CORP CORPORATE	1FE	11,725,340	(4,690)	(26,968)	(35,176)
168863E#1	R		Corporate Bond First to Default	1	11,589,635	4,636	26,656	34,769
	CW	010392-EE-4	ALABAMA POWER SENIOR NOTES	1FE	9,610,676	(3,844)	(22,105)	(28,832)
	CW	694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE	2FE	1,978,959	(792)	(4,552)	(5,937)
712219C@1	R		Corporate Bond First to Default	1	13,222,184	5,289	30,411	39,667
	CW	694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE	2FE	1,979,130	(792)	(4,552)	(5,937)
	CW	931142-BF-9	WAL MART STORES INC NOTES	1FE	11,243,054	(4,497)	(25,859)	(33,729)
70687WE@7	R		Corporate Bond First to Default	1	11,561,220	4,624	26,591	34,684
	CW	17275R-AF-9	CISCO SYSTEMS INC CORPORATE	1FE	10,295,314	(4,118)	(23,679)	(30,886)
	CW	694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE	2FE	1,265,906	(506)	(2,912)	(3,798)
718286E#0	R		Corporate Bond First to Default	2	11,987,532	22,776	69,528	107,888
	CW	341081-ES-2	FLORIDA POWER & LIGHT CORPORATE	1FE	3,499,246	(1,400)	(8,048)	(10,498)
	CW	373334-JN-2	GEORGIA POWER COMPANY CORPORATE	1FE	8,488,286	(3,395)	(19,523)	(25,465)
831594C#1	R		Corporate Bond First to Default	1	12,860,879	5,144	29,580	38,583
	CW	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN	1FE	8,907,898	(3,563)	(20,488)	(26,724)
	CW	594918-AM-6	MICROSOFT CORP CORPORATE	1FE	3,952,981	(1,581)	(9,092)	(11,859)
698299P#5	R		Corporate Bond First to Default	2	15,757,162	29,939	91,392	141,814
	CW	742718-DB-2	PROCTER & GAMBLE CO CORPORATE	1FE	15,757,162	(6,303)	(36,241)	(47,271)
12574#FK8	R		Corporate Bond First to Default	1	48,337,041	19,335	111,175	145,011
	CW	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1FE	940,956	(376)	(2,164)	(2,823)
	CW	055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	1FE	4,450,431	(1,780)	(10,236)	(13,351)
	CW	057224-AZ-0	Baker Hughes Inc CORPORATE	2FE	4,499,133	(1,800)	(10,348)	(13,497)
	CW	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1FE	3,661,719	(1,465)	(8,422)	(10,985)
	CW	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN	1FE	3,589,448	(1,436)	(8,256)	(10,768)
	CW	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE MUNI TAXABLE	1FE	7,882,332	(3,153)	(18,129)	(23,647)
	CW	68389X-AE-5	ORACLE CORP CORPORATE	1FE	3,802,370	(1,521)	(8,745)	(11,407)
	CW	68608K-A3-2	OREGON ST CORPORATE MUNI FRGN	1FE	3,854,441	(1,542)	(8,865)	(11,563)
	CW	913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE	1FE	7,440,147	(2,976)	(17,112)	(22,320)
	CW	93974C-RF-9	WASHINGTON ST CORPORATE MUNI	1FE	4,818,051	(1,927)	(11,082)	(14,454)
	CW	G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP FOREIGN	1FE	3,398,013	(1,359)	(7,815)	(10,194)
0199999. Subtotal Default Component - Other Than Mortgage					297,391,089	104,449	243,456	399,936
0599999 - Total					297,391,089	104,449	243,456	399,936

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
77938804		TX	2013	229,635	460,000	0	Settled out of court
77159194		MN	2015	100,000	0	0	Insurance not in force
22029342		NY	2016	5,000	0	0	Settled out of court
24996980		NY	2016	10,000	0	0	Settled out of court
42855184		NY	2016	4,000	0	0	Settled out of court
72646923		NY	2016	25,000	6,000	0	Settled out of court
61276340		NM	2013	661,732	330,000	0	Settled out of court
0199999. Death Claims - Ordinary				1,035,367	796,000	0	XXX
22454	11185007	FL	2011	50,000	10,000	0	Settled out of court
50091	11409848	IN	2013	20,000	2,800	0	Settled out of court
20400	11427356	NH	2013	6,000	823	0	Settled out of court
50555	11439854	OH	2014	32,000	32,000	0	Settled out of court
1396	11447897	OH	2014	250,000	130,000	0	Settled out of court
20400	11450789	CA	2013	100,000	10,000	0	Settled out of court
76536	11305236	LA	2012	502,000	0	0	Judgement for company
44028	11223522	TX	2012	273,000	75,000	0	Settled out of court
91904	11459654	WV	2014	324,000	66,500	0	Settled out of court
51691	11500259	MS	2014	30,000	0	0	Judgement for company
23883	11461204	TX	2014	35,024	7,000	0	Settled out of court
0399999. Death Claims - Group				1,622,024	334,123	0	XXX
0599999. Death Claims - Disposed Of				2,657,391	1,130,123	0	XXX
96274	11404871	GA	2013	261,000	162,500	0	Settled out of court
50408	11325908	CA	2012	414,605	0	0	Judgement for company
81623	11346584	MA	2013	307,000	0	0	Settled out of court
0899999. Additional Accidental Death Benefits-Group				982,605	162,500	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				982,605	162,500	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				3,639,996	1,292,623	0	XXX
NI		NY	1996	100,000	0	100,000	No Insurance Coverage
98558709		TX	2008	50,000	0	50,000	Misrepresentation
79654936		TX	2009	183,721	0	183,721	Insurance not in force
79665843		TX	2009	183,721	0	183,721	Insurance not in force
64696775		NY	2015	25,000	0	25,000	No Insurance Coverage
71594436		NJ	2016	238,556	0	238,556	No Insurance Coverage
2799999. Death Claims - Ordinary				780,998	0	780,998	XXX
39922	11524192	TX	2014	221,000	0	221,000	Eligibility provision not met
50372	11372557	MI	2011	50,000	0	50,000	Eligibility provision not met
51191	11598270	IL	2015	7,500	0	7,500	Eligibility provision not met
43939	11414820	TX	2012	200,000	0	200,000	Eligibility provision not met
46541	11371984	MA	2012	423,000	0	148,050	Age reduction
2999999. Death Claims - Group				901,500	0	626,550	XXX
3199999. Death Claims - Resisted				1,682,498	0	1,407,548	XXX
D81318748		IA	2016	20,000	0	20,000	No Insurance Coverage
3299999. Additional Accidental Death Benefits-Ordinary				20,000	0	20,000	XXX
99494	11442533	KY	2014	38,000	0	19,000	Accidental means not proven
76536	11582593	KY	2015	45,558	0	22,779	Accidental means not proven
10382	11542081	NE	2015	25,000	0	12,500	Accidental means not proven
3499999. Additional Accidental Death Benefits-Group				108,558	0	54,279	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				128,558	0	74,279	XXX
96552261		NY	2007	16,020	0	16,020	Disability not established
23938394		NY	2013	0	0	3,132	Misrepresentation
23968282		NY	2013	0	0	2,670	Misrepresentation
96084971		NJ	2016	60,000	0	16,020	Policy terms exclude benefit
3799999. Disability Benefits Claims - Ordinary				76,020	0	37,842	XXX
44566	11348405	MO	2008	100,000	0	100,000	Total and permanent disability not met
3999999. Disability Benefits Claims - Group				100,000	0	100,000	XXX
4199999. Disability Benefits Claims - Resisted				176,020	0	137,842	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				1,987,076	0	1,619,669	XXX
5399999 - Totals				5,627,072	1,292,623	1,619,669	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	1,298,341,871	XXX	1,091,773,175	XXX	0	XXX	0	XXX	0	XXX	204,124,789	XXX	2,443,830	XXX	0	XXX	77	XXX
2. Premiums earned	1,296,140,390	XXX	1,090,774,941	XXX	0	XXX	0	XXX	0	XXX	202,952,444	XXX	2,412,937	XXX	0	XXX	68	XXX
3. Incurred claims	895,432,530	69.1	791,598,810	72.6	0	0.0	0	0.0	0	0.0	99,072,789	48.8	4,760,931	197.3	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	895,432,530	69.1	791,598,810	72.6	0	0.0	0	0.0	0	0.0	99,072,789	48.8	4,760,931	197.3	0	0.0	0	0.0
6. Increase in contract reserves	59,504,126	4.6	(622,522,894)	(57.1)	0	0.0	0	0.0	0	0.0	721,599,720	355.6	(39,572,700)	(1,640.0)	0	0.0	0	0.0
7. Commissions (a)	58,183,303	4.5	46,165,375	4.2	0	0.0	0	0.0	0	0.0	12,017,928	5.9	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	288,905,358	22.3	267,623,098	24.5	0	0.0	0	0.0	41,195	0.0	15,993,032	7.9	5,248,033	217.5	0	0.0	0	0.0
9. Taxes, licenses and fees	29,878,872	2.3	25,337,318	2.3	0	0.0	0	0.0	38,014	0.0	4,322,601	2.1	180,939	7.5	0	0.0	0	0.0
10. Total other expenses incurred	376,967,533	29.1	339,125,791	31.1	0	0.0	0	0.0	79,209	0.0	32,333,561	15.9	5,428,972	225.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	(505,592)	0.0	(505,937)	0.0	0	0.0	0	0.0	(35)	0.0	456	0.0	(76)	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(35,258,207)	(2.7)	583,079,171	53.5	0	0.0	0	0.0	(79,174)	0.0	(650,054,082)	(320.3)	31,795,810	1,317.7	0	0.0	68	100.0
13. Dividends or refunds	15,230,134	1.2	15,228,134	1.4	0	0.0	0	0.0	0	0.0	2,000	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(50,488,341)	(3.9)	567,851,037	52.1	0	0.0	0	0.0	(79,174)	0.0	(650,056,082)	(320.3)	31,795,810	1,317.7	0	0.0	68	100.0
DETAILS OF WRITE-INS																		
1101. Self-insured liabilities and miscellaneous deductions	19,659	0.0	18,989	0.0	0	0.0	0	0.0	0	0.0	746	0.0	(76)	0.0	0	0.0	0	0.0
1102. Interest on taxes and miscellaneous items	(525,251)	0.0	(524,926)	0.0	0	0.0	0	0.0	(35)	0.0	(290)	0.0	0	0.0	0	0.0	0	0.0
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	(505,592)	0.0	(505,937)	0.0	0	0.0	0	0.0	(35)	0.0	456	0.0	(76)	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	82,788,805	29,346,058	0	0	0	53,324,375	118,372	0	0
2. Advance premiums	19,337,924	14,767,875	0	0	0	4,518,551	51,498	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	102,126,729	44,113,933	0	0	0	57,842,926	169,870	0	0
5. Total premium reserves, prior year	99,925,250	43,115,699	0	0	0	56,657,312	152,239	0	0
6. Increase in total premium reserves	2,201,479	998,234	0	0	0	1,185,614	17,631	0	0
B. Contract Reserves:									
1. Additional reserves (a)	5,182,887,382	1,887,562,634	0	0	0	3,281,027,731	14,297,017	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	5,182,887,382	1,887,562,634	0	0	0	3,281,027,731	14,297,017	0	0
4. Total contract reserves, prior year.	5,123,383,256	2,510,085,528	0	0	0	2,559,428,011	53,869,717	0	0
5. Increase in contract reserves	59,504,126	(622,522,894)	0	0	0	721,599,720	(39,572,700)	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	3,302,225,809	2,959,393,608	0	0	0	341,776,459	1,055,742	0	0
2. Total prior year	3,300,637,384	2,982,121,866	0	0	0	316,745,987	1,769,531	0	0
3. Increase	1,588,425	(22,728,258)	0	0	0	25,030,472	(713,789)	0	0
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	687,236,248	619,153,604	0	0	0	67,224,052	858,592	0	0
1.2 On claims incurred during current year	206,607,857	195,173,464	0	0	0	6,818,265	4,616,128	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,496,691,290	2,267,072,050	0	0	0	229,591,084	28,156	0	0
2.2 On claims incurred during current year	805,534,519	692,321,558	0	0	0	112,185,375	1,027,586	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	3,183,927,538	2,886,225,654	0	0	0	296,815,136	886,748	0	0
3.2 Claim reserves and liabilities, December 31, prior year	3,300,637,384	2,982,121,866	0	0	0	316,745,987	1,769,531	0	0
3.3 Line 3.1 minus Line 3.2	(116,709,846)	(95,896,212)	0	0	0	(19,930,851)	(882,783)	0	0
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	32,469	32,469	0	0	0	0	0	0	0
2. Premiums earned	32,469	32,469	0	0	0	0	0	0	0
3. Incurred claims	389,651	389,651	0	0	0	0	0	0	0
4. Commissions	29,732	29,732	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	52,925,310	51,621,750	0	0	1,199,038	104,522	0	0	0
2. Premiums earned	52,498,869	51,172,065	0	0	1,221,142	105,662	0	0	0
3. Incurred claims	38,089,007	35,749,050	0	0	2,206,064	133,893	0	0	0
4. Commissions	5,040,707	5,040,707	0	0	0	0	0	0	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	5,042,223	0	928,089,662	933,131,885
2. Beginning Claim Reserves and Liabilities	2,293,129	0	3,457,708,975	3,460,002,104
3. Ending Claim Reserves and Liabilities	1,225,264	0	3,463,000,402	3,464,225,666
4. Claims Paid	6,110,088	0	922,798,235	928,908,323
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	389,651	389,651
6. Beginning Claim Reserves and Liabilities	0	0	466,249	466,249
7. Ending Claim Reserves and Liabilities	0	0	533,300	533,300
8. Claims Paid	0	0	322,600	322,600
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	38,089,007	38,089,007
10. Beginning Claim Reserves and Liabilities	0	0	165,473,423	165,473,423
11. Ending Claim Reserves and Liabilities	0	0	170,007,034	170,007,034
12. Claims Paid	0	0	33,555,396	33,555,396
D. Net:				
13. Incurred Claims	5,042,223	0	890,390,306	895,432,529
14. Beginning Claim Reserves and Liabilities	2,293,129	0	3,292,701,801	3,294,994,930
15. Ending Claim Reserves and Liabilities	1,225,264	0	3,293,526,668	3,294,751,932
16. Claims Paid	6,110,088	0	889,565,439	895,675,527
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	5,042,223	0	890,390,305	895,432,528
18. Beginning Reserves and Liabilities	2,293,129	0	3,292,701,801	3,294,994,930
19. Ending Reserves and Liabilities	1,225,264	0	3,293,526,669	3,294,751,933
20. Paid Claims and Cost Containment Expenses	6,110,088	0	889,565,437	895,675,525

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
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	OTH	36,888,863,435	661,062,594	234,571,114	36,053,000	0	0
14299	33-1095301	08/01/2004	Prudential Arizona Reinsurance Captive Company	AZ	YRT/I	238,549,254,685	756,961,031	563,529,680	118,637,000	0	0
14296	41-2214052	10/01/2006	Universal Prudential Arizona Reinsurance Company	AZ	YRT/I	13,196,306,873	61,968,417	42,456,216	12,138,000	0	0
14300	27-1629186	01/01/2010	Prudential Arizona Reinsurance Term Company	AZ	YRT/I	155,990,244,257	354,198,006	194,993,445	46,676,000	0	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	24,752,194,181	176,563,189	123,691,504	46,623,000	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	AZ	YRT/I	48,424,467,225	115,302,242	58,262,993	35,632,000	0	0
15456	46-4641980	01/01/2014	Prudential Term Reinsurance Company	AZ	YRT/I	167,104,435,327	287,849,811	202,301,510	43,134,000	0	0
0199999. General Account - U.S. Affiliates - Captive						684,905,765,983	2,413,905,290	1,419,806,462	338,893,000	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	0	4,009,553	0	0	0	0
86630	06-1241288	10/31/2004	Prudential Annuities Life Assurance Corporation	AZ	ACO/I	0	0	(11,348,076)	0	0	0
86630	06-1241288	12/31/2015	Prudential Annuities Life Assurance Corporation	AZ	ACO/I	0	168,995,460	7,384,517	235,543	0	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	ACO/I	0	397,090,402	1,317,304,087	177,219	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	56,591,060,883	292,992,921	242,790,545	67,364,000	0	0
97195	22-2426091	12/01/2004	Pruco Life Insurance Company of New Jersey	NJ	YRT/I	11,367,240,657	49,385,958	42,473,391	13,013,000	0	0
0299999. General Account - U.S. Affiliates - Other						67,958,301,540	912,474,294	1,598,604,464	80,789,762	0	0
0399999. Total General Account - U.S. Affiliates						752,864,067,523	3,326,379,584	3,018,410,926	419,682,762	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	ADB/I	3,344,966,777	876,430	0	0	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	YRT/I	33,010,768,989	92,504,038	111,071,107	20,155,089	0	0
00000	AA-1580001	02/15/1999	The Prudential Life Insurance Co., Ltd.	JPN	CO/I	48,930,726,999	10,994,154,891	1,653,338,370	53,349,218	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	KOR	ADB/I	3,160,491,331	60,896	0	0	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	KOR	YRT/I	539,482,836	163,588	1,490,396	564,524	0	0
00000	AA-2731006	11/01/2006	Pru Seguros S.A.	MEX	ADB/I	40,823,276	9,032	0	0	0	0
00000	AA-2731006	11/01/2006	Pru Seguros S.A.	MEX	YRT/I	94,540,844	126,754	191,682	0	0	0
00000	AA-1360003	01/01/2012	Pramerica Life S.p.A.	ITA	YRT/I	151,814,450	0	431,666	0	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Life	JPN	YRT/I	453,252,885	1,381,923	1,296,735	0	0	0
00000	AA-1584103	01/19/2015	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Life	JPN	CO/I	4,944,200,464	1,746,845,361	961,200,108	0	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Life	JPN	ADB/I	381,935,218	1,416,132	0	0	0	0
00000	00-0000000	06/24/2008	Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	YRT/I	259,822,888	650,994	274,229	129,000	0	0
0599999. General Account - Non-U.S. Affiliates - Other						95,312,826,957	12,838,190,039	2,729,294,293	74,197,831	0	0
0699999. Total General Account - Non-U.S. Affiliates						95,312,826,957	12,838,190,039	2,729,294,293	74,197,831	0	0
0799999. Total General Account - Affiliates						848,176,894,480	16,164,569,623	5,747,705,219	493,880,593	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	CO/I	2,073,236,610	352,613,961	23,305,541	14,204,242	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	CO/I	116,772,805,608	10,851,001,333	699,277,276	105,099,800	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	MCO/I	5,222,537,518	0	46,738,261	0	914,974,070	0
88072	06-0974148	01/02/2013	Hartford Life Insurance Company	CT	CO/I	14,945,287,425	2,269,173,329	129,296,990	27,039,197	0	0
62308	06-0303370	01/01/1982	Connecticut General Life Insurance Company	CT	YRT/I	107,120	5,036	6,251	0	0	0
62057	22-0832760	01/01/1982	Lincoln Life & Annuity Company of New York	NY	YRT/I	26,522	462	635	0	0	0
65676	35-0472300	01/01/1965	The Lincoln National Life Insurance Company	IN	YRT/I	23,162	735	1,442	0	0	0
65676	35-0472300	03/01/1977	The Lincoln National Life Insurance Company	IN	YRT/I	1,362	84	65	0	0	0
65676	35-0472300	01/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	444,253	14,817	18,891	0	0	0
65676	35-0472300	08/01/1987	The Lincoln National Life Insurance Company	IN	YRT/I	446,622	10,605	17,237	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	CO/I	360,786	56,133	544	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	CO/I	798,099	17,736	527	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	26,753,533	345,153	213,941	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	8,449,121	75,376	33,589	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	MO	YRT/I	0	0	0	41,638	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	MO	YRT/I	0	0	0	63,071	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	0	0	0	125,521	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	0	0	0	305,205	0	0
62146	36-2136262	10/01/2002	Combined Insurance Company of America	IL	OTH/G	1,583,230	304,158	0	0	0	0
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	OTH/G	1,407,076	219,091	0	130,307	0	0
65536	54-0283385	07/01/2007	Genworth Life and Annuity Insurance Company	VA	YRT/G	85,675,649	0	279,223	94,229	0	0
72990	22-2882416	07/01/2007	Genworth Life Insurance Company of New York	NY	YRT/G	11,262,444	0	56,761	0	0	0
87726	06-0566090	10/01/1957	MetLife Ins Co USA	DE	OTH/G	182,254	51,123	0	0	0	0
87726	06-0566090	05/01/1946	MetLife Ins Co USA	DE	OTH/G	169,666	127,250	0	0	0	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	20,000	15,101	0	0	0	0
65978	13-5581829	01/01/2009	Metropolitan Life Insurance Company	NY	OTH/G	1,041,066,012	0	20,328,487	11,737,938	0	0

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
65978	13-5581829	08/01/1986	Metropolitan Life Insurance Company	NY	OTH/G	593,717	178,115	0	254,778	0	0
61271	42-0127290	10/01/2002	Principal Life Insurance Company	IA	OTH/G	201,873	188,215	0	0	0	0
00000	00-0000000	05/01/1978	Tower Life Insurance Company	TX	OTH/G	513,931	464,346	0	0	0	0
71323	75-1168687	01/01/1986	Zale Life Insurance Company	AZ	OTH/G	1,805,250	788,226	89,177	9,000	0	0
00000	00-0000000	09/29/1965	Servicemembers' Group Life Conversion Pool	NJ	OTH/G	0	9,884,194	935,268	912,945	0	0
62308	06-0303370	01/01/1970	Connecticut General Life Insurance Company	CT	YRT/I	4,381,883	41,010	70,942	0	0	0
87017	62-1003368	05/20/2004	Scor Global Life Re Ins Co of Delaware	DE	YRT/I	3,127,948	31,054	23,084	0	0	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	CO/I	0	1,811,353,195	19,177,423	0	0	0
0899999. General Account - U.S. Non-Affiliates						140,203,268,674	15,296,959,838	939,871,555	160,017,871	914,974,070	0
00000	AA-1780106	04/10/2006	Scor Global Life Reinsurance Ireland Designated Activity Company	IRL	YRT/I	23,095,824,386	43,106,147	24,735,684	8,644,900	0	0
00000	AA-1780106	11/01/2012	Scor Global Life Reinsurance Ireland Designated Activity Company	IRL	YRT/I	1,637,502,360	2,319,425	1,030,387	252,385	0	0
00000	AA-1560071	10/09/1990	RBC Life Ins Co	CAN	YRT/I	4,958,234	401,712	370,246	0	0	0
00000	AA-8310002	07/04/2014	BTPSI No 1 IC Limited	GBR	CO/G	0	82,497,162	1,245,728,095	183,743,012	0	0
00000	AA-1120110	04/27/2015	Pension Inc Corp Ltd	GBR	CO/G	0	392,316	7,059,100	1,022,382	0	0
00000	AA-1120110	06/26/2015	Pension Inc Corp Ltd	GBR	CO/G	0	4,837,553	96,745,347	59,448,632	0	0
00000	AA-1120110	06/09/2016	Pension Inc Corp Ltd	GBR	CO/G	0	965,566	28,865,454	17,974,840	0	0
0999999. General Account - Non-U.S. Non-Affiliates						24,738,284,980	134,519,881	1,404,534,313	271,086,151	0	0
1099999. Total General Account - Non-Affiliates						164,941,553,654	15,431,479,719	2,344,405,868	431,104,022	914,974,070	0
1199999. Total General Account						1,013,118,448,134	31,596,049,342	8,092,111,087	924,984,615	914,974,070	0
86630	06-1241288	12/31/2015	Prudential Annuities Life Assurance Corporation	AZ	AMCO/I	0	0	0	0	3,254,135,534	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	AMCO/I	0	0	0	0	9,326,588,965	0
1399999. Separate Accounts - U.S. Affiliates - Other						0	0	0	0	12,580,724,499	0
1499999. Total Separate Accounts - U.S. Affiliates						0	0	0	0	12,580,724,499	0
1799999. Total Separate Accounts - Non-U.S. Affiliates						0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates						0	0	0	0	12,580,724,499	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	MCO/I	46,566,773,708	0	278,491,478	36,105,602	5,052,462,504	0
88072	06-0974148	01/02/2013	Hartford Life Insurance Company	CT	MCO/I	5,308,625,046	0	28,635,074	13,986,730	1,134,467,383	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	MCO/I	0	0	5,699,522	0	3,834,164,160	0
1999999. Separate Accounts - U.S. Non-Affiliates						51,875,398,754	0	312,826,074	50,092,332	10,021,094,047	0
2199999. Total Separate Accounts - Non-Affiliates						51,875,398,754	0	312,826,074	50,092,332	10,021,094,047	0
2299999. Total Separate Accounts						51,875,398,754	0	312,826,074	50,092,332	22,601,818,546	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						944,942,734,951	18,623,339,422	4,271,108,555	629,792,965	23,516,792,616	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						120,051,111,937	12,972,709,920	4,133,828,606	345,283,982	0	0
9999999 - Totals						1,064,993,846,888	31,596,049,342	8,404,937,161	975,076,947	23,516,792,616	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
0399999. Total - U.S. Affiliates						0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates						0	0	0	0	0	0
0799999. Total - Affiliates						0	0	0	0	0	0
65978	13-5581829	01/01/2009	Metropolitan Life Insurance Company	NY	OTH/G	32,469	0	0	533,300	0	0
0899999. U.S. Non-Affiliates						32,469	0	0	533,300	0	0
1099999. Total - Non-Affiliates						32,469	0	0	533,300	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)						32,469	0	0	533,300	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)						0	0	0	0	0	0
9999999 - Totals						32,469	0	0	533,300	0	0

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
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	0	42,644,037
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	0	5,412,061
13809	27-2457213	01/01/2015	Prudential Legacy Ins Co of NJ	NJ	0	226,562,856
0299999. Life and Annuity - U.S. Affiliates - Other					0	274,618,954
0399999. Total Life and Annuity - U.S. Affiliates					0	274,618,954
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	0	1,049,475
00000	AA-9640003	01/01/2002	Prumerica Towarzystwo Ubezpieczen na Zycie Spolka Akcyjna	POL	0	837,592
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	0	212,202
00000	AA-2731006	11/01/2006	Pru Seguros S.A. -Mexico	MEX	0	31,720
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	0	3,581,188
0599999. Life and Annuity - Non-U.S. Affiliates - Other					0	5,712,177
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	5,712,177
0799999. Total Life and Annuity - Affiliates					0	280,331,131
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	GA	0	266
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	0	25,500
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	0	24,000
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	0	9,000
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	0	1,000
11285	03-0345211	01/01/2006	AZ Mont	VT	0	392,000
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	2,025	0
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	2,856,624	1,453,100
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	0	13,000
65838	01-0233346	04/01/2012	John Hancock Life Insurance Company (USA)	MI	0	14,000
65838	01-0233346	01/01/2014	John Hancock Life Insurance Company (USA)	MI	0	1,000
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	40,550	0
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	124,000	7,000
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	0	1,000
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	0	86,500
11919	83-0363317	01/01/2009	MSK Insurance US	VT	302,000	14,000
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	59,175	7,275
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	0	27,700
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	0	55,114
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	4,527,000	10,394,000
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	0	77,000
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	0	18,000
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	IN	25	0
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	MO	3,335,582	2,330,400
93572	43-1235868	01/01/2013	Reinsurance Group of America, Inc.	MO	667,095	582,600
00000	00-0000000	09/29/1965	8 Reinsurers of Servicemembers' Group Life Insurance	NJ	697,424	129,273,871
80659	38-0397420	01/01/1986	Canada Life Assurance Company	MI	0	4,383
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	0	279
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	0	109
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	0	5,946
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	0	735,080
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	0	602
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	0	2,342
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	0	32,256
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	758,404	814,592
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	0	183
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	0	1,296
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	0	60
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	54
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	55
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	36
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	0	17,734
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	648
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	470
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	0	3,232
88340	59-2859797	11/01/1971	Hannover Life Reassurance Company of America	FL	0	34
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	47
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	44
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	36
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	0	1,058
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	300
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	2,250
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	0	6,468
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	155,594	677,997
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company	IN	0	1,309
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company	IN	0	50,923
65676	35-0472300	04/15/1982	Lincoln National Life Insurance Company	IN	0	63
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Company	IN	0	15,224
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Company	IN	0	296
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company	IN	0	4,704
65676	35-0472300	10/01/1986	Lincoln National Life Insurance Company	IN	0	11,775
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	8,232
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	6,355
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	7,972
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	20,677
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	367
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	538
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	232,629	178,467
65676	35-0472300	10/01/1996	Lincoln National Life Insurance Company	IN	0	471,540
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company	IN	0	29,031
65676	35-0472300	10/15/1999	Lincoln National Life Insurance Company	IN	0	78,008
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company	IN	11,161	155,231
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	0	743
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	11,841	238,786
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	9,506
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	18,224
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	5,657
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	0	16
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	0	6,805
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	0	1,035,708
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	6,378	90,482
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	0	79,595
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	230
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	7,492
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	135,297	14,057
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	0	5,732
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	1,981,256	946,906
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	0	26,552
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	5,530	34,767
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	626

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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
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	2,500
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	637
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	294
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	17
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	0	62,159
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	55,804
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	94
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	0	14
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	0	42,665
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	40,408
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	229,820
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	5,118
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	625
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	335
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	12,051
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	433,038	26,742
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	551
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	378
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	1,277
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	155,657	616,632
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	241,424	69,830
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	724
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	1,533,276
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	83,469
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	12,032
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	5,310
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	263	841
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	0	297
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	0	7,090
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	792,503	451,064
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	0	26,551
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	19,061	34,718
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	254
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	8,747
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	14,425
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	170,735	3,134,732
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	616
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	3,621
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	0	13,095
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	0	4,340
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	382,577
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	721
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	20,310
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	504,852
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	0	4,231
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	0	2,299
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	15,776	23,261
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	1,419
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	5,921	119,392
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	115
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	3,738
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	90,197	9,371
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	14,411	54,590
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	147,758	1,706,669
87572	23-2038295	07/11/2005	Scottish Re US, Inc.	DE	0	153,734
68713	84-0499703	10/01/1985	Security Life of Denver Insurance Company	CO	0	3,143
68713	84-0499703	01/01/1988	Security Life of Denver Insurance Company	CO	0	7,312
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	311,315	1,226,433
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	0	145,263
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	0	860
68713	84-0499703	07/01/1993	Security Life of Denver Insurance Company	CO	0	1,411
68713	84-0499703	12/01/1994	Security Life of Denver Insurance Company	CO	32,775	3,028
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	151,223	154,688
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	0	635,394
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	0	26,150
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	0	160,671
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	0	594
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	0	119,392
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	0	1,747
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	90,197	9,334
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	0	414,460
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	560,113	2,170,851
68713	84-0499703	11/01/2002	Security Life of Denver Insurance Company	CO	0	278,750
68713	84-0499703	12/01/2002	Security Life of Denver Insurance Company	CO	152,876	140,170
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	0	773
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	539,529	4,189,264
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	0	2,274
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	102,805	342,506
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	0	129,115
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	0	34
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	0	645
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	0	4,321
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	0	6,523
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	0	99
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	0	12
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	803
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	13
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	0	95,592
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	273
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	29
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	36
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	54
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	23
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	22
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	55
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	0	5,406
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	0	44
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	0	42
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	0	540
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	14,768
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	3,514
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	4,096
82627	06-0839705	06/01/1986	Swiss Re Life & Health America Inc.	MO	0	6

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
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	125
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	135
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	888
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	414
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	0	1,382
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	0	102
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	MO	29,402	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	132,441	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	0	6,055
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	150,000	0
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	0	1,212
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	0	191
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	0	248
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	0	2,187
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	754	3,028
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	0	132,633
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	0	535,176
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	0	15,165
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	0	31,670
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	7,973	109,283
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	3,947	79,595
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	0	297
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	180,396	18,743
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	294
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	870,541
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	10,128
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	784,927
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	0	92,932
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	66,715	121,685
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	0	11,418
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	78,670	620,682
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	0	19,191
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	0	2,927,100
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	1,262
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	4,982
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	0	145,338
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	3,414,411	3,660,065
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	0	299
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	40
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	858
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	16,754	6,165
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	454,253	1,231,237
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	159,873
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	1,208
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	0	134,350
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	0	255
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	5,050,473	6,995
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	0	7,571
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	0	9,481
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	541,854	476,160
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	0	28,694
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	0	130
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	0	12,117
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	0	11,810
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	0	4,060
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	0	3,284
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	0	5,871
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	0	770,152
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	840,332	1,049,328
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	2,602,848	14,435,504
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	2,496,039	860,584
60348	22-1771521	05/01/2008	ACE Life Insurance Company	CT	196,267	61,678
74900	63-0483783	10/01/2013	Aurigen Reinsurance Company of America	AR	0	48,082
74900	63-0483783	05/01/2014	Aurigen Reinsurance Company of America	AR	1,281,990	2,961,386
74900	63-0483783	05/01/2014	Aurigen Reinsurance Company of America	AR	0	7,852
86258	13-2572994	01/01/2005	General Re Life Corp	CT	193,481	90,770
88340	59-2859797	05/01/2010	Hannover Life Reassurance Co. of America	FL	0	248,532
88340	59-2859797	05/01/2012	Hannover Life Reassurance Co. of America	FL	0	67,023
88340	59-2859797	10/01/2013	Hannover Life Reassurance Co. of America	FL	0	1,631
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	89,892	82,825
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	6,127	40,019
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	0	655,880
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	421,997	326,374
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	135,318	190,765
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	0	74,784
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	359,248	331,118
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	6,022	160,170
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	619,130	2,549,240
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	4,020,338	7,729,534
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	188,486	699,591
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	0	20,039
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	1,511,882	8,110,882
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	0	151,151
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	0	2,547,077
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	124,999	172,513
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	4,058,104	8,892,786
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	115,030	210,584
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	0	363,109
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	2,669,980	5,427,035
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	0	14,860
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	0	1,336,175
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	0	185
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	0	43
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	133,487	89,764
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	90,906	143,876
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	461,927	1,828,614
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	1,370,067	4,142,152
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	0	1,649,000
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	1,505,000	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	6,127,988	10,633,772
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	217,996	965,623
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	0	10,774
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	986,152	5,156,879

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
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	750,235	1,011,206
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	5,799,041	7,874,535
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	48,594	521,273
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	1,036,929	759,947
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	1,258,854	814,068
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	0	901,701
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	202,238	720,924
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	889,993	1,821,781
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	0	4,955
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	0	1,337,977
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	0	347
64688	75-6020048	10/01/2013	Scor Global Life Americas Reinsurance Company	DE	0	34,607
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	122,280	4,540,722
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	65,341	162,420
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	0	41,267
64688	75-6020048	05/01/2013	Scor Global Life Americas Reinsurance Company	DE	844,953	2,525,979
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	380,053	101,159
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	2,740,484	6,202,393
64688	75-6020048	09/17/2007	Scor Global Life Americas Reinsurance Company	DE	124,999	618,541
87017	62-1003368	11/01/2007	Scor Global Life Reinsurance Company of Delaware	DE	0	14,034
87017	62-1003368	05/01/2008	Scor Global Life Reinsurance Company of Delaware	DE	50,000	2,596
87017	62-1003368	05/12/2001	Scor Global Life Reinsurance Company of Delaware	DE	223,902	359,061
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	161,318	1,977,631
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	833,513	918,689
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	9,764,100	15,639,210
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	0	77,111
97071	13-3126819	05/01/2013	SCOR Global Life USA Reinsurance Company	DE	299,998	1,583,302
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	2,169,984	5,917,529
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	0	15,709
87572	23-2038295	01/18/2005	Scottish Re US Inc	DE	0	17,200
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	80,000	177,274
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	501,032	448,864
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	0	4,203
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	77,978	154,403
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	0	12,339
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	441,997	326,374
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	165,318	190,765
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	0	75,116
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	287,834	1,337,901
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	599,996	407,960
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	0	451,324
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	0	42,212
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	6,836,861	10,892,220
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	109,358	629,324
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	0	443,402
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	302,870	2,486,732
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	0	9,972
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	889,993	1,818,463
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	0	4,955
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	0	431,632
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	0	248
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	441,997	326,374
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	135,318	190,770
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	0	74,594
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	79,634	165,530
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	0	80,041
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	688,787	2,002,425
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	1,194,375	891,322
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	138,168	676,790
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	1,846,976	500,856
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	289,951	1,807,467
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	143,628	227,602
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	0	75,450
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	0	13,578
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	6,853,437	11,148,710
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	7,999,481	1,097,559
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	2,849,980	1,354,823
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	0	63,845
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	3,376,701	6,595,675
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	138,507	554,690
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	3,085,707	3,967,662
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	31,624	438,201
80659	38-0397420	06/23/2003	Canada Life Assurance Company	MI	855,793	5,409,547
0899999. Life and Annuity - U.S. Non-Affiliates					131,106,355	382,614,787
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda)	BMU	3,189	1,346,279
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda)	BMU	0	2,813
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	134,501	151,434
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	0	124,239
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	56,178	707,019
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	KOR	393,338	1,583,913
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	0	102,542
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	331,730	5,168,742
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	181,415	2,752,911
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	0	97,544
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	100,578	105,867
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	2,814,302	3,258,024
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	559,034	3,868,550
0999999. Life and Annuity - Non-U.S. Non-Affiliates					4,574,265	19,269,877
1099999. Total Life and Annuity - Non-Affiliates					135,680,620	401,884,664
1199999. Total Life and Annuity					135,680,620	682,215,795
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
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	0	20,630
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	0	423,762
11285	03-0345211	01/01/2006	AZ Mont	VT	0	68,000
19518	20-4929941	01/01/2016	Catlin Ins Co	TX	0	29,578
68276	48-1024691	01/01/2004	Employers Reinsurance Corporation	KS	118,739	7,542
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	759,937	189,884
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	38,576	842
00000	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	0	7,559
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	113,772	43,102
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	1,708,837	739,628

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
19445	25-0687550	07/01/2007	National Union Fire Insurance Company of Pittsburgh, PA	PA	30,000	0
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	249,080	80,180
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	3,152,268	1,116,912
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	759,400	2,720,780
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	0	54,462
93572	43-1235868	03/01/2012	Reinsurance Group of America, Inc.	MO	6,000	0
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	136,825	849,942
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	24,805	0
97071	13-3126819	03/01/2012	SCOR Global Life USA Reinsurance Company	DE	6,000	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	38,274	548,350
38776	13-2997499	03/01/2012	Sirius America Insurance Company	NY	2,250	181
19453	13-5616275	01/01/2006	Transatlantic Reinsurance Company	NY	785	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	35,662	547,100
65056	38-1659835	07/01/1999	Jackson Natl Life Ins Co	MI	0	495,442
1999999. Accident and Health - U.S. Non-Affiliates					7,181,210	7,943,876
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	2,437	2,529
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	16,490	15,190
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	4,387	4,455
00000	AA-1127400	03/01/2012	Lloyd's Syndicate number 1400	GBR	2,952	0
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	6,623	7,211
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	18,033	17,203
00000	AA-1120106	05/01/2014	Lloyd's Syndicate number 1969	GBR	1,656	1,708
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	24,145	22,108
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	24,145	22,108
00000	AA-1120071	05/01/2013	Lloyd's Syndicate number 2007	GBR	0	414
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	5,484	5,568
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	21,193	22,108
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	25,617	23,482
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	30,035	27,622
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	0	130,837
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	2,925	2,924
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	13,246	13,787
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	0	137,087
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	24,145	22,108
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	64,186	60,767
00000	AA-1120048	05/01/2014	Lloyd's Syndicate number 5820	GBR	4,967	4,863
2099999. Accident and Health - Non-U.S. Non-Affiliates					292,666	544,079
2199999. Total Accident and Health - Non-Affiliates					7,473,876	8,487,955
2299999. Total Accident and Health					7,473,876	8,487,955
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					138,287,565	665,177,617
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					4,866,931	25,526,133
9999999 Totals - Life, Annuity and Accident and Health					143,154,496	690,703,750

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
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	37,697,985,749	8,176,601,899	7,598,336,452	427,783,716	0	0	0	0
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	5,144,209,026	989,961,033	904,213,396	61,047,583	0	0	0	0
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	COMB/I	OL	89,912,842,676	53,226,236,293	53,493,041,207	2,609,463,108	0	0	0	0
86630	06-1241288	10/01/2016	Prudential Annuities Life Assurance Corporation	AZ	CO/I	OL	0	0	0	297,784	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							132,755,037,451	62,392,799,225	61,995,591,055	3,098,592,191	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							132,755,037,451	62,392,799,225	61,995,591,055	3,098,592,191	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							132,755,037,451	62,392,799,225	61,995,591,055	3,098,592,191	0	0	0	0
80659	38-0397420	01/01/1986	Canada Life Assurance Company	MI	YRT/I	OL	2,927,800	34,922	38,369	48,768	0	0	0	0
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	743,801	5,265	4,701	4,465	0	0	0	0
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	172,029	20,517	17,191	12,324	0	0	0	0
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	294,123	8,044	7,598	5,268	0	0	0	0
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXLO	15,149,096	791,341	540,512	719,516	0	0	0	0
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	2,905,430	144,001	211,606	72,642	0	0	0	0
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXLO	87,903,547	1,987,553	1,990,892	1,428,029	0	0	0	0
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXLO	20,817,573	53,184	47,169	33,057	0	0	0	0
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXLO	80,974,051	683,223	596,890	451,433	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	15,606,751	10,397	9,554	103,158	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	119,337,305	44,691	40,995	363,659	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	28,656,122	2,613	5,519	71,790	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	275,467,234	102,600	97,902	940,358	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	873,574,022	454,502	418,951	3,496,338	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	320,835,506	115,006	117,841	1,060,169	0	0	0	0
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	YRT/I	OL	175,181	3,103	12,032	7,236	0	0	0	0
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	YRT/I	OL	1,422,321	51,811	46,745	88,791	0	0	0	0
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	66,434	607	559	1,295	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	59,274	1,198	1,079	1,190	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	60,541	805	727	1,285	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	39,254	2,587	2,350	2,869	0	0	0	0
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	YRT/I	OL	8,420,526	108,910	158,748	90,603	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	712,680	9,920	9,919	15,327	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	516,412	26,107	34,269	2,480	0	0	0	0
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	YRT/I	OL	5,970,988	408,045	415,558	484,181	0	0	0	0
88340	59-2859797	11/01/1971	Hannover Life Reassurance Company of America	FL	YRT/I	OL	37,315	3,305	4,265	(204)	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	51,151	1,136	1,023	1,116	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	48,432	644	582	1,028	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	39,254	2,587	2,350	2,869	0	0	0	0
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	YRT/I	OL	28,502	933	3,361	1,978	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	329,769	4,708	4,648	7,287	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	2,473,341	40,332	40,176	48,008	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	OL	854,330	97	89	1,044	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	18,766,246	38,501	34,829	310,303	0	0	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	YRT/I	OL	127,746,976	1,536,808	2,469,933	4,889,079	0	0	0	0
65676	35-0472300	08/01/1977	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,439,139	134,575	129,054	183,725	0	0	0	0
65676	35-0472300	08/01/1977	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	15,718	0	0	0	0	0
65676	35-0472300	10/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,014,007	12,580	17,443	7,433	0	0	0	0
65676	35-0472300	04/15/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	69,440	6,656	6,136	9,913	0	0	0	0
65676	35-0472300	01/01/1983	The Lincoln National Life Insurance Company	IN	YRT/I	OL	17,018,843	162,051	171,657	221,142	0	0	0	0
65676	35-0472300	01/01/1984	The Lincoln National Life Insurance Company	IN	YRT/I	OL	156,169	2,596	3,768	2,180	0	0	0	0
65676	35-0472300	01/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	3,280,497	41,257	44,043	55,943	0	0	0	0
65676	35-0472300	10/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	462,390	3,054	2,834	4,907	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	9,048,835	649,968	614,227	782,530	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	6,985,052	346,950	322,839	396,653	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	3,936,301	90,114	110,014	55,458	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	18,550,864	672,227	661,417	764,682	0	0	0	0
65676	35-0472300	02/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	163,088	676	839	711	0	0	0	0

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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
65676	35-0472300	02/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	239,059	4,146	4,145	4,048	0	0	0	0
65676	35-0472300	01/01/1995	The Lincoln National Life Insurance Company	IN	YRT/I	OL	48,322,632	941,886	1,001,816	993,753	0	0	0	0
65676	35-0472300	10/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	577,409,083	5,877,496	5,316,897	3,277,200	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	12,800,083	166,521	230,920	110,310	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	8,938	469	429	393	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	45,419,834	267,383	455,229	293,389	0	0	0	0
65676	35-0472300	10/15/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	168,848,414	3,488,028	3,401,760	2,324,871	0	0	0	0
65676	35-0472300	10/15/1999	The Lincoln National Life Insurance Company	IN	YRT/I	AXXX	46,219	1,147	1,072	685	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	24,951,515	143,520	148,015	104,998	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	638,072	11,861	10,637	6,231	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	AXXX	2,246,204	24,673	22,504	15,334	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	1,138,567,408	28,094,343	29,323,686	1,949,855	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	68,429,264	1,118,407	1,129,783	1,066,433	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	25,681,402	401,021	363,782	189,692	0	0	0	0
66346	58-0828824	05/01/1973	Munich American Reassurance Company	GA	YRT/I	OL	0	0	52,971	(14,004)	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	9,220,560	306,453	326,021	432,053	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	33,190,863	916,095	847,719	946,508	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	59,324,171	860,014	765,419	839,296	0	0	0	0
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	CO/I	OL	17,326	519	447	726	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	OL	5,656,420	49,310	46,736	55,554	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	AXXX	225,130	5,589	5,056	5,929	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	OL	199,426,816	3,265,947	3,188,698	2,211,679	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXL0	2,086,488	4,817	4,464	4,430	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	AXXX	1,774,711	26,381	24,381	18,509	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXL	3,040,000	16,672	16,157	18,724	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	OL	16,117,191	120,141	117,575	74,634	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	364,612	6,778	6,078	3,357	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	AXXX	1,199,294	13,929	12,700	8,135	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	CO/I	XXXL	654,063,652	16,196,237	17,011,040	1,178,665	0	0	0	0
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	YRT/I	OL	22,809,747	372,853	376,643	349,297	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	7,963,108	17,144	14,015	2,928	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	256,760,265	910,129	832,245	278,671	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	90,636,125	1,197,711	1,092,331	294,358	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	14,164,300	183,099	164,391	106,013	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	407,414,648	8,760,119	8,486,515	5,226,092	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	307,940	2,241	2,065	1,076	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	2,995,427	44,810	41,945	38,079	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	48,786,519	639,929	627,682	541,127	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	18,309	196	179	176	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXL0	21,661,964	55,158	48,763	29,453	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXL0	86,470,130	799,181	697,380	485,173	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	697,733	39,836	39,852	59,878	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	399,220	8,846	8,057	13,675	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	45,146	662	598	1,387	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	OL	13,164,420	173,219	181,468	238,147	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	AXXX	399,600	3,819	3,484	5,913	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	272,388	5,987	5,348	10,917	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	103,490	3,688	3,352	5,938	0	0	0	0
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	YRT/I	OL	65,115	75	366	430	0	0	0	0
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	YRT/I	OL	1,795,268	30,155	31,633	36,913	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	40,245,258	1,248,462	1,297,092	1,466,747	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	50,776,463	1,528,369	1,485,650	1,746,710	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	7,707,438	215,330	708,941	(100,666)	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	687,020	9,297	9,020	14,478	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	367,785	16,010	20,875	2,048	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	5,358,888	141,537	134,781	110,843	0	0	0	0

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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
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	11,891,370	322,655	336,928	171,111	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	19,047,155	948,563	1,107,367	1,002,696	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	168,032	697	864	732	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	880,384	7,592	7,008	8,890	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	12,428,634	203,799	212,127	195,310	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	36,507,551	1,364,912	1,405,468	1,408,864	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	16,933,756	259,051	218,089	568,138	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	28,821,593	732,675	743,380	651,280	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	21,492,338	450,650	421,264	550,108	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	261,320,473	6,020,174	5,483,306	3,121,917	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	74,417,784	1,667,591	1,509,771	1,118,924	0	0	0	0
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	407,224	86,101	143,983	60,516	0	0	0	0
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	YRT/I	OL	10,272,560	165,899	150,586	82,993	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	13,170,323	486,432	438,485	322,460	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	318,044,259	5,391,403	5,158,837	3,609,833	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	944,535	10,026	9,150	6,855	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	2,991,586	44,803	41,939	38,071	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	48,669,445	638,926	626,690	540,955	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	18,309	196	179	176	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	8,772,641	13,449	10,781	3,549	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	292,593,707	754,541	686,903	397,974	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	AXXX	6,440,777	6,668	5,398	1,017	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	1,233,303	27,623	25,816	19,440	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXL0	35,493,118	1,464,846	943,409	1,404,152	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	7,942,290	459,172	416,953	355,354	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXL0	286,955,792	6,480,571	6,370,149	4,384,598	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	21,306,077	53,226	47,200	32,495	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	OL	933,688	1,236	966	283	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	124,296,494	1,666,042	1,438,999	1,158,361	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	4,823,623	56,787	91,630	44,105	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	4,469	234	215	219	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	17,369,382	113,640	206,354	130,799	0	0	0	0
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	10,217,293	318,247	292,098	189,653	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	68,198,500	14,910	14,851	90,351	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	517,599,695	166,845	156,561	814,085	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	455,971,054	107,903	113,725	648,653	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	17,526,800	29,115	29,149	22,227	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	493,553,700	6,189,504	5,544,004	689,375	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	248,144	124	126	132	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	3,274,756,579	37,639,273	32,962,460	5,088,934	0	0	0	0
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	114,010	3,730	13,444	7,958	0	0	0	0
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	40,553,656	324,741	293,047	329,768	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	54,224,976	747,713	1,075,648	433,229	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,648,197	23,270	20,850	9,049	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	5,744,748	24,542	27,335	30,556	0	0	0	0
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	34,214,647	559,204	564,892	419,124	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	3,981,556	8,572	7,007	1,783	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	128,118,953	495,704	447,468	153,447	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	60,424,109	714,540	648,325	177,658	0	0	0	0
87572	23-2038295	06/01/1988	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	990,793	(355,268)	0	0	0	0
87572	23-2038295	06/01/1988	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	548,655	(67,236)	0	0	0	0
87572	23-2038295	06/01/1988	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	39,543	8,837	0	0	0	0
87572	23-2038295	05/01/1990	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	101,360	(32,679)	0	0	0	0
87572	23-2038295	05/01/1990	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	805,667	(167,010)	0	0	0	0
87572	23-2038295	05/01/1990	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	574,014	8,885	0	0	0	0
87572	23-2038295	01/01/1992	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	288,637	(35,694)	0	0	0	0

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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
87572	23-2038295	01/01/1992	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	1,148,995	(164,147)	0	0	0	0
87572	23-2038295	01/01/1992	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	3,603	(2,585)	0	0	0	0
87572	23-2038295	01/01/1992	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	1,158,855	(817,691)	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	157,605	(49,294)	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	185,535	(69,099)	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	786,359	(84,203)	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	826,619	(68,805)	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	71,180	(31,033)	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	70,898	(31,111)	0	0	0	0
87572	23-2038295	01/01/1995	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	1,002,419	(145,428)	0	0	0	0
87572	23-2038295	01/01/1995	Scottish Re (US), Inc.	DE	YRT/I	AXXX	0	0	648	33	0	0	0	0
87572	23-2038295	10/01/1996	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	2,420,697	(275,968)	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	512,076	2,965	2,985	1,802	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	30,817,800	566,889	555,081	316,694	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	10,655,853	549,016	551,979	315,366	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	213,845,239	4,852,272	4,820,396	2,762,532	0	0	0	0
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	DE	CO/I	OL	88,785,535	18,169,240	20,138,084	468,389	0	0	0	0
68713	84-0499703	10/01/1985	Security Life of Denver Insurance Company	CO	YRT/I	OL	3,455,047	75,968	67,934	107,314	0	0	0	0
68713	84-0499703	01/01/1988	Security Life of Denver Insurance Company	CO	YRT/I	OL	7,520,188	84,708	81,171	106,505	0	0	0	0
68713	84-0499703	01/01/1988	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	6,675	146	311	(16)	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	12,637,979	246,102	283,204	225,826	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	64,495,382	1,603,240	1,690,451	1,537,812	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	13,525,313	167,392	148,554	250,352	0	0	0	0
68713	84-0499703	07/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	1,523,633	15,449	15,103	20,049	0	0	0	0
68713	84-0499703	07/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	65,808	1,589	1,452	2,009	0	0	0	0
68713	84-0499703	12/01/1994	Security Life of Denver Insurance Company	CO	YRT/I	OL	1,039,339	248,682	344,110	154,191	0	0	0	0
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	OL	73,246,772	1,683,838	1,698,580	1,467,773	0	0	0	0
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	47,536	300	273	262	0	0	0	0
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	XXXL	100,000	4,093	3,677	3,741	0	0	0	0
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	708,031,474	11,427,651	11,269,792	4,636,924	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	OL	17,645,708	312,512	340,696	206,201	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	6,704	352	322	312	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	CO/I	XXXL	39,438,302	227,173	374,277	268,643	0	0	0	0
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	163,687,448	6,839,690	6,319,390	4,210,970	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	20,545,101	334,190	303,462	156,012	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	34,214,647	559,204	564,892	506,953	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	59,247,711	532,830	476,878	120,162	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	59,146,506	734,174	670,373	191,817	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	30,241,915	10,091,504	7,661,731	777,944	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	OL	127,631	2,059	1,875	1,063	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	264,856,297	100,704,403	79,284,570	9,321,928	0	0	0	0
68713	84-0499703	11/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	74,519,332	1,390,853	1,291,757	819,484	0	0	0	0
68713	84-0499703	12/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	105,165,121	1,124,542	1,105,762	933,203	0	0	0	0
68713	84-0499703	12/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	45,771	490	446	388	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	26,741,726	7,299,018	6,264,778	202,394	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	307,245,210	95,550,422	84,541,019	2,665,784	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	17,518,865	121,981	4,092	67,131	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	947,688	16,478	622	7,696	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	51,089,827	995,291	1,242,616	56,149	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	123,113	1,751	120,965	400	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	1,043,584	13,769	12,590	7,865	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	269,330	676	14,926	533	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	1,368,114,666	29,860,201	30,146,348	1,968,541	0	0	0	0
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	OTH/I	OL	141,920,719	48,126,510	48,516,314	3,374,080	0	0	0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	16,356	973	948	1,447	0	0	0	0
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	681,981	22,471	20,305	27,488	0	0	0	0

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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
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	4,735,073	174,396	176,021	1,048,628	0	0	0	0
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	193,894	8,338	7,636	14,817	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	108,591	1,322	1,191	2,123	0	0	0	0
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	13,172	42	36	89	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	879,465	25,384	23,410	30,570	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,150	133	125	186	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	CO/I	OL	430,816	5,439	4,969	98,899	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	299,830	9,245	8,301	14,787	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	31,462	625	566	770	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	39,254	2,587	2,350	2,869	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	59,274	1,198	1,079	1,256	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	25,575	568	511	558	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	24,216	322	291	514	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	60,541	805	727	1,285	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,942,044	117,925	121,272	161,290	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	48,432	644	582	1,028	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	46,487	914	823	911	0	0	0	0
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	CO/I	OL	258,000	1,963	1,842	11,679	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,321,929	276,447	307,958	(162,278)	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,087,941	262,435	242,247	329,727	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	10,081,236	356,325	325,081	497,560	0	0	0	0
82627	06-0839705	06/01/1986	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,855	26	0	27	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	137,407	2,332	2,474	3,516	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	148,625	9,695	12,491	115	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	975,564	12,776	12,205	20,000	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	454,692	17,534	22,251	4,500	0	0	0	0
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	660,000	3,232	2,949	12,119	0	0	0	0
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	111,747	1,709	1,574	2,134	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	0	0	0	815	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	0	0	0	1,234	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	0	0	0	(3,227)	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	0	0	0	4,862	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,655,832	130,353	118,156	96,882	0	0	0	0
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	602,650	5,452	4,963	6,549	0	0	0	0
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	209,614	9,443	8,572	10,980	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	273,052	1,923	1,791	2,930	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	632,113	162,580	147,898	128,894	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,039,337	248,681	262,737	196,933	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	32,248,078	709,878	790,955	721,547	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	403,782,006	4,497,351	4,212,202	1,723,663	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,254,025	85,685	117,602	57,800	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	4,469	234	215	219	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	26,313,341	150,925	333,609	190,064	0	0	0	0
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	76,164,363	1,732,996	2,089,595	979,364	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	17,675,558	98,579	100,717	67,161	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	455,766	8,472	7,598	4,036	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	1,499,120	17,411	15,875	9,812	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	778,452,077	19,020,824	19,903,011	1,287,781	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	22,809,794	372,803	376,595	337,968	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	10,272,560	151,690	137,487	71,394	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	120,860,581	1,525,816	1,388,538	482,332	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	10,150,724	44,630	38,341	15,615	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	351,769,907	1,794,633	1,600,925	763,398	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	10,429,384	31,671	28,071	6,157	0	0	0	0
82627	06-0839705	08/01/2002	Swiss Re Life & Health America Inc.	MO	OTH/I	AXXX	0	0	5,465	(3,276)	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	23,015,657	432,851	391,673	302,669	0	0	0	0

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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
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	426,916,560	13,745,375	13,206,489	9,339,748	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	145,518	905	843	512	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	10,484,048	156,835	146,845	121,312	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	170,759,210	2,239,920	2,197,356	1,822,938	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	64,078	686	625	561	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,486,817	21,737	22,940	8,528	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	806,619	3,084	2,817	1,671	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	250,705,702	4,869,224	5,242,753	277,237	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	51,638,860	287,586	283,421	153,974	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	2,878,461	25,604	41,904	14,726	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	2,710,180	38,051	34,503	17,651	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	4,366,533,120	88,312,249	89,576,401	6,289,737	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	980,412	26,814	25,327	15,511	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	48,822,804	2,460,608	1,660,025	2,095,123	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	8,867,523	478,062	435,980	374,954	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	323,029,874	7,238,093	7,108,724	4,791,698	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	43,630,606	123,780	109,084	61,065	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	172,298,117	1,399,371	1,235,428	772,015	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	70,287,392	46,824	43,027	325,747	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	539,783,511	201,295	184,636	1,036,680	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	129,056,684	11,770	24,855	275,916	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,227,011,234	457,004	435,750	3,137,822	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXL0	3,928,744,787	2,045,699	1,889,480	11,422,359	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	1,455,984,685	542,587	554,586	3,449,225	0	0	0	0
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	328,401	5,084	4,614	8,317	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	44,079	126	9,207	(87,039)	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	943,456	12,475	11,315	17,525	0	0	0	0
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	3,910,326	41,986	45,949	58,388	0	0	0	0
70688	36-6071399	05/01/1987	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	0	0	206	53	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	15,046,277	453,321	519,164	385,824	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	61,078,754	2,546,009	2,736,341	2,005,157	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	25,534,650	1,457,829	1,336,367	2,107,916	0	0	0	0
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	29,119,506	730,498	712,122	709,480	0	0	0	0
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	8,830,618	28,550	23,359	5,090	0	0	0	0
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	15,395,649	367,611	825,217	385,756	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	1,210,944	18,910	17,028	9,125	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	447,513	2,183	1,988	934	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	165,249,692	3,214,156	3,257,224	241,482	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	230,405,186	707,839	731,486	678,088	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	13,794,509	234,150	211,857	296,865	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	10,332,948	49,835	46,174	24,475	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,244,381	2,780	2,554	1,810	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	3,546,550,354	66,230,913	60,537,647	5,369,612	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	21,058,091	15,042	13,802	98,208	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	90,614,879	49,607	44,681	291,608	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,254,732	1,122	1,019	6,650	0	0	0	0
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	142,733	1,831	1,661	3,498	0	0	0	0
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	YRT/I	OL	12,517,038	122,797	122,192	150,181	0	0	0	0
86231	39-0989781	03/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	0	0	61,892	(69,046)	0	0	0	0
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	YRT/I	OL	5,717,500	54,995	60,099	47,975	0	0	0	0
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	YRT/I	OL	5,891,528	94,099	87,008	89,244	0	0	0	0
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/I	OL	3,794,038	326,377	292,529	323,854	0	0	0	0
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	201,872,310	1,365,122	1,224,784	464,154	0	0	0	0
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	314,210,498	9,086,963	8,767,861	6,957,176	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	OL	44,385,976	247,578	246,782	150,451	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	XXXL0	1,593,192	18,309	35,171	11,425	0	0	0	0

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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
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	AXXX	2,262,430	30,042	27,218	14,051	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	CO/I	XXXL	3,754,606,146	74,945,933	76,232,603	5,393,568	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	OL	132,652,683	281,486	273,306	206,765	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	72,099,878	361,327	331,991	284,246	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	AXXX	79,543,691	564,420	548,949	612,845	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	CO/I	XXXL	45,907,360,118	763,534,304	707,240,966	71,140,829	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	OL	346,940,913	139,865	132,711	922,020	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	883,926,980	536,219	492,174	3,386,172	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	AXXX	67,965,528	68,368	70,997	541,158	0	0	0	0
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	OTH/G	OL	13,682	10,219	10,744	0	0	0	0	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	OTH/G	OL	45,982	38,834	38,336	0	0	0	0	0
65838	01-0233346	06/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	25,000	0	0	2,428	0	0	2,542	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	(12,483)	0	0	0	0
65838	01-0233346	01/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	3,867	0	0	0	0
65838	01-0233346	03/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	793	0	0	0	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	8,000	0	0	0	0	0	2,185	0
65838	01-0233346	04/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	68,598,850	0	0	41,685	0	0	0	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	55,000	0	0	(40,916)	0	0	15,857	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	4,753,750	0	0	774	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	601,250	0	0	317	0	0	0	0
65838	01-0233346	08/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	75,250	0	0	0	0	0	19,643	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	18,750	0	0	0	0	0	1,580	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	8,500	0	0	0	0	0	1,764	0
65838	01-0233346	09/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	13,500	0	0	0	0	0	1,945	0
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	(26,088)	0	0	0	0
65838	01-0233346	01/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	44,500	0	0	0	0	0	9,721	0
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	474,000	0	0	51,661	0	0	119,658	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	15,890	0	0	0	0	0	2,111	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	34,298,500	0	0	61,157	0	0	39,760	0
65838	01-0233346	03/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	57,750	0	0	0	0	0	10,723	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	3,162,200	1,769,259	1,735,861	1,467	0	0	0	577,172
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	0	0	0	58,677	0	0	0	123,157
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	OTH/G	OL	0	0	0	204,684	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	OTH/G	OL	0	0	0	64,010	0	0	0	0
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	MO	OTH/G	OL	0	0	0	13,765,649	0	0	0	0
93572	43-1235868	01/01/2013	Reinsurance Group of America, Inc.	MO	OTH/G	OL	0	0	0	3,441,412	0	0	0	0
00000	00-0000000	09/29/1965	8 Reinsurers of Servicemembers' Group Life Insurance	NJ	OTH/G	OL	0	0	0	616,833,660	0	0	0	0
60348	22-1771521	05/01/2008	ACE Life Insurance Company	CT	YRT/I	AXXXOL	138,738,911	169,577	163,217	125,554	0	0	0	0
60348	22-1771521	05/01/2008	ACE Life Insurance Company	CT	YRT/I	OL	1,268,662	4,568	9,881	4,948	0	0	0	0
74900	63-0483783	10/01/2013	Aurigen Reinsurance Company of America	AR	YRT/I	XXXOL	65,446,420	131,233	743,037	96,011	0	0	0	0
74900	63-0483783	10/01/2013	Aurigen Reinsurance Company of America	AR	YRT/I	AXXXOL	103,939,924	519,388	42,232	275,106	0	0	0	0
74900	63-0483783	05/01/2014	Aurigen Reinsurance Company of America	AR	YRT/I	XXXOL	11,629,037,784	19,379,866	13,125,930	6,117,585	0	0	0	0
74900	63-0483783	05/01/2014	Aurigen Reinsurance Company of America	AR	YRT/I	AXXXOL	26,829,719	136,529	31,156	114,480	0	0	0	0
86258	13-2572994	12/03/1997	General Re Life Corp	CT	YRT/I	OL	7,977,000	0	0	1,079,433	0	0	0	0
86258	13-2572994	01/01/2005	General Re Life Corp	CT	YRT/I	AXXXOL	93,680,132	313,615	295,647	190,426	0	0	0	0
88340	59-2859797	05/01/2010	Hannover Life Reassurance Co. of America	FL	YRT/I	AXXXOL	573,289,878	1,141,332	1,045,372	612,107	0	0	0	0
88340	59-2859797	05/01/2012	Hannover Life Reassurance Co. of America	FL	YRT/I	AXXXOL	155,030,738	79,066	55,551	26,311	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Reassurance Co. of America	FL	YRT/I	AXXXOL	3,771,797	11,259	10,259	11,751	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	XXXOL	296,629,890	1,313,153	1,830,962	919,874	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	AXXXOL	68,549,841	371,375	340,879	371,807	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	OL	1,340,463	9,077	8,799	8,968	0	0	0	0
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	YRT/I	OL	1,670,839,216	4,019,958	2,877,028	1,463,914	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	1,392,513,363	7,054,300	6,760,176	6,244,298	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	AXXXOL	152,479,355	1,032,465	980,893	1,055,038	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	AXXX	4,369,285	44,864	44,329	40,286	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	15,085,955	84,860	82,978	91,952	0	0	0	0

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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
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	YRT/I	OL	171,237,112	1,258,460	1,276,360	479,029	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXOL	1,188,213,120	5,263,137	7,371,484	3,471,847	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	AXXXOL	274,422,896	1,487,629	1,365,416	1,418,771	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	OL	5,357,934	36,282	35,170	35,413	0	0	0	0
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	YRT/I	OL	3,028,117,933	9,233,424	8,940,164	6,399,599	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXOL	19,013,503,656	48,154,278	45,930,191	53,536,859	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	AXXXOL	863,961,473	3,262,230	2,943,835	3,857,907	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	46,076,230	340,709	325,202	255,712	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	AXXXOL	2,034,128,590	25,749,058	24,282,610	17,106,397	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	AXXX	15,848,709	258,757	236,846	131,934	0	0	0	0
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	YRT/I	OL	349,811,392	535,225	469,689	246,978	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	AXXXOL	1,785,791,473	7,710,614	7,160,342	4,907,467	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	AXXX	10,767,175	15,472	18,220	8,690	0	0	0	0
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	YRT/I	AXXXOL	258,589,100	363,999	348,488	190,204	0	0	0	0
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	YRT/I	OL	132,705,816	339,889	337,845	202,400	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	XXXOL	43,747,211,439	40,324,897	38,901,314	58,727,549	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	AXXXOL	503,011,245	1,652,593	1,159,400	1,554,486	0	0	0	0
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	YRT/I	AXXXOL	834,621,462	1,456,268	1,319,103	578,494	0	0	0	0
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	XXXOL	24,198,310,278	2,998,702	2,060,316	11,211,768	0	0	0	0
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	AXXXOL	53,162,173	26,481	7,383	387,056	0	0	0	0
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	YRT/I	AXXXOL	2,153,199,114	3,712,325	0	1,623,067	0	0	0	0
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	YRT/I	XXXOL	5,191,764	6,701	0	13,293	0	0	0	0
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	YRT/I	AXXXOL	99,960	182	0	445	0	0	0	0
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	YRT/I	AXXXOL	96,390,937	27,360	22,482	174,329	0	0	0	0
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	YRT/I	AXXXOL	383,640,839	823,514	532,456	313,180	0	0	0	0
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	YRT/I	AXXXOL	4,116,338,845	8,448,751	7,810,359	3,982,506	0	0	0	0
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	YRT/I	AXXXOL	5,618,047,015	12,066,444	3,250	9,123,073	0	0	0	0
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	YRT/I	OL	199,292,189	0	0	7,398,423	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	OL	606,582,774	83,777,492	93,077,542	(439,810)	0	0	0	31,426,417
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXOL	25,855,537,859	97,966,304	100,134,625	70,622,008	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	AXXXOL	1,171,086,462	6,868,255	6,002,425	4,532,070	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	OL	5,349,320	32,465	32,471	30,208	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	OL	24,948,856	402,484	363,641	287,996	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	AXXXOL	1,590,906,895	19,567,121	19,054,099	13,790,151	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	AXXX	10,134,422	153,084	40,125	97,343	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	AXXXOL	1,361,449,261	296,997	284,679	2,252,605	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXOL	41,671,273,501	101,570,093	97,698,871	73,434,409	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	AXXXOL	660,146,833	4,069,525	3,156,297	2,477,852	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	OL	10,647	60	57	49	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	AXXXOL	1,701,745,993	1,898,553	1,853,062	1,128,423	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	21,657,817	65,189	105,607	62,093	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXOL	3,794,046,832	20,348,393	19,298,168	11,651,543	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	AXXXOL	303,099,057	1,897,649	1,801,900	(1,320,848)	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	OL	4,405,665	29,452	31,428	(26,181)	0	0	0	0
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	YRT/I	AXXXOL	1,578,787,220	4,285,122	4,000,890	2,229,891	0	0	0	0
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXOL	8,671,524,368	12,882,112	0	7,711,935	0	0	0	0
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	AXXXOL	17,720,726	105,924	0	193,049	0	0	0	0
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXOL	1,069,271,482	2,610,437	0	1,261,404	0	0	0	0
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/I	AXXXOL	1,253,338	3,409	0	1,724	0	0	0	0
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	105,060,461	981,539	967,460	1,379,406	0	0	0	0
64688	75-6020048	10/01/2013	Scor Global Life Americas Reinsurance Company	DE	YRT/I	AXXXOL	87,758,281	371,160	243,350	364,306	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	6,582,927,142	1,272,331	1,171,189	7,414,610	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	12,854,049	1,904	2,093	21,484	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	29,114,410,710	5,055,858	4,872,148	32,256,756	0	0	0	0
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	YRT/I	AXXXOL	87,754,260	121,751	118,074	60,694	0	0	0	0
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	2,682,326	9,387	20,924	12,717	0	0	0	0

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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
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	261,349,508	94,730	54,517	422,332	0	0	0	0
64688	75-6020048	09/17/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXOL	424,061,655	564,661	556,383	565,671	0	0	0	0
64688	75-6020048	05/01/2013	Scor Global Life Americas Reinsurance Company	DE	YRT/I	AXXXOL	3,656,419,039	817,394	578,783	3,201,362	0	0	0	0
87017	62-1003368	05/12/2001	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXXOL	142,621,164	151,927	159,116	1,315,317	0	0	0	0
87017	62-1003368	11/01/2007	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXXOL	32,351,215	3,665	3,428	25,400	0	0	0	0
87017	62-1003368	05/01/2008	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXXOL	5,854,470	9,302	9,428	5,129	0	0	0	0
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXXOL	178,377,777	563,285	517,253	287,170	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXOL	70,894,083,387	14,017,951	13,486,203	108,759,183	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXXOL	1,041,764,442	514,059	394,836	3,114,609	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	21,294	10	10	93	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXXOL	2,930,112,511	3,434,644	3,175,710	3,990,944	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXX	2,691,794	322	380	4,001	0	0	0	0
97071	13-3126819	05/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXXOL	1,902,589,934	329,627	0	965,788	0	0	0	0
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXOL	23,125,855,625	3,206,168	2,181,830	11,609,794	0	0	0	0
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXXOL	53,659,411	22,755	5,193	67,714	0	0	0	0
87572	23-2038295	01/18/2005	Scottish Re US Inc	DE	YRT/I	OL	39,372,936	189,537	193,473	141,898	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	CO/I	OL	415,144,834	1,624,387	1,739,819	3,908,751	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	500,644,166	3,587,376	3,495,745	3,702,179	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	11,204,343	84,841	84,841	92,317	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	YRT/I	OL	102,460,958	480,282	478,599	593,597	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	YRT/I	OL	125,219,990	1,661,711	1,859,651	1,577,804	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	2,020,381	10,936	70,081	45,694	0	0	0	0
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	28,565,496	286,561	266,215	260,124	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	1,392,513,363	7,054,300	6,760,176	6,244,298	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	167,565,310	1,117,325	1,063,871	1,146,990	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXX	4,369,285	44,864	44,329	40,286	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	172,005,070	1,340,134	1,410,050	588,681	0	0	0	0
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	1,399,370,130	6,452,625	6,259,826	3,908,876	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXOL	962,361,762	5,316,299	5,034,639	6,262,994	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	85,375,636	670,807	653,294	850,708	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	2,202,856	14,702	0	12,980	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	97,003,801	796,765	846,418	547,525	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXOL	52,502,017,793	131,026,020	125,817,076	83,411,901	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	842,109,422	4,710,591	3,693,768	2,936,743	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	1,333,362	8,199	0	7,592	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXOL	569,048,587	2,356,671	1,713,538	564,185	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	721,863,450	2,341,318	2,229,040	1,802,108	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	2,703,323	73,260	66,071	101,130	0	0	0	0
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	4,051,345,750	8,028,671	3,081,896	3,531,447	0	0	0	0
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	23,208,765	87,542	75,343	73,242	0	0	0	0
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXOL	8,317,295,765	12,349,964	8,511,069	4,451,282	0	0	0	0
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	17,720,723	105,924	29,531	341,894	0	0	0	0
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXOL	872,368,195	1,396,199	708,625	522,257	0	0	0	0
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXXOL	820,174	2,962	63,110	1,696	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	1,392,513,309	7,054,301	6,760,176	6,026,084	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	AXXXOL	152,487,133	1,032,506	980,929	1,010,739	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	AXXX	4,369,361	44,864	44,330	38,537	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	15,086,098	84,860	82,979	88,506	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	170,800,006	1,258,165	1,257,855	477,056	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXOL	593,415,817	2,627,753	3,662,371	1,723,899	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	AXXXOL	137,113,631	743,040	682,006	706,605	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	2,678,896	18,141	17,584	17,646	0	0	0	0
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	2,088,793,441	9,482,758	9,189,012	5,750,397	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXOL	3,011,526,372	17,088,489	16,285,716	10,445,957	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	AXXXOL	255,967,260	1,819,459	1,366,231	1,360,677	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	AXXXOL	266,295,260	3,516,026	4,229,369	2,782,484	0	0	0	0

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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
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	3,304,261	22,053	23,536	20,813	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXOL	7,003,896,785	1,879,170	1,897,328	15,814,311	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	AXXXOL	337,826,823	126,915	105,566	888,184	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	1,977,196	902	930	9,663	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXOL	1,830,894,326	294,106	280,759	3,009,718	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	YRT/I	AXXXOL	36,024,352	15,204	12,333	82,412	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXOL	30,977,483,468	8,856,112	9,475,021	86,233,230	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	AXXXOL	1,275,194,243	655,573	564,192	4,710,402	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	2,227,284	1,227	1,212	17,701	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	YRT/I	XXXOL	7,477,569,678	1,613,324	1,578,350	17,198,812	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	YRT/I	AXXXOL	156,051,632	94,119	83,894	600,492	0	0	0	0
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXOL	15,651,582,085	54,268,791	57,055,897	41,841,581	0	0	0	0
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	YRT/I	AXXXOL	676,073,699	3,890,420	3,343,385	2,476,110	0	0	0	0
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	YRT/I	OL	2,280,113	13,696	13,791	13,156	0	0	0	0
80659	38-0397420	06/23/2003	Canada Life Assurance Company	MI	YRT/I	AXXXOL	1,390,494,766	17,196,994	16,185,564	11,935,277	0	0	0	0
80659	38-0397420	06/23/2003	Canada Life Assurance Company	MI	YRT/I	AXXX	10,575,801	172,613	157,995	104,699	0	0	0	0
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	YRT/I	XXXOL	20,990,710,278	53,964,153	51,755,392	45,067,632	0	0	0	0
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	YRT/I	AXXXOL	388,545,449	2,509,131	2,035,757	1,617,880	0	0	0	0
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	YRT/I	OL	10,647	60	57	49	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							616,486,905,856	2,581,732,418	2,431,340,651	1,865,552,574	0	0	227,489	32,126,746
1099999. Total General Account - Authorized Non-Affiliates							616,486,905,856	2,581,732,418	2,431,340,651	1,865,552,574	0	0	227,489	32,126,746
1199999. Total General Account Authorized							749,241,943,307	64,974,531,643	64,426,931,706	4,964,144,765	0	0	227,489	32,126,746
14294	98-0405513	06/30/2008	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	0	9,009,339	(13,076,921)	0	0	0	0
1299999. General Account - Unauthorized U.S. Affiliates - Captive							0	0	9,009,339	(13,076,921)	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	9,009,339	(13,076,921)	0	0	0	0
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	ADB/I	OL	174,355,981	0	0	0	0	0	0	0
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	YRT/I	OL	1,677,512,591	0	0	5,449,085	0	0	0	0
00000	AA-9640003	01/01/2002	Pramerica Towarzystwo Ubezpleczen na Zacie	POL	ADB/I	OL	139,484,785	0	0	0	0	0	0	0
00000	AA-9640003	01/01/2002	Pramerica Towarzystwo Ubezpleczen na Zacie	POL	YRT/I	OL	1,342,010,073	0	0	4,361,081	0	0	0	0
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	ADB/I	OL	34,871,196	0	0	0	0	0	0	0
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	YRT/I	OL	335,502,518	0	0	1,089,564	0	0	0	0
00000	AA-2731006	11/01/2006	Pru Seguros S.A. -Mexico	MEX	ADB/I	OL	16,760,851	0	0	0	0	0	0	0
00000	AA-2731006	11/01/2006	Pru Seguros S.A. -Mexico	MEX	YRT/I	OL	164,561,214	0	0	5,740,236	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	ADB/I	OL	592,810,336	0	0	0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	YRT/I	OL	5,703,542,810	0	0	18,725,646	0	0	0	0
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							10,181,412,355	0	0	35,365,612	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							10,181,412,355	0	0	35,365,612	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							10,181,412,355	0	9,009,339	22,288,691	0	0	0	0
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	GA	OTH/G	OL	0	0	0	0	0	0	0	(29,753)
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	OL	108,600	17,772	21,073	1,518	0	0	0	(138,717)
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	OL	174,600	33,090	39,754	0	0	0	0	39,219
61093	58-0146380	07/01/2001	Atlanta Life Insurance Company	GA	OTH/G	OL	0	0	0	0	0	0	0	(1,200)
61093	58-0146380	01/01/2009	Atlanta Life Insurance Company	GA	OTH/G	OL	0	0	0	0	0	0	0	4,575
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	OTH/G	OL	86,496,727	58,274	30,989	147,960	0	0	0	174,390
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	OL	528,600	258,857	215,259	(127)	0	0	0	100,984
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	OTH/G	OL	30,767	17,107	16,777	0	0	0	0	309,079
11285	03-0345211	01/01/2006	AZ Mont	VT	COFW/G	OL	2,036,189,000	949,276	935,212	1,772,668	0	0	0	1,517,075
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	OTH/G	OL	5,575,324,560	0	0	12,251,386	0	0	0	0
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	OL	892,000	223,735	677,828	0	0	0	0	0
11919	83-0363317	01/01/2009	MSK Insurance US	VT	OTH/G	OL	8,945,000	1,758,741	2,164,295	0	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	OL	39,515,776,032	12,157,647	12,506,829	32,147,274	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							47,224,465,886	15,474,499	16,608,016	46,320,679	0	0	0	1,975,652
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	7,778,274	55,086	54,483	33,892	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	XXXLO	182,306	3,389	3,039	1,585	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	694,970	7,777	7,092	4,368	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	362,791,831	9,157,181	9,561,718	692,124	0	0	0	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	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
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	170,993	1,962	4,288	525	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	269,330	676	622	533	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	63,140,790	1,205,963	1,447,608	72,794	0	0	0	0
00000	AA-1580095	01/19/2015	The TOA Reinsurance Company LTD	JPN	YRT/I	OL	138,125,000	0	0	831,763	0	0	0	0
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	YRT/I	AXXXOL	345,381,414	370,546	363,863	220,489	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	YRT/I	XXXOL	142,549,677	490,929	553,834	289,157	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	YRT/I	AXXXOL	269,970,240	1,869,034	1,765,045	908,213	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	YRT/I	OL	3,609,524	150,548	142,982	209,921	0	0	0	0
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	YRT/I	XXXOL	1,602,241,988	3,024,538	2,796,250	1,327,540	0	0	0	0
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	KOR	YRT/I	AXXXOL	2,298,312,017	5,036,126	3,958,944	1,909,618	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXOL	118,791,057	376,523	548,399	240,750	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	AXXXOL	225,041,707	1,228,188	1,032,235	613,834	0	0	0	0
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	YRT/I	AXXXOL	6,781,808,779	15,301,324	3,188,039	5,942,600	0	0	0	0
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	YRT/I	AXXXOL	4,072,025,088	883,266	816,320	5,613,758	0	0	0	0
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	YRT/I	AXXX	3,311,187	542	579	5,385	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXOL	62,564,992	17,615	204,115	212,981	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	AXXXOL	220,214,226	287,624	107,040	666,913	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	OL	27,304	69	62	30,900	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXOL	15,532,313,407	3,021,093	2,926,639	23,486,135	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	YRT/I	AXXXOL	244,111,261	126,193	87,195	751,841	0	0	0	0
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	AXXXOL	5,665,771,934	1,153,448	506,652	3,946,969	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							38,161,199,296	43,769,640	30,077,043	48,014,588	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							85,385,665,182	59,244,139	46,685,059	94,335,267	0	0	0	1,975,652
2299999. Total General Account Unauthorized							95,567,077,537	59,244,139	55,694,398	116,623,958	0	0	0	1,975,652
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							844,809,020,844	65,033,775,782	64,482,626,104	5,080,768,723	0	0	227,489	34,102,398
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	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	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	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							0	0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							796,466,409,193	64,990,006,142	64,452,549,061	4,997,388,523	0	0	227,489	34,102,398
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							48,342,611,651	43,769,640	30,077,043	83,380,200	0	0	0	0
9999999 - Totals							844,809,020,844	65,033,775,782	64,482,626,104	5,080,768,723	0	0	227,489	34,102,398

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	0TH/G	SLEL	36,592	0	0	0	0	0	0
19518	20-4929941	01/01/2016	Catlin Ins Co	TX	0TH/G	SLEL	54,947	0	0	0	0	0	0
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	0TH/G	SLEL	685,882	0	0	0	0	0	0
37273	39-1338397	01/01/2015	Axis Insurance Company	IL	0TH/G	SLEL	322	0	0	0	0	0	0
68276	48-1024691	01/01/2004	Employers Reinsurance Corporation	KS	0TH/G	SLEL	0	0	2,549,421	0	0	0	0
20281	13-1963496	02/01/2014	Federal Insurance Company	IN	0TH/G	SLEL	868	0	0	0	0	0	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	STDI	62,737	0	0	0	0	9,427	0
23043	04-1543470	02/01/2014	Liberty Mutual Insurance Company	MA	0TH/G	SLEL	1,809	0	0	0	0	0	0
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	0TH/G	SLEL	6,467,074	0	54,707,301	0	0	0	0
67032	56-0340860	01/01/2014	North Carolina Mutual Life Insurance Company	NC	0TH/G	A	12	0	0	0	0	0	12,061
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	0TH/G	SLEL	1,417,491	0	0	0	0	0	0
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	0TH/G	SLEL	0	0	1,159,832	0	0	0	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	0TH/G	SLEL	914,510	0	0	0	0	0	0
38776	13-2997499	03/01/2012	Sirius America Insurance Company	NY	0TH/G	SLEL	(66)	0	0	0	0	0	0
16535	36-4233459	02/01/2014	Zurich American Insurance Company	NY	0TH/G	SLEL	1,809	0	0	0	0	0	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	0TH/G	SLEL	914,510	0	0	0	0	0	0
65056	38-1659835	07/01/1999	Jackson Natl Life Ins Co.	MI	0TH/I	STDI	1,303,210	163,594	16,072,321	0	0	0	0
65978	13-5581829	12/31/1997	Metropolitan Life Insurance Company	NY	0TH/G	LTC	293,009	0	6,583,974	0	0	0	0
60054	06-6033492	08/06/1999	Aetna Life Insurance Co.	CT	0TH/G	OH	0	0	560,118	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							12,154,716	163,594	81,632,967	0	0	9,427	12,061
00000	AA-1127084	01/01/2013	Lloyd's Syndicate number 1084	GBR	0TH/G	SLEL	1,350	0	0	0	0	0	0
00000	AA-1127084	01/01/2015	Lloyd's Syndicate number 1084	GBR	0TH/G	SLEL	31	0	0	0	0	0	0
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	0TH/G	SLEL	17,198	54	0	0	0	0	0
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	0TH/G	SLEL	107,644	344	0	0	0	0	0
00000	AA-1127206	01/01/2015	Lloyd's Syndicate number 1206	GBR	0TH/G	SLEL	301	0	0	0	0	0	0
00000	AA-1120085	01/01/2013	Lloyd's Syndicate number 1274	GBR	0TH/G	SLEL	1,800	0	0	0	0	0	0
00000	AA-1120085	01/01/2015	Lloyd's Syndicate number 1274	GBR	0TH/G	SLEL	42	0	0	0	0	0	0
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	0TH/G	SLEL	25,310	72	0	0	0	0	0
00000	AA-1127861	01/01/2015	Lloyd's Syndicate number 1861	GBR	0TH/G	SLEL	(865)	0	0	0	0	0	0
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	0TH/G	SLEL	66,463	234	0	0	0	0	0
00000	AA-1120064	01/01/2014	Lloyd's Syndicate number 1919	GBR	0TH/G	SLEL	8,999	0	0	0	0	0	0
00000	AA-1120064	01/01/2015	Lloyd's Syndicate number 1919	GBR	0TH/G	SLEL	1,272	0	0	0	0	0	0
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	0TH/G	SLEL	122,344	391	0	0	0	0	0
00000	AA-1120103	02/01/2014	Lloyd's Syndicate number 1967	GBR	0TH/G	SLEL	301	0	0	0	0	0	0
00000	AA-1120106	05/01/2015	Lloyd's Syndicate number 1969	GBR	0TH/G	SLEL	12,239	39	0	0	0	0	0
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	0TH/G	SLEL	156,569	500	0	0	0	0	0
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	0TH/G	SLEL	156,569	500	0	0	0	0	0
00000	AA-1120071	01/01/2013	Lloyd's Syndicate number 2007	GBR	0TH/G	SLEL	2,700	0	0	0	0	0	0
00000	AA-1120071	01/01/2015	Lloyd's Syndicate number 2007	GBR	0TH/G	SLEL	63	0	0	0	0	0	0
00000	AA-1120071	05/01/2013	Lloyd's Syndicate number 2007	GBR	0TH/G	SLEL	24,201	108	0	0	0	0	0
00000	AA-1120104	07/01/2012	Lloyd's Syndicate number 2012	GBR	0TH/G	SLEL	8,999	0	0	0	0	0	0
00000	AA-1120158	07/01/2014	Lloyd's Syndicate number 2014	GBR	0TH/G	SLEL	2,250	0	0	0	0	0	0
00000	AA-1120158	01/01/2015	Lloyd's Syndicate number 2014	GBR	0TH/G	SLEL	53	0	0	0	0	0	0
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	0TH/G	SLEL	31,639	90	0	0	0	0	0
00000	AA-1128987	01/01/2015	Lloyd's Syndicate number 2987	GBR	0TH/G	SLEL	301	0	0	0	0	0	0
00000	AA-1129000	07/01/2014	Lloyd's Syndicate number 3000	GBR	0TH/G	SLEL	4,050	0	0	0	0	0	0
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	0TH/G	SLEL	156,569	500	0	0	0	0	0
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	0TH/G	SLEL	166,357	531	0	0	0	0	0
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	0TH/G	SLEL	228,628	0	0	0	0	0	0
00000	AA-1120055	07/01/2012	Lloyd's Syndicate number 3623	GBR	0TH/G	SLEL	8,999	0	0	0	0	0	0
00000	AA-1120055	01/01/2015	Lloyd's Syndicate number 3623	GBR	0TH/G	SLEL	478	0	0	0	0	0	0
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	0TH/G	SLEL	195,715	625	0	0	0	0	0
00000	AA-1126382	10/01/2011	Lloyd's Syndicate number 382	GBR	0TH/G	SLEL	2,925	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1126382	01/01/2015	Lloyd's Syndicate number 382	GBR	OTH/G	SLEL	149	0	0	0	0	0	0
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	OTH/G	SLEL	14,185	36	0	0	0	0	0
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	228,628	0	0	0	0	0	0
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	97,867	313	0	0	0	0	0
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	OTH/G	SLEL	156,568	500	0	0	0	0	0
00000	AA-1126006	07/01/2012	Lloyd's Syndicate number 4472	GBR	OTH/G	SLEL	15,749	0	0	0	0	0	0
00000	AA-1126006	01/01/2015	Lloyd's Syndicate number 4472	GBR	OTH/G	SLEL	603	0	0	0	0	0	0
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	430,573	1,375	0	0	0	0	0
00000	AA-1120048	05/01/2015	Lloyd's Syndicate number 5820	GBR	OTH/G	SLEL	19,166	39	0	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							2,474,982	6,251	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							14,629,698	169,845	81,632,967	0	0	9,427	12,061
1199999. Total General Account Authorized							14,629,698	169,845	81,632,967	0	0	9,427	12,061
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	A	(22)	0	0	0	0	0	59,663
11285	03-0345211	01/01/2006	AZ Mont	VT	OTH/G	A	901,860	0	0	0	0	0	357,799
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	LTDI	0	0	5,697,767	0	0	0	0
00000	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	OTH/G	LTDI	1,004,102	584,685	244,403	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	1,498,125	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	256	0	1,614,281	0	0	0	0
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	OTH/G	LTDI	2,407,753	0	5,372,895	0	0	0	0
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	OTH/G	LTDI	24,892,870	0	65,606,347	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	A	8,917,478	0	0	0	0	0	0
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	OTH/G	SLEL	91,362	0	0	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							38,215,659	584,685	80,033,818	0	0	0	417,462
00000	AA-3194128	02/01/2014	Allied World Assurance Company, Ltd.	BMU	OTH/G	SLEL	603	0	0	0	0	0	0
00000	AA-1780091	02/01/2014	Arch Reinsurance Europe Underwriting Ltd.	IRL	OTH/G	SLEL	603	0	0	0	0	0	0
00000	CR-1340125	07/01/2012	Hannover Ruckversicherung AG	DEU	OTH/G	SLEL	27,000	0	0	0	0	0	0
00000	AA-5320039	07/01/2015	Peak Reinsurance Company	CHN	OTH/G	SLEL	709	0	0	0	0	0	0
00000	AA-1580095	02/01/2014	The Toa Reinsurance Company	JPN	OTH/G	SLEL	507	0	0	0	0	0	0
00000	AA-1780042	07/01/2012	Zurich Insurance PLC	IRL	OTH/G	SLEL	50,180	0	0	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							79,602	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							38,295,261	584,685	80,033,818	0	0	0	417,462
2299999. Total General Account Unauthorized							38,295,261	584,685	80,033,818	0	0	0	417,462
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							52,924,959	754,530	161,666,785	0	0	9,427	429,523
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							50,370,375	748,279	161,666,785	0	0	9,427	429,523
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							2,554,584	6,251	0	0	0	0	0
9999999 - Totals							52,924,959	754,530	161,666,785	0	0	9,427	429,523

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-1360003	04/01/1998	Pramerica S.p.A	0	1,049,475	0	1,049,475	0		0	0	0	1,249,689	1,049,475
00000	AA-9640003	01/01/2002	Prumerica Towarzystwo Ubezpieczen na Zycie Spolka Akcyjna	0	837,592	0	837,592	0		0	0	0	995,093	837,592
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	0	212,202	0	212,202	0		0	0	0	255,353	212,202
00000	AA-2731006	11/01/2006	Pru Seguros S.A.-Mexico	0	31,720	16,309	48,029	0		0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	0	3,581,188	0	3,581,188	0		0	0	0	4,580,020	3,581,188
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				0	5,712,177	16,309	5,728,486	0	XXX	0	0	0	7,080,155	5,680,457
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	5,712,177	16,309	5,728,486	0	XXX	0	0	0	7,080,155	5,680,457
0799999. Total General Account - Life and Annuity Affiliates				0	5,712,177	16,309	5,728,486	0	XXX	0	0	0	7,080,155	5,680,457
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	0	266	0	266	0		0	(29,753)	0	0	(29,753)
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	17,772	25,500	0	43,272	0		0	(138,717)	0	0	(138,717)
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	33,090	0	0	33,090	0		0	39,219	0	0	33,090
61093	58-0146380	07/01/2001	Atlanta Life Insurance Company	0	0	0	0	0		0	(1,200)	0	0	(1,200)
61093	58-0146380	01/01/2009	Atlanta Life Insurance Company	0	0	0	0	0		0	4,575	0	0	0
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	58,274	24,000	0	82,274	0		0	174,390	0	0	82,274
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	258,857	9,000	0	267,857	0		0	100,984	0	0	100,984
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	17,107	1,000	0	18,107	0		0	309,079	0	0	18,107
11285	03-0345211	01/01/2006	AZ Mont	949,276	392,000	0	1,341,276	0		0	1,517,075	0	0	1,341,276
11291	03-0346985	09/01/2011	Exchange Indemnity Company	0	4,309,724	260,180	4,569,904	0		4,227,981	0	0	2,907,037	4,569,904
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	223,735	13,000	0	236,735	7,000,000	0005	0	0	0	0	236,735
11919	83-0363317	01/01/2009	MSK Insurance US	1,758,741	316,000	0	2,074,741	0		11,670,535	0	0	0	2,074,741
13195	98-0648118	01/01/2012	Orcas, Ltd.	12,157,647	14,921,000	769,501	27,848,148	23,500,000	0006	0	0	0	8,100,008	27,848,148
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	0	25	0	25	0		0	0	0	0	0
0899999. General Account - Life and Annuity U.S. Non-Affiliates				15,474,499	20,011,515	1,029,681	36,515,695	30,500,000	XXX	15,898,516	1,975,652	0	11,007,045	36,135,589
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	9,223,433	1,349,468	0	10,572,901	10,206,934	0011	0	0	0	0	10,206,934
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	1,208,601	2,813	0	1,211,414	1,169,482	0011	0	0	0	0	1,169,482
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	370,546	285,935	0	656,481	750,000	0001	0	0	0	18,899	656,481
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	3,024,538	763,197	0	3,787,735	4,426,023	0003	0	0	0	164,495	3,787,735
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	2,510,511	124,239	0	2,634,750	3,078,744	0003	0	0	0	316,789	2,634,750
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	5,036,126	1,977,251	0	7,013,377	8,195,233	0003	0	0	0	203,692	7,013,377
00000	AA-1461000	02/01/2013	Swiss Life Ltd	1,604,711	102,542	0	1,707,253	1,797,584	0004	0	0	0	138,898	1,707,253
00000	AA-1461000	05/01/2013	Swiss Life Ltd	15,301,324	5,500,472	0	20,801,796	21,902,416	0004	0	0	0	867,253	20,801,796
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	883,808	2,934,326	0	3,818,134	4,745,842	0002	0	0	0	495,912	3,818,134
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	126,193	6,072,326	0	6,198,519	7,704,599	0002	0	0	0	2,060,422	6,198,519
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	3,021,093	206,445	0	3,227,538	4,011,747	0002	0	0	0	73,338	3,227,538
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	305,308	97,544	0	402,852	500,734	0002	0	0	0	102,495	402,852
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	1,153,448	4,427,584	0	5,581,032	6,937,078	0002	0	0	0	371,555	5,581,032
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				43,769,640	23,844,142	0	67,613,782	75,426,416	XXX	0	0	0	4,813,748	67,205,883
1099999. Total General Account - Life and Annuity Non-Affiliates				59,244,139	43,855,657	1,029,681	104,129,477	105,926,416	XXX	15,898,516	1,975,652	0	15,820,793	103,341,472
1199999. Total General Account Life and Annuity				59,244,139	49,567,834	1,045,990	109,857,963	105,926,416	XXX	15,898,516	1,975,652	0	22,900,948	109,021,929
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	0	0	0	0	0		0	59,663	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	0	68,000	0	68,000	0		0	357,799	0	0	68,000
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	5,697,767	949,821	0	6,647,588	0		0	0	0	0	0
00000	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	244,403	7,559	12,384	264,346	600,000	0007	0	0	0	29,626	264,346
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	3,112,406	156,874	0	3,269,280	8,000,000	0008	0	0	0	0	3,269,280
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	5,372,895	329,260	13,829	5,715,984	0		7,760,335	0	0	82,660	5,715,984
13195	98-0648118	01/01/2010	Orcas, Ltd.	65,606,348	4,269,180	792,160	70,667,688	66,100,000	0009	0	0	0	6,286,986	70,667,688
13195	98-0648118	01/01/2012	Orcas, Ltd.	0	3,480,180	333,275	3,813,455	0		0	0	0	2,251,861	2,251,861
38636	13-3031176	01/01/2015	Partner Reins Co of the US	0	54,462	0	54,462	0		0	0	0	7,675	7,675
1999999. General Account - Accident and Health U.S. Non-Affiliates				80,033,819	9,315,336	1,151,648	90,500,803	74,700,000	XXX	7,760,335	417,462	0	8,658,808	82,244,834
00000	AA-1440076	01/01/2009	Sirius International Insurance Corporation	0	0	0	0	114,848	0010	0	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				0	0	0	0	114,848	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				80,033,819	9,315,336	1,151,648	90,500,803	74,814,848	XXX	7,760,335	417,462	0	8,658,808	82,244,834
2299999. Total General Account Accident and Health				80,033,819	9,315,336	1,151,648	90,500,803	74,814,848	XXX	7,760,335	417,462	0	8,658,808	82,244,834
2399999. Total General Account				139,277,958	58,883,170	2,197,638	200,358,766	180,741,264	XXX	23,658,851	2,393,114	0	31,559,756	191,266,763
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				95,508,318	29,326,851	2,181,329	127,016,498	105,200,000	XXX	23,658,851	2,393,114	0	19,665,853	118,380,423
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				43,769,640	29,556,319	16,309	73,342,268	75,541,264	XXX	0	0	0	11,893,903	72,886,340
9999999 - Totals				139,277,958	58,883,170	2,197,638	200,358,766	180,741,264	XXX	23,658,851	2,393,114	0	31,559,756	191,266,763

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	Wells Fargo Bank, NA	75,000
0001	1	021000089	Citibank N.A.	75,000
0001	1	021000021	JPMorgan Chase Bank, N.A.	75,000
0001	1	026009593	Bank of America, NA	56,250
0001	1	026002574	Barclays Bank PLC	56,250
0001	1	021001088	HSBC Bank USA, N.A.	56,250
0001	1	026002655	Lloyds Bank PLC	56,250
0001	1	026009632	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	56,250
0001	1	026009917	Australia and New Zealand Banking Group Ltd.	37,500
0001	1	121000248	Wells Fargo Bank, NA	75,000
0001	1	011000028	State Street Bank and Trust Company	37,500
0001	1	021114661	Goldman Sachs Bank USA	18,750
0001	1	026014601	Morgan Stanley Bank, N.A.	18,750
0001	1	026014630	Royal Bank of Canada	18,750
0001	1	026004093	Standard Chartered Bank	18,750
0001	1	021001591	The Bank of New York Mellon	18,750
0002	1		The Shizuoka Bank, LTD	9,000,000
0002	1	021000089	Sumitomo Mitsui Banking Corp.	14,900,000
0003	1	021000089	Sumitomo Mitsui Banking Corp.	4,994,535
0003	1	021000089	Citibank N.A.	10,705,465
0004	1	026009179	Credit Suisse AG	23,700,000
0005	1	121000248	Wells Fargo Bank	7,000,000
0006	1	021000089	CitiBank N.A.	23,500,000
0007	1	121000248	Wells Fargo Bank	600,000
0008	1	026008455	DZ Bank	8,000,000
0009	1	021000089	CitiBank N.A.	66,100,000
0010	1	021000089	CitiBank N.A.	114,848
0011	1	021000018	The Bank of New York Mellon	11,376,416

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	5,133,694	57,715,728	4,319,872	9,682,038	3,192,193
2.	Commissions and reinsurance expense allowances	431,408	683,164	420,222	1,063,548	390,139
3.	Contract claims	4,515,485	4,465,978	4,173,141	4,008,296	3,804,308
4.	Surrender benefits and withdrawals for life contracts	1,075,273	1,150,655	1,140,136	1,175,898	1,340,147
5.	Dividends to policyholders	1,976,424	171,770	1,881,915	1,830,831	1,659,254
6.	Reserve adjustments on reinsurance ceded	(114,853)	(49,171,374)	(3,601,628)	(4,039,601)	(3,991,328)
7.	Increase in aggregate reserve for life and accident and health contracts	590,250	45,695,968	1,732,969	7,260,576	75,273
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	220,104	254,178	134,379	127,952	130,955
9.	Aggregate reserves for life and accident and health contracts	65,196,197	64,638,262	14,132,832	12,378,216	5,137,507
10.	Liability for deposit-type contracts	(4,457,350)	(4,840,743)	179,785	174,762	127,454
11.	Contract claims unpaid	690,704	674,349	374,063	412,346	387,589
12.	Amounts recoverable on reinsurance	143,154	145,296	115,804	91,168	64,575
13.	Experience rating refunds due or unpaid	2,473	(230,280)	10,635	6,521	6,196
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	2,008	2,969	1,605	2,306	2,066
16.	Unauthorized reinsurance offset	9,092	16,053	13,919	22,178	31,756
17.	Offset for reinsurance with Certified Reinsurers	0	27	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	2,393	2,657	2,985	3,511	3,808
19.	Letters of credit (L)	180,741	152,207	137,741	106,913	72,852
20.	Trust agreements (T)	23,659	25,925	27,413	34,357	52,011
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)	116,783,048,679	0	116,783,048,679
2.	Reinsurance (Line 16)	147,635,296	(147,635,296)	0
3.	Premiums and considerations (Line 15)	2,705,159,147	220,103,860	2,925,263,007
4.	Net credit for ceded reinsurance	XXX	65,810,777,518	65,810,777,518
5.	All other admitted assets (balance)	4,355,892,381	0	4,355,892,381
6.	Total assets excluding Separate Accounts (Line 26)	123,991,735,503	65,883,246,082	189,874,981,585
7.	Separate Account assets (Line 27)	136,302,598,771	0	136,302,598,771
8.	Total assets (Line 28)	260,294,334,274	65,883,246,082	326,177,580,356
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	75,276,133,460	60,068,912,490	135,345,045,950
10.	Liability for deposit-type contracts (Line 3)	16,754,881,405	5,127,284,604	21,882,166,009
11.	Claim reserves (Line 4)	1,546,175,360	690,703,745	2,236,879,105
12.	Policyholder dividends/reserves (Lines 5 through 7)	2,023,043,626	0	2,023,043,626
13.	Premium & annuity considerations received in advance (Line 8)	45,268,110	5,437,246	50,705,356
14.	Other contract liabilities (Line 9)	856,689,703	0	856,689,703
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	9,092,003	(9,092,003)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	2,393,114	0	2,393,114
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)	16,642,998,883	0	16,642,998,883
20.	Total liabilities excluding Separate Accounts (Line 26)	113,156,675,664	65,883,246,082	179,039,921,746
21.	Separate Account liabilities (Line 27)	135,963,962,693	0	135,963,962,693
22.	Total liabilities (Line 28)	249,120,638,357	65,883,246,082	315,003,884,439
23.	Capital & surplus (Line 38)	11,173,695,917	XXX	11,173,695,917
24.	Total liabilities, capital & surplus (Line 39)	260,294,334,274	65,883,246,082	326,177,580,356

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	60,068,912,490
26.	Claim reserves	690,703,745
27.	Policyholder dividends/reserves	0
28.	Premium & annuity considerations received in advance	5,437,246
29.	Liability for deposit-type contracts	5,127,284,604
30.	Other contract liabilities	0
31.	Reinsurance ceded assets	147,635,296
32.	Other ceded reinsurance recoverables	0
33.	Total ceded reinsurance recoverables	66,039,973,381
34.	Premiums and considerations	220,103,860
35.	Reinsurance in unauthorized companies	9,092,003
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	229,195,863
41.	Total net credit for ceded reinsurance	65,810,777,518

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	47,308,034	133,086,358	12,149,570	12,321,818	204,865,780	509,016
2. Alaska	AK	L	5,854,022	1,194,731	2,636,184	8,778,761	18,463,699	176,184
3. Arizona	AZ	L	76,057,316	89,027,308	22,222,274	155,379,230	342,686,128	3,284,040
4. Arkansas	AR	L	27,120,273	61,984,562	7,679,999	18,737,718	115,522,552	1,530,267
5. California	CA	L	362,518,082	433,102,516	105,730,800	1,849,950,616	2,751,302,015	23,698,388
6. Colorado	CO	L	57,775,566	125,722,403	16,519,400	101,921,807	301,939,175	1,643,200
7. Connecticut	CT	L	56,437,466	148,417,480	21,361,563	234,697,682	460,914,192	3,772,278
8. Delaware	DE	L	18,570,970	30,076,778	5,399,708	8,602,843	62,650,298	3,881,711,774
9. District of Columbia	DC	L	15,964,442	743,496	5,398,901	115,985,051	138,091,890	64,884,768
10. Florida	FL	L	224,095,585	356,890,630	64,274,883	236,449,805	881,710,903	21,581,362
11. Georgia	GA	L	107,936,254	202,336,471	31,369,816	39,711,884	381,354,426	5,502,968
12. Hawaii	HI	L	23,194,951	6,418,032	6,391,689	45,314,246	81,318,919	1,798,003
13. Idaho	ID	L	16,153,326	22,953,962	3,860,845	47,950,538	90,918,672	352,503
14. Illinois	IL	L	187,339,175	283,612,502	54,944,325	499,950,622	1,025,846,624	20,660,697
15. Indiana	IN	L	94,023,643	179,618,055	16,220,702	32,878,425	322,740,825	2,866,805
16. Iowa	IA	L	33,118,457	80,663,582	10,743,098	15,146,069	139,671,206	2,559,793
17. Kansas	KS	L	31,133,883	19,697,739	9,883,049	21,648,303	82,362,975	1,586,291
18. Kentucky	KY	L	45,159,069	139,296,319	12,495,835	44,832,687	241,783,910	2,719,255
19. Louisiana	LA	L	68,305,264	67,630,370	14,163,224	27,499,483	177,598,341	1,562,028
20. Maine	ME	L	18,549,355	17,949,155	4,219,940	21,815,181	62,533,630	1,190,784
21. Maryland	MD	L	90,758,383	137,081,742	27,056,345	48,503,372	303,399,842	2,597,026
22. Massachusetts	MA	L	106,307,340	108,163,868	32,624,788	145,503,516	392,599,513	13,089,552
23. Michigan	MI	L	103,543,329	150,358,377	31,820,693	100,826,604	386,549,004	5,581,473
24. Minnesota	MN	L	154,433,530	67,764,900	26,391,829	64,834,352	313,424,611	4,197,488
25. Mississippi	MS	L	24,870,852	54,688,458	6,684,331	4,173,710	90,417,351	419,352
26. Missouri	MO	L	71,387,972	141,252,881	21,081,161	42,316,803	276,038,816	4,102,051
27. Montana	MT	L	7,426,081	39,428,959	3,083,355	41,630,245	91,568,639	304,927
28. Nebraska	NE	L	20,793,617	6,827,397	7,142,939	17,628,191	52,392,144	445,483
29. Nevada	NV	L	18,577,999	29,213,025	5,953,739	117,922,039	171,666,802	1,933,647
30. New Hampshire	NH	L	22,584,367	16,476,985	4,581,691	16,547,589	60,190,633	1,029,894
31. New Jersey	NJ	L	512,082,799	309,215,806	124,594,146	678,202,087	1,624,094,839	22,081,723
32. New Mexico	NM	L	22,354,013	13,632,771	4,445,348	250,255,011	290,687,143	948,629
33. New York	NY	L	412,935,254	184,834,035	132,229,893	729,405,189	1,459,404,371	62,860,890
34. North Carolina	NC	L	129,560,012	170,324,142	33,325,532	38,500,052	371,709,737	4,085,689
35. North Dakota	ND	L	6,371,697	2,705,291	3,149,137	19,964,301	32,190,426	184,529
36. Ohio	OH	L	136,706,111	329,873,674	53,339,487	144,942,607	664,861,879	5,386,233
37. Oklahoma	OK	L	37,027,861	50,987,334	11,364,293	8,661,859	108,041,347	2,044,641
38. Oregon	OR	L	24,149,091	95,451,332	8,893,246	237,954,633	366,448,302	3,628,027
39. Pennsylvania	PA	L	240,617,757	239,843,711	58,876,191	353,153,007	892,490,666	13,136,518
40. Rhode Island	RI	L	12,400,383	6,310,793	3,315,484	5,278,828	27,305,489	849,409
41. South Carolina	SC	L	63,905,489	259,752,061	25,650,972	43,008,241	392,316,763	3,219,148
42. South Dakota	SD	L	7,149,934	6,627,128	2,192,693	18,478,353	34,448,108	213,452
43. Tennessee	TN	L	78,839,536	233,433,512	25,906,551	60,685,690	398,865,289	5,051,879
44. Texas	TX	L	267,014,773	278,877,657	92,519,347	95,147,162	733,558,939	20,421,612
45. Utah	UT	L	21,496,709	35,668,030	7,325,158	89,577,023	154,066,921	495,983
46. Vermont	VT	L	10,008,801	19,117,826	1,340,708	12,041,643	42,508,978	307,592
47. Virginia	VA	L	96,922,877	272,486,817	38,645,540	52,797,867	460,853,100	4,804,734
48. Washington	WA	L	72,270,818	81,517,622	49,189,285	439,230,039	642,207,763	6,568,279
49. West Virginia	WV	L	19,369,706	125,667,231	6,062,688	(8,655,189)	142,444,436	877,228
50. Wisconsin	WI	L	70,577,054	85,529,958	18,260,690	39,386,689	213,754,391	2,675,524
51. Wyoming	WY	L	6,843,892	3,429,102	1,526,720	9,593,604	21,393,318	182,354
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	L	635,385	287,718	37,077	2,836,870	3,797,050	8
54. Puerto Rico	PR	L	5,016,190	6,294,211	1,166,878	(106,275)	12,371,003	176,271
55. U.S. Virgin Islands	VI	L	137,824	1,354,118	51,170	3,093,510	4,636,622	39
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	L	926,725	2,666,082	823,478	14,212,132	18,628,416	1,059,859
58. Aggregate Other Alien	OT	XXX	10,383,534	1,359,248	805,749	13,915,556	26,464,086	1,083,655
59. Subtotal		(a) 54	4,403,002,828	5,968,926,247	1,299,124,139	7,491,019,680	19,162,072,895	4,239,635,202
90. Reporting entity contributions for employee benefits plans		XXX	40,882,661	0	17,174,789	9,470,395	67,527,845	2,922,575
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,456,463,363	0	0	0	1,456,463,363	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	102,605,744	0	79,339	0	102,685,083	0
94. Aggregate or other amounts not allocable by State		XXX	1,406,630,315	0	0	0	1,406,630,315	119,095,229
95. Totals (Direct Business)		XXX	7,409,584,911	5,968,926,247	1,316,378,267	7,500,490,075	22,195,379,501	4,361,653,006
96. Plus reinsurance assumed		XXX	2,835,853,483	2,653,643,863	278,451	0	5,489,775,797	0
97 Totals (All Business)		XXX	10,245,438,394	8,622,570,110	1,316,656,718	7,500,490,075	27,685,155,298	4,361,653,006
98. Less reinsurance ceded		XXX	5,058,376,970	(13,037,221)	55,508,727	0	5,100,848,476	0
99. Totals (All Business) less Reinsurance Ceded		XXX	5,187,061,424	8,635,607,331	(b) 1,261,147,991	7,500,490,075	22,584,306,822	4,361,653,006
DETAILS OF WRITE-INS								
58001. ASM American Samoa		XXX	2,956	0	0	0	2,956	0
58002. MNP Northern Mariana Islands		XXX	90,206	0	0	0	90,206	0
58003. ALB Albania		XXX	2,112	0	0	0	2,112	0
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	10,288,260	1,359,248	805,749	13,915,556	26,368,812	1,083,655
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	10,383,534	1,359,248	805,749	13,915,556	26,464,086	1,083,655
9401. Servicemember's Group Life Insurance		XXX	1,044,015,209	0	0	0	1,044,015,209	119,095,229
9402. Paid up additions		XXX	362,497,595	0	0	0	362,497,595	0
9403. Interest allowed on premium and considerations paid in advance		XXX	117,511	0	0	0	117,511	0
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	1,406,630,315	0	0	0	1,406,630,315	119,095,229

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

(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: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10..

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	47,308,034	133,086,358	8,341,618	2,260,039	509,016	191,505,065
2. Alaska	AK	5,854,022	1,194,731	2,059,621	261,937	176,184	9,546,496
3. Arizona	AZ	76,057,316	89,027,308	12,003,663	6,706,077	3,284,040	187,078,403
4. Arkansas	AR	27,120,273	61,984,562	3,587,684	727,502	1,530,267	94,950,287
5. California	CA	362,518,082	433,102,516	54,730,218	39,290,610	23,698,388	913,339,815
6. Colorado	CO	57,775,566	125,722,403	8,593,591	6,213,128	1,643,200	199,947,888
7. Connecticut	CT	56,437,466	148,417,480	11,528,672	7,775,233	3,772,278	227,931,130
8. Delaware	DE	18,570,970	30,076,778	2,890,450	1,686,007	3,881,711,774	3,934,935,979
9. District of Columbia	DC	15,964,442	743,496	3,733,003	1,033,133	64,884,768	86,358,842
10. Florida	FL	224,095,585	356,890,630	38,276,839	19,663,782	21,581,362	660,508,197
11. Georgia	GA	107,936,254	202,336,471	20,482,243	7,550,141	5,502,968	343,808,078
12. Hawaii	HI	23,194,951	6,418,032	2,737,007	2,759,794	1,798,003	36,907,788
13. Idaho	ID	16,153,326	22,953,962	1,886,320	1,212,528	352,503	42,558,639
14. Illinois	IL	187,339,175	283,612,502	32,626,815	17,283,105	20,660,697	541,522,294
15. Indiana	IN	94,023,643	179,618,055	8,829,071	4,385,964	2,866,805	289,723,539
16. Iowa	IA	33,118,457	80,663,582	5,957,144	4,026,974	2,559,793	126,325,950
17. Kansas	KS	31,133,883	19,697,739	6,077,664	2,992,135	1,586,291	61,487,712
18. Kentucky	KY	45,159,069	139,296,319	7,789,392	2,866,115	2,719,255	197,830,150
19. Louisiana	LA	68,305,264	67,630,370	9,223,951	2,718,142	1,562,028	149,439,754
20. Maine	ME	18,549,355	17,949,155	1,503,471	2,367,414	1,190,784	41,560,178
21. Maryland	MD	90,758,383	137,081,742	11,798,801	13,181,831	2,597,026	255,417,783
22. Massachusetts	MA	106,307,340	108,163,868	19,552,993	10,460,426	13,089,552	257,574,179
23. Michigan	MI	103,543,329	150,358,377	13,144,551	14,429,095	5,581,473	287,056,826
24. Minnesota	MN	154,433,530	67,764,900	15,565,586	8,762,394	4,197,488	250,723,897
25. Mississippi	MS	24,870,852	54,688,458	4,294,252	1,176,979	419,352	85,449,893
26. Missouri	MO	71,387,972	141,252,881	12,881,272	5,593,514	4,102,051	235,217,689
27. Montana	MT	7,426,081	39,428,959	1,478,299	1,397,287	304,927	50,035,553
28. Nebraska	NE	20,793,617	6,827,397	4,192,347	2,238,738	445,483	34,497,583
29. Nevada	NV	18,577,999	29,213,025	3,731,526	1,616,653	1,933,647	55,072,850
30. New Hampshire	NH	22,584,367	16,476,985	2,563,220	1,566,856	1,029,894	44,221,322
31. New Jersey	NJ	512,082,799	309,215,806	99,546,929	27,843,966	22,081,723	970,771,223
32. New Mexico	NM	22,354,013	13,632,771	1,952,445	1,894,683	948,629	40,782,541
33. New York	NY	412,935,254	184,834,035	91,494,142	34,764,494	62,860,890	786,888,814
34. North Carolina	NC	129,560,012	170,324,142	15,713,246	13,003,958	4,085,689	332,687,046
35. North Dakota	ND	6,371,697	2,705,291	1,893,204	870,006	184,529	12,024,726
36. Ohio	OH	136,706,111	329,873,674	25,047,965	23,877,008	5,386,233	520,890,992
37. Oklahoma	OK	37,027,861	50,987,334	7,614,367	2,628,659	2,044,641	100,302,861
38. Oregon	OR	24,149,091	95,451,332	4,784,401	3,383,536	3,628,027	131,396,387
39. Pennsylvania	PA	240,617,757	239,843,711	34,737,757	19,261,024	13,136,518	547,596,767
40. Rhode Island	RI	12,400,383	6,310,793	1,771,750	1,131,860	849,409	22,464,195
41. South Carolina	SC	63,905,489	259,752,061	11,694,015	12,127,470	3,219,148	350,698,183
42. South Dakota	SD	7,149,934	6,627,128	986,016	1,021,751	213,452	15,998,281
43. Tennessee	TN	78,839,536	233,433,512	17,690,429	5,465,796	5,051,879	340,481,152
44. Texas	TX	267,014,773	278,877,657	62,359,340	16,836,872	20,421,612	645,510,253
45. Utah	UT	21,496,709	35,668,030	4,606,653	1,914,082	495,983	64,181,458
46. Vermont	VT	10,008,801	19,117,826	786,189	435,242	307,592	30,655,650
47. Virginia	VA	96,922,877	272,486,817	24,137,847	10,699,350	4,804,734	409,051,624
48. Washington	WA	72,270,818	81,517,622	33,529,497	7,082,377	6,568,279	200,968,592
49. West Virginia	WV	19,369,706	125,667,231	4,527,314	900,377	877,228	151,341,856
50. Wisconsin	WI	70,577,054	85,529,958	11,508,918	4,764,929	2,675,524	175,056,383
51. Wyoming	WY	6,843,892	3,429,102	523,856	732,050	182,354	11,711,254
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	635,385	287,718	28,069	6,911	8	958,091
54. Puerto Rico	PR	5,016,190	6,294,211	867,013	40,798	176,271	12,394,483
55. U.S. Virgin Islands	VI	137,824	1,354,118	37,432	9,318	39	1,538,731
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	926,725	2,666,082	763,793	52,412	1,059,859	5,468,870
58. Aggregate Other Alien	OT	10,383,534	1,359,248	534,281	208,350	1,083,655	13,569,068
59. Total		4,403,002,828	5,968,926,247	791,198,152	385,160,812	4,239,635,202	15,787,923,241

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	

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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

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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

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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	

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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
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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	

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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	

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		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	

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		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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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	IA	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	RE	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	

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		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

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	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?	YES
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?	YES
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?	YES
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?	YES
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?	YES
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?	YES
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?	YES
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?	YES
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
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?	SEE EXPLANATION
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?	SEE EXPLANATION
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
50.	Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
51.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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47. Waived
48. Waived

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

14. Trusteed Surplus Statement [Document Identifier 490]

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

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

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]

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

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]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid pension expense	2,440,157,754	2,440,157,754	0	0
2505.	Receivable for sales on investments over 15 days	4,170,720	4,170,720	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,444,328,474	2,444,328,474	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Other liabilities	158,946,112	152,562,200
2505.	Interest payable on surplus notes	27,925,000	27,925,000
2506.	Provision for contingencies	24,628,812	15,080,751
2507.	Interest on policy or contract funds and group and other conversions	3,609,834	6,488,269
2508.	Interest payable to brokers on loaned securities	685,950	329,171
2597.	Summary of remaining write-ins for Line 25 from overflow page	215,795,708	202,385,391

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Self-insured liabilities	3,730,838	5,973,761
2705.	IMR transfer via reinsurance	9,806,912	(3,782,754,702)
2706.	Payments under employees, agents and directors benefit plans not included above	147,244,190	149,217,691
2797.	Summary of remaining write-ins for Line 27 from overflow page	160,781,940	(3,627,563,250)

Additional Write-ins for Schedule T Line 58

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status	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
58004.	AND Andorra	XXX	40,000	0	0	0	40,000	0
58005.	ATG Antigua and Barbuda	XXX	3,050	0	0	0	3,050	0
58006.	ARG Argentina	XXX	38,203	2	0	0	38,206	0
58007.	ABW Aruba	XXX	87	0	0	0	87	0
58008.	AUS Australia	XXX	55,131	13	95	0	55,239	0
58009.	AUT Austria	XXX	12,175	0	0	0	12,175	0
58010.	BHS Bahamas	XXX	8,595	0	0	0	8,595	0
58011.	BGD Bangladesh	XXX	0	2	0	0	2	0
58012.	BRB Barbados	XXX	2,385	7,921	0	0	10,306	0
58013.	BEL Belgium	XXX	3,087,972	9,901	0	0	3,097,873	(42)
58014.	BLZ Belize	XXX	1,463	0	0	0	1,463	0
58015.	BMU Bermuda	XXX	14,254	0	0	0	14,254	0
58016.	BRA Brazil	XXX	9,991	0	0	0	9,991	0
58017.	CYM Cayman Islands	XXX	1,178	0	0	0	1,178	0
58018.	CAF Central African Republic	XXX	2,784	0	0	0	2,784	0
58019.	CHL Chile	XXX	1,176	2	0	0	1,178	0
58020.	CHN China	XXX	40,728	3	0	0	40,731	0
58021.	COL Colombia	XXX	4,346	8	0	0	4,354	0
58022.	COK Cook Islands	XXX	563	0	0	0	563	0
58023.	CRI Costa Rica	XXX	75,610	0	0	0	75,610	2
58024.	HRV Croatia	XXX	1,084	0	0	0	1,084	0
58025.	CYP Cyprus	XXX	1,007	0	0	0	1,007	0
58026.	CZE Czech Republic	XXX	2,049	0	0	0	2,049	0
58027.	DNK Denmark	XXX	9,644	0	0	0	9,644	0
58028.	DMA Dominica	XXX	830	0	0	0	830	0
58029.	DOM Dominican Republic	XXX	17,944	0	0	0	17,944	0
58030.	ECU Ecuador	XXX	14,350	0	0	0	14,350	0
58031.	EGY Egypt	XXX	13,904	1	0	0	13,905	0
58032.	FIN Finland	XXX	4,195	0	0	0	4,195	0
58033.	FRA France	XXX	219,004	6	0	0	219,010	(8)
58034.	DEU Germany	XXX	140,304	5,941	0	0	146,245	4
58035.	GHA Ghana	XXX	2,615	0	0	0	2,615	0
58036.	GRC Greece	XXX	233,588	1	0	0	233,589	6
58037.	GTM Guatemala	XXX	257	0	0	0	257	0
58038.	HTI Haiti	XXX	341	0	0	0	341	0
58039.	HND Honduras	XXX	3,463	0	0	0	3,463	0
58040.	HKG Hong Kong, Special Administrative Region of China	XXX	138,240	13	0	0	138,254	44
58041.	HUN Hungary	XXX	3,656	0	0	0	3,656	0
58042.	IND India	XXX	33,217	4	0	0	33,221	0
58043.	IDN Indonesia	XXX	13,131	0	0	0	13,131	0
58044.	IRL Ireland	XXX	37,403	7,921	1,258	0	46,581	0
58045.	ISR Israel	XXX	541,960	1	0	0	541,961	(38)
58046.	ITA Italy	XXX	105,051	12	0	0	105,063	3
58047.	JAM Jamaica	XXX	19,147	2	0	0	19,148	0
58048.	JPN Japan	XXX	100,465	10,544	0	0	111,010	4
58049.	JOR Jordan	XXX	210	0	0	0	210	0
58050.	KEN Kenya	XXX	319	0	0	0	319	0
58051.	KOR Korea, Republic of	XXX	20,617	55,077	0	0	75,694	26,218
58052.	KWT Kuwait	XXX	4,296	0	0	0	4,296	0
58053.	LVA Latvia	XXX	2,280	0	0	0	2,280	0
58054.	LUX Luxembourg	XXX	59,823	0	0	0	59,823	4
58055.	MYS Malaysia	XXX	51,734	0	0	0	51,734	0
58056.	MLT Malta	XXX	7,076	0	0	0	7,076	0
58057.	MTQ Martinique	XXX	0	5	0	0	5	0
58058.	MEX Mexico	XXX	449,325	0	0	0	449,325	12
58059.	MCO Monaco	XXX	132,117	0	0	0	132,117	3
58060.	NLD Netherlands	XXX	49,426	11,888	0	0	61,314	0
58061.	ANT Netherlands Antilles	XXX	7,200	0	0	0	7,200	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

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
58062. NZL New Zealand	XXX	5,033	0	0	0	5,033	0
58063. NIC Nicaragua	XXX	80	0	0	0	80	0
58064. NOR Norway	XXX	4,914	0	0	0	4,914	0
58065. PAK Pakistan	XXX	905	0	0	0	905	2
58066. PAN Panama	XXX	1,739	1,190,623	0	13,915,556	15,107,917	1,057,500
58067. PER Peru	XXX	1,280	0	0	0	1,280	0
58068. PHL Phillipines	XXX	219,849	4	0	0	219,853	2
58069. POL Poland	XXX	1,278	0	0	0	1,278	0
58070. PRT Portugal	XXX	52,031	0	0	0	52,031	0
58071. QAT Qatar	XXX	2,808	0	0	0	2,808	0
58072. KNA Sint Kitts and Nevis	XXX	1,708	0	0	0	1,708	0
58073. LCA Saint Lucia	XXX	238	0	0	0	238	0
58074. WSM Samoa	XXX	65	0	0	0	65	0
58075. SAU Saudi Arabia	XXX	3,707	0	0	0	3,707	0
58076. SGP Singapore	XXX	58,248	0	0	0	58,248	1
58077. ZAF South Africa	XXX	8,790	0	0	0	8,790	0
58078. ESP Spain	XXX	319,847	54,332	0	0	374,179	(12)
58079. SWZ Swaziland	XXX	42,977	0	0	0	42,977	0
58080. SWE Sweden	XXX	7,166	0	0	0	7,166	0
58081. CHE Switzerland	XXX	329,951	11	0	0	329,962	(5)
58082. TWN Taiwan, Republic of China	XXX	181,440	0	0	0	181,440	3
58083. THA Thailand	XXX	20,552	0	127	0	20,679	0
58084. TTO Trinidad and Tobago	XXX	14,331	0	0	0	14,331	0
58085. TUR Turkey	XXX	214	0	0	0	214	0
58086. ARE United Arab Emirates	XXX	633,632	1	0	0	633,633	11
58087. GBR United Kingdom	XXX	411,119	39	0	0	411,158	(16)
58088. URY Uruguay	XXX	1,356	0	0	0	1,356	0
58089. VUT Vanuatu	XXX	515	0	0	0	515	0
58090. VEN Venezuela	XXX	10,645	0	0	0	10,645	0
58091. VGB British Virgin Islands	XXX	1,035	0	0	0	1,035	0
58092. ZZZ Other Alien	XXX	2,109,842	4,970	804,269	0	2,919,081	(45)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	10,288,260	1,359,248	805,749	13,915,556	26,368,812	1,083,655

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
2704. Self Insured Liabilities	3,730,838	0	0	0	0	0	0	35,717	0	0	0	3,695,121
2705. IMR transfer via reinsurance	9,806,912	0	0	9,806,912	0	0	0	0	0	0	0	0
2706. Payments under employees, agents and directors benefit plans not included above	147,244,190	0	0	0	0	0	0	0	0	0	0	147,244,190
2797. Summary of remaining write-ins for Line 27 from overflow page	160,781,940	0	0	9,806,912	0	0	0	35,717	0	0	0	150,939,311

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	5,583,743,441	4.781	5,583,743,441	0	5,583,743,441	4.781
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	3,729	0.000	3,729	0	3,729	0.000
1.22 Issued by U.S. government sponsored agencies	545,267,422	0.467	545,267,422	0	545,267,422	0.467
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	2,745,435,044	2.351	2,745,435,044	0	2,745,435,044	2.351
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	499,189,108	0.427	499,189,108	0	499,189,108	0.427
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	252,967,477	0.217	252,967,477	0	252,967,477	0.217
1.43 Revenue and assessment obligations	2,895,120,720	2.479	2,895,120,720	0	2,895,120,720	2.479
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	40,626,669	0.035	40,626,669	0	40,626,669	0.035
1.512 Issued or guaranteed by FNMA and FHLMC	1,250,092,591	1.070	1,250,092,591	0	1,250,092,591	1.070
1.513 All other	3,075,495	0.003	3,075,495	0	3,075,495	0.003
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	541,085,951	0.463	541,085,951	0	541,085,951	0.463
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	5,257,228,543	4.502	5,257,228,543	0	5,257,228,543	4.502
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	36,418,446,604	31.185	36,418,446,604	0	36,418,446,604	31.185
2.2 Unaffiliated non-U.S. securities (including Canada)	17,660,960,987	15.123	17,660,960,987	0	17,660,960,987	15.123
2.3 Affiliated securities	2,646,053,207	2.266	2,646,053,207	0	2,646,053,207	2.266
3. Equity interests:						
3.1 Investments in mutual funds	13,861,303	0.012	13,861,303	0	13,861,303	0.012
3.2 Preferred stocks:						
3.21 Affiliated	171,259	0.000	171,259	0	171,259	0.000
3.22 Unaffiliated	57,927,474	0.050	57,927,474	0	57,927,474	0.050
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	188,624,503	0.162	188,624,503	0	188,624,503	0.162
3.4 Other equity securities:						
3.41 Affiliated	5,955,842,034	5.100	5,955,842,034	0	5,955,842,034	5.100
3.42 Unaffiliated	103,781,464	0.089	103,781,464	0	103,781,464	0.089
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	134,003,559	0.115	134,003,559	0	134,003,559	0.115
4.2 Agricultural	1,491,738,183	1.277	1,491,738,183	0	1,491,738,183	1.277
4.3 Single family residential properties	2,228,117	0.002	2,228,117	0	2,228,117	0.002
4.4 Multifamily residential properties	4,433,451,842	3.796	4,433,451,842	0	4,433,451,842	3.796
4.5 Commercial loans	12,060,081,890	10.327	12,060,081,890	0	12,060,081,890	10.327
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	258,114,223	0.221	258,114,223	0	258,114,223	0.221
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	293,901,695	0.252	293,901,695	0	293,901,695	0.252
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	2,969,325,421	2.543	2,969,325,421	0	2,969,325,421	2.543
7. Derivatives	3,226,215,440	2.763	3,226,215,440	0	3,226,215,440	2.763
8. Receivables for securities	27,553,485	0.024	27,553,485	0	27,553,485	0.024
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	4,276,385,354	3.662	4,276,385,354	0	4,276,385,354	3.662
11. Other invested assets	4,950,544,452	4.239	4,950,544,452	0	4,950,544,452	4.239
12. Total invested assets	116,783,048,686	100.000	116,783,048,686	0	116,783,048,686	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		529,186,401
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	82,261,142	82,261,142
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		22,364,139
5.	Deduct amounts received on disposals, Part 3, Column 15		40,851,682
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	40,944,084	
	8.2 Totals, Part 3, Column 9	0	40,944,084
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		552,015,916
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		552,015,916

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		17,924,780,576
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	2,658,863,105	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	185,867,344	2,844,730,449
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		813,235
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		(5,479,256)
7.	Deduct amounts received on disposals, Part 3, Column 15		2,550,108,431
8.	Deduct amortization of premium and mortgage interest points and commitment fees		2,134,668
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(91,924,582)	
	9.2 Totals, Part 3, Column 13	826,272	(91,098,310)
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)		18,121,503,595
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		18,121,503,595
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		18,121,503,595

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,793,476,069
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	156,959,656	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	837,017,739	993,977,395
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	259,522,192	
	5.2 Totals, Part 3, Column 9	8,940,473	268,462,665
6.	Total gain (loss) on disposals, Part 3, Column 19		14,748,669
7.	Deduct amounts received on disposals, Part 3, Column 16		1,134,322,661
8.	Deduct amortization of premium and depreciation		120,977
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(3,346,123)	
	9.2 Totals, Part 3, Column 14	0	(3,346,123)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	3,532,908	
	10.2 Totals, Part 3, Column 11	0	3,532,908
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,929,342,129
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		4,929,342,129

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		76,379,712,807
2.	Cost of bonds and stocks acquired, Part 3, Column 7		20,534,230,760
3.	Accrual of discount		243,356,228
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	564,211	
	4.2. Part 2, Section 1, Column 15	(1,020,974)	
	4.3. Part 2, Section 2, Column 13	(1,777,349,902)	
	4.4. Part 4, Column 11	167,786	(1,777,638,879)
5.	Total gain (loss) on disposals, Part 4, Column 19		(71,438,756)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		12,123,098,201
7.	Deduct amortization of premium		163,120,130
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(295,742,781)	
	8.2. Part 2, Section 1, Column 19	(1,568,533)	
	8.3. Part 2, Section 2, Column 16	(17,493)	
	8.4. Part 4, Column 15	50,613,710	(246,715,097)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	93,079,818	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	14,937,960	
	9.4. Part 4, Column 13	7,765,934	115,783,712
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		82,659,505,022
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		82,659,505,022

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	5,627,449,329	6,247,558,918	4,768,832,812	8,540,198,002
Governments	2.	Canada	390,030,161	474,752,990	417,728,782	371,030,156
(Including all obligations guaranteed by governments)	3.	Other Countries	2,355,404,886	2,512,664,835	2,468,551,512	2,230,288,848
	4.	Totals	8,372,884,376	9,234,976,743	7,655,113,106	11,141,517,006
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	499,189,109	532,177,269	502,384,892	459,433,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	252,967,477	273,669,330	253,254,672	249,968,671
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	5,231,566,699	5,635,443,760	4,979,707,806	5,520,667,550
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	41,675,482,432	43,803,802,186	41,861,469,929	41,340,033,137
	9.	Canada	2,342,253,121	2,452,755,892	2,426,168,294	2,301,325,133
	10.	Other Countries	15,318,900,568	15,920,283,719	15,972,423,741	15,342,032,351
	11.	Totals	59,336,636,121	62,176,841,797	60,260,061,964	58,983,390,621
Parent, Subsidiaries and Affiliates	12.	Totals	2,646,053,207	2,735,690,581	2,635,649,852	2,659,496,104
	13.	Total Bonds	76,339,296,989	80,588,799,480	76,286,172,292	79,014,472,952
PREFERRED STOCKS	14.	United States	44,812,398	45,975,567	46,493,367	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	13,115,076	17,386,495	15,951,651	
	17.	Totals	57,927,474	63,362,062	62,445,018	
Parent, Subsidiaries and Affiliates	18.	Totals	171,259	171,259	171,259	
	19.	Total Preferred Stocks	58,098,733	63,533,321	62,616,277	
COMMON STOCKS	20.	United States	116,916,216	116,916,216	117,009,704	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	189,351,049	189,351,049	155,912,643	
	23.	Totals	306,267,265	306,267,265	272,922,347	
Parent, Subsidiaries and Affiliates	24.	Totals	5,955,842,034	5,955,842,034	6,725,908,377	
	25.	Total Common Stocks	6,262,109,299	6,262,109,299	6,998,830,724	
	26.	Total Stocks	6,320,208,032	6,325,642,620	7,061,447,001	
	27.	Total Bonds and Stocks	82,659,505,021	86,914,442,100	83,347,619,293	

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	554,838,784	939,650,246	633,289,935	990,163,696	2,674,484,325	XXX	5,792,426,986	7.3	4,635,188,997	6.2	5,792,426,987	(1)
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	554,838,784	939,650,246	633,289,935	990,163,696	2,674,484,325	XXX	5,792,426,986	7.3	4,635,188,997	6.2	5,792,426,987	(1)
2. All Other Governments												
2.1 NAIC 1	139,095,415	1,104,181,770	286,960,301	95,239,579	560,824,153	XXX	2,186,301,218	2.7	1,211,599,880	1.6	2,186,301,217	1
2.2 NAIC 2	24,448,411	17,689,086	89,208,736	56,728,093	362,367,281	XXX	550,441,607	0.7	438,223,158	0.6	550,441,607	0
2.3 NAIC 3	2,695,521	5,109,673	2,853,189	43,346,734	51,658,903	XXX	105,664,020	0.1	67,939,075	0.1	105,664,020	0
2.4 NAIC 4	241,689	0	10,622,978	0	998,053	XXX	11,862,720	0.0	10,920,531	0.0	11,862,719	1
2.5 NAIC 5	0	27,029	0	136,418	0	XXX	163,447	0.0	163,447	0.0	163,447	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	166,481,036	1,127,007,558	389,645,204	195,450,824	975,848,390	XXX	2,854,433,012	3.6	1,728,846,091	2.3	2,854,433,010	2
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	15,165,272	51,868,960	127,234,942	304,919,934	XXX	499,189,108	0.6	284,104,213	0.4	499,189,108	0
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	15,165,272	51,868,960	127,234,942	304,919,934	XXX	499,189,108	0.6	284,104,213	0.4	499,189,108	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	7,623,777	42,550,931	105,922,236	79,997,685	XXX	236,094,629	0.3	344,841,461	0.5	236,094,630	(1)
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	13,288,106	0.0	0	0
4.4 NAIC 4	0	0	0	8,720,704	4,551,821	XXX	13,272,525	0.0	0	0.0	13,272,525	0
4.5 NAIC 5	134,444	609,848	954,211	1,901,819	0	XXX	3,600,322	0.0	7,969,403	0.0	0	3,600,322
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	134,444	8,233,625	43,505,142	116,544,759	84,549,506	XXX	252,967,476	0.3	366,098,970	0.5	249,367,155	3,600,321
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	736,833,351	772,591,250	1,016,485,581	1,119,221,487	2,084,340,836	XXX	5,729,472,505	7.2	5,160,246,956	6.9	5,663,138,406	66,334,099
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	736,833,351	772,591,250	1,016,485,581	1,119,221,487	2,084,340,836	XXX	5,729,472,505	7.2	5,160,246,956	6.9	5,663,138,406	66,334,099

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	4,718,938,252	10,502,033,684	9,182,864,039	3,590,352,796	10,198,944,556	XXX	38,193,133,327	47.9	37,837,305,969	50.9	31,846,659,953	6,346,473,374
6.2 NAIC 2	1,432,084,939	5,071,375,707	4,937,678,335	3,466,404,536	3,594,013,985	XXX	18,501,557,502	23.2	17,469,371,309	23.5	7,721,244,007	10,780,313,495
6.3 NAIC 3	305,221,564	1,277,972,911	1,159,457,548	479,046,920	61,286,132	XXX	3,282,985,075	4.1	3,015,247,384	4.1	807,884,244	2,475,100,831
6.4 NAIC 4	79,845,631	512,650,495	159,735,714	162,123,107	11,098,483	XXX	925,453,430	1.2	865,353,849	1.2	247,293,577	678,159,853
6.5 NAIC 5	39,826,047	264,111,722	152,365,983	23,810,818	58,099,764	XXX	538,214,334	0.7	219,824,819	0.3	70,671,328	467,543,006
6.6 NAIC 6	20,879,954	20,132,750	443,287	9,086,271	136,591,352	XXX	187,133,614	0.2	170,451,552	0.2	773,074	186,360,540
6.7 Totals	6,596,796,387	17,648,277,269	15,592,544,906	7,730,824,448	14,060,034,272	XXX	61,628,477,282	77.3	59,577,554,882	80.1	40,694,526,183	20,933,951,099
7. Hybrid Securities												
7.1 NAIC 1	0	0	191,205,000	10,018,356	30,409,389	XXX	231,632,745	0.3	192,295,593	0.3	231,632,745	0
7.2 NAIC 2	0	1,982,727	0	43,927,398	18,208,739	XXX	64,118,864	0.1	65,125,652	0.1	64,118,864	0
7.3 NAIC 3	0	0	0	0	20,107,500	XXX	20,107,500	0.0	20,107,500	0.0	20,107,500	0
7.4 NAIC 4	0	0	0	0	1,753,760	XXX	1,753,760	0.0	1,753,760	0.0	1,753,760	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	1,646,880	XXX	1,646,880	0.0	0	0.0	1,646,880	0
7.7 Totals	0	1,982,727	191,205,000	53,945,754	72,126,268	XXX	319,259,749	0.4	279,282,505	0.4	319,259,749	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	33,834,908	564,267,017	440,906,123	121,933,034	295,706,185	XXX	1,456,647,267	1.8	890,000,000	1.2	0	1,456,647,267
8.2 NAIC 2	206,784,839	515,797,222	452,991,160	13,832,720	0	XXX	1,189,405,941	1.5	1,441,746,910	1.9	0	1,189,405,941
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	240,619,747	1,080,064,239	893,897,283	135,765,754	295,706,185	XXX	2,646,053,208	3.3	2,331,746,910	3.1	0	2,646,053,208
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) 6,183,540,710	13,905,513,016	11,846,130,870	6,160,086,126	16,229,627,063	0	54,324,897,785	68.1	XXX	XXX	46,455,443,046	7,869,454,739
10.2 NAIC 2	(d) 1,663,318,189	5,606,844,742	5,479,878,231	3,580,892,747	3,974,590,005	0	20,305,523,914	25.5	XXX	XXX	8,335,804,478	11,969,719,436
10.3 NAIC 3	(d) 307,917,085	1,283,082,584	1,162,310,737	522,393,654	133,052,535	0	3,408,756,595	4.3	XXX	XXX	933,655,764	2,475,100,831
10.4 NAIC 4	(d) 80,087,320	512,650,495	170,358,692	170,843,811	18,402,117	0	952,342,435	1.2	XXX	XXX	274,182,581	678,159,854
10.5 NAIC 5	(d) 39,960,491	264,748,599	153,320,194	25,849,055	58,099,764	0	(c) 541,978,103	0.7	XXX	XXX	70,834,775	471,143,328
10.6 NAIC 6	(d) 20,879,954	20,132,750	443,287	9,086,271	138,238,232	0	(c) 188,780,494	0.2	XXX	XXX	2,419,954	186,360,540
10.7 Totals	8,295,703,749	21,592,972,186	18,812,442,011	10,469,151,664	20,552,009,716	0	(b) 79,722,279,326	100.0	XXX	XXX	56,072,340,598	23,649,938,728
10.8 Line 10.7 as a % of Col. 7	10.4	27.1	23.6	13.1	25.8	0.0	100.0	XXX	XXX	XXX	70.3	29.7
11. Total Bonds Prior Year												
11.1 NAIC 1	8,400,467,155	12,400,044,407	10,897,948,623	5,465,614,800	13,391,508,084	XXX	XXX	XXX	50,555,583,069	68.0	42,891,664,593	7,663,918,476
11.2 NAIC 2	1,507,882,533	5,514,970,194	5,240,427,663	3,342,034,444	3,809,152,195	XXX	XXX	XXX	19,414,467,029	26.1	7,931,325,353	11,483,141,676
11.3 NAIC 3	297,284,743	1,417,801,475	919,895,799	337,485,001	144,115,047	XXX	XXX	XXX	3,116,582,065	4.2	862,469,338	2,254,112,727
11.4 NAIC 4	79,033,094	422,522,263	271,901,287	82,550,865	22,020,631	XXX	XXX	XXX	878,028,140	1.2	295,622,383	582,405,757
11.5 NAIC 5	17,009,188	115,747,997	83,498,698	9,763,747	1,938,039	XXX	XXX	XXX	(c) 227,957,669	0.3	30,704,450	197,253,219
11.6 NAIC 6	17,396,338	119,526,076	2,545,692	1	30,983,445	XXX	XXX	XXX	(c) 170,451,552	0.2	39,389,846	131,061,706
11.7 Totals	10,319,073,051	19,990,612,412	17,416,217,762	9,237,448,858	17,399,717,441	XXX	XXX	XXX	(b) 74,363,069,524	100.0	52,051,175,963	22,311,893,561
11.8 Line 11.7 as a % of Col. 9	13.9	26.9	23.4	12.4	23.4	XXX	XXX	XXX	100.0	XXX	70.0	30.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	5,747,452,412	10,793,510,051	9,411,514,651	4,957,817,920	15,545,148,029	0	46,455,443,063	58.3	42,891,664,593	57.7	46,455,443,063	XXX
12.2 NAIC 2	474,729,535	1,216,216,001	882,410,515	1,912,040,066	3,850,408,360	0	8,335,804,477	10.5	7,931,325,353	10.7	8,335,804,477	XXX
12.3 NAIC 3	36,560,731	281,164,898	186,235,267	310,747,339	118,947,529	0	933,655,764	1.2	862,469,338	1.2	933,655,764	XXX
12.4 NAIC 4	28,062,056	94,779,548	73,156,047	70,222,714	7,962,216	0	274,182,581	0.3	295,622,383	0.4	274,182,581	XXX
12.5 NAIC 5	8,635,218	12,023,963	46,389,616	3,785,889	89	0	70,834,775	0.1	30,704,450	0.0	70,834,775	XXX
12.6 NAIC 6	16,958	82,518	146,215	493,342	1,680,919	0	2,419,952	0.0	39,389,846	0.1	2,419,952	XXX
12.7 Totals	6,295,456,910	12,397,776,979	10,599,852,311	7,255,107,270	19,524,147,142	0	56,072,340,612	70.3	52,051,175,963	70.0	56,072,340,612	XXX
12.8 Line 12.7 as a % of Col. 7	11.2	22.1	18.9	12.9	34.8	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	7.9	15.6	13.3	9.1	24.5	0.0	70.3	XXX	XXX	XXX	70.3	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	436,088,298	3,112,002,965	2,434,616,219	1,202,268,206	684,479,034	0	7,869,454,722	9.9	7,663,918,476	10.3	XXX	7,869,454,722
13.2 NAIC 2	1,188,588,654	4,390,628,741	4,597,467,716	1,668,852,681	124,181,645	0	11,969,719,437	15.0	11,483,141,676	15.4	XXX	11,969,719,437
13.3 NAIC 3	271,356,354	1,001,917,686	976,075,470	211,646,315	14,105,006	0	2,475,100,831	3.1	2,254,112,727	3.0	XXX	2,475,100,831
13.4 NAIC 4	52,025,264	417,870,947	97,202,645	100,621,097	10,439,901	0	678,159,854	0.9	582,405,757	0.8	XXX	678,159,854
13.5 NAIC 5	31,325,273	252,724,636	106,930,578	22,063,166	58,099,675	0	471,143,328	0.6	197,253,219	0.3	XXX	471,143,328
13.6 NAIC 6	20,862,996	20,050,232	297,072	8,592,929	136,557,313	0	186,360,542	0.2	131,061,706	0.2	XXX	186,360,542
13.7 Totals	2,000,246,839	9,195,195,207	8,212,589,700	3,214,044,394	1,027,862,574	0	23,649,938,714	29.7	22,311,893,561	30.0	XXX	23,649,938,714
13.8 Line 13.7 as a % of Col. 7	8.5	38.9	34.7	13.6	4.3	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	2.5	11.5	10.3	4.0	1.3	0.0	29.7	XXX	XXX	XXX	XXX	29.7

(a) Includes $ 422,337,597 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2,612,529,078 current year, $ 2,307,794,871 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 $ 99,198,796 current year, $ 36,096,611 prior year of bonds with 5* designations and $ 38,797,058 , current year $ 101,580,094 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 $ 3,331,375,840 ; NAIC 2 $ 48,755,286 ; NAIC 3 $ 376,326 ; NAIC 4 $ 0 ; NAIC 5 $ 52,117 ; NAIC 6 $ 2,422,772

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	546,641,973	919,360,270	623,385,857	985,464,242	2,673,868,753	XXX	5,748,721,095	7.2	4,564,547,507	6.1	5,748,721,095	0
1.2 Residential Mortgage-Backed Securities	8,193,082	20,289,976	9,904,079	4,699,455	615,572	XXX	43,702,164	0.1	53,737,386	0.1	43,702,163	1
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	16,895,863	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	3,729	0	0	0	0	XXX	3,729	0.0	8,243	0.0	3,729	0
1.5 Totals	554,838,784	939,650,246	633,289,936	990,163,697	2,674,484,325	XXX	5,792,426,988	7.3	4,635,188,999	6.2	5,792,426,987	1
2. All Other Governments												
2.1 Issuer Obligations	166,481,036	1,127,007,557	389,645,203	195,450,824	973,031,629	XXX	2,851,616,249	3.6	1,726,032,619	2.3	2,851,616,249	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	2,816,761	XXX	2,816,761	0.0	2,813,474	0.0	2,816,761	0
2.5 Totals	166,481,036	1,127,007,557	389,645,203	195,450,824	975,848,390	XXX	2,854,433,010	3.6	1,728,846,093	2.3	2,854,433,010	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	15,165,272	51,868,960	114,756,563	222,593,624	XXX	404,384,419	0.5	284,104,213	0.4	404,384,420	(1)
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	12,478,379	82,326,310	XXX	94,804,689	0.1	0	0.0	94,804,688	1
3.5 Totals	0	15,165,272	51,868,960	127,234,942	304,919,934	XXX	499,189,108	0.6	284,104,213	0.4	499,189,108	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	7,623,777	42,550,931	108,102,947	68,640,958	XXX	226,918,613	0.3	335,672,822	0.5	226,918,614	(1)
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	134,444	609,848	954,211	8,441,812	15,908,548	XXX	26,048,863	0.0	30,426,147	0.0	22,448,541	3,600,322
4.5 Totals	134,444	8,233,625	43,505,142	116,544,759	84,549,506	XXX	252,967,476	0.3	366,098,969	0.5	249,367,155	3,600,321
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	499,910,382	90,573,142	53,702,687	414,068,060	119,256,263	XXX	1,177,510,534	1.5	1,139,546,741	1.5	1,132,565,140	44,945,394
5.2 Residential Mortgage-Backed Securities	234,821,899	538,055,998	244,390,673	173,241,589	73,309,467	XXX	1,263,819,626	1.6	1,378,475,399	1.9	1,263,819,611	15
5.3 Commercial Mortgage-Backed Securities	584,967	133,008,499	352,268,018	41,497,447	0	XXX	527,358,931	0.7	200,655,870	0.3	527,358,931	0
5.4 Other Loan-Backed and Structured Securities	1,516,103	10,953,611	366,124,203	490,414,390	1,891,775,106	XXX	2,760,783,413	3.5	2,441,568,945	3.3	2,739,394,724	21,388,689
5.5 Totals	736,833,351	772,591,250	1,016,485,581	1,119,221,486	2,084,340,836	XXX	5,729,472,504	7.2	5,160,246,955	6.9	5,663,138,406	66,334,098
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	5,251,378,331	12,023,871,423	9,504,127,626	6,310,157,835	13,093,701,208	XXX	46,183,236,423	57.9	46,097,893,553	62.0	28,520,648,464	17,662,587,959
6.2 Residential Mortgage-Backed Securities	168,613,174	153,561,204	68,401,762	92,159,405	48,767,597	XXX	531,503,142	0.7	1,080,484,465	1.5	399,011,488	132,491,654
6.3 Commercial Mortgage-Backed Securities	182,796,572	808,171,993	4,018,289,772	311,365,118	55,749,168	XXX	5,376,372,623	6.7	5,067,552,348	6.8	4,725,101,688	651,270,935
6.4 Other Loan-Backed and Structured Securities	994,008,310	4,662,672,649	2,001,725,746	1,017,142,091	861,816,298	XXX	9,537,365,094	12.0	7,331,624,516	9.9	7,049,764,543	2,487,600,551
6.5 Totals	6,596,796,387	17,648,277,269	15,592,544,906	7,730,824,449	14,060,034,271	XXX	61,628,477,282	77.3	59,577,554,882	80.1	40,694,526,183	20,933,951,099
7. Hybrid Securities												
7.1 Issuer Obligations	0	1,982,727	0	44,960,382	38,925,563	XXX	85,868,672	0.1	86,869,282	0.1	85,868,672	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	191,205,000	8,985,372	33,200,705	XXX	233,391,077	0.3	192,413,222	0.3	233,391,077	0
7.5 Totals	0	1,982,727	191,205,000	53,945,754	72,126,268	XXX	319,259,749	0.4	279,282,504	0.4	319,259,749	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	234,886,105	1,053,949,121	852,737,995	13,832,720	0	XXX	2,155,405,941	2.7	1,835,652,667	2.5	0	2,155,405,941
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	5,733,642	26,115,118	41,159,288	121,933,034	295,706,185	XXX	490,647,267	0.6	496,094,242	0.7	0	490,647,267
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	240,619,747	1,080,064,239	893,897,283	135,765,754	295,706,185	XXX	2,646,053,208	3.3	2,331,746,909	3.1	0	2,646,053,208

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	6,699,297,827	15,239,533,289	11,518,019,259	8,186,793,573	17,190,017,998	XXX	58,833,661,946	73.8	XXX	XXX	38,970,722,654	19,862,939,292
10.2 Residential Mortgage-Backed Securities	411,628,155	711,907,178	322,696,514	270,100,449	122,692,636	XXX	1,839,024,932	2.3	XXX	XXX	1,706,533,262	132,491,670
10.3 Commercial Mortgage-Backed Securities	189,115,181	967,295,610	4,411,717,078	474,795,599	351,455,353	XXX	6,394,378,821	8.0	XXX	XXX	5,252,460,619	1,141,918,202
10.4 Other Loan-Backed and Structured Securities	995,662,586	4,674,236,108	2,560,009,160	1,537,462,044	2,887,843,728	XXX	12,655,213,626	15.9	XXX	XXX	10,142,624,063	2,512,589,563
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	8,295,703,749	21,592,972,185	18,812,442,011	10,469,151,665	20,552,009,715	0	79,722,279,325	100.0	XXX	XXX	56,072,340,598	23,649,938,727
10.7 Line 10.6 as a % of Col. 7	10.4	27.1	23.6	13.1	25.8	0.0	100.0	XXX	XXX	XXX	70.3	29.7
11. Total Bonds Prior Year												
11.1 Issuer Obligations	8,683,537,089	14,028,780,295	11,720,004,567	7,262,946,594	14,375,050,859	XXX	XXX	XXX	56,070,319,404	75.4	37,211,277,499	18,859,041,905
11.2 Residential Mortgage-Backed Securities	367,247,466	1,067,576,432	543,742,466	302,604,418	231,526,468	XXX	XXX	XXX	2,512,697,250	3.4	2,512,108,674	588,576
11.3 Commercial Mortgage-Backed Securities	746,706,012	601,507,606	3,572,073,333	496,858,219	364,053,153	XXX	XXX	XXX	5,781,198,323	7.8	4,579,821,205	1,201,377,118
11.4 Other Loan-Backed and Structured Securities	521,582,484	4,292,748,078	1,580,397,397	1,175,039,628	2,429,086,960	XXX	XXX	XXX	9,998,854,547	13.4	7,747,968,586	2,250,885,961
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	10,319,073,051	19,990,612,411	17,416,217,763	9,237,448,859	17,399,717,440	XXX	XXX	XXX	74,363,069,524	100.0	52,051,175,964	22,311,893,560
11.7 Line 11.6 as a % of Col. 9	13.9	26.9	23.4	12.4	23.4	XXX	XXX	XXX	100.0	XXX	70.0	30.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	4,975,188,266	7,352,782,060	4,126,724,645	5,907,239,639	16,608,788,043	XXX	38,970,722,653	48.9	37,211,277,499	50.0	38,970,722,653	XXX
12.2 Residential Mortgage-Backed Securities	279,325,353	711,812,356	322,628,128	270,074,806	122,692,620	XXX	1,706,533,263	2.1	2,512,108,674	3.4	1,706,533,263	XXX
12.3 Commercial Mortgage-Backed Securities	162,506,630	828,571,254	4,219,884,812	41,497,447	476	XXX	5,252,460,619	6.6	4,579,821,205	6.2	5,252,460,619	XXX
12.4 Commercial Mortgage-Backed Securities	878,436,663	3,504,611,310	1,930,614,726	1,036,295,378	2,792,666,003	XXX	10,142,624,080	12.7	7,747,968,586	10.4	10,142,624,080	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	6,295,456,912	12,397,776,980	10,599,852,311	7,255,107,270	19,524,147,142	0	56,072,340,615	70.3	52,051,175,964	70.0	56,072,340,615	XXX
12.7 Line 12.6 as a % of Col. 7	11.2	22.1	18.9	12.9	34.8	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	7.9	15.6	13.3	9.1	24.5	0.0	70.3	XXX	XXX	XXX	70.3	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	1,724,109,561	7,886,751,229	7,391,294,614	2,279,553,934	581,229,955	XXX	19,862,939,293	24.9	18,859,041,905	25.4	XXX	19,862,939,293
13.2 Residential Mortgage-Backed Securities	132,302,802	94,822	68,386	25,643	16	XXX	132,491,669	0.2	588,576	0.0	XXX	132,491,669
13.3 Commercial Mortgage-Backed Securities	26,608,551	138,724,356	191,832,266	433,298,152	351,454,877	XXX	1,141,918,202	1.4	1,201,377,118	1.6	XXX	1,141,918,202
13.4 Commercial Mortgage-Backed Securities	117,225,923	1,169,624,798	629,394,434	501,166,666	95,177,725	XXX	2,512,589,546	3.2	2,250,885,961	3.0	XXX	2,512,589,546
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	2,000,246,837	9,195,195,205	8,212,589,700	3,214,044,395	1,027,862,573	0	23,649,938,710	29.7	22,311,893,560	30.0	XXX	23,649,938,710
13.7 Line 13.6 as a % of Col. 7	8.5	38.9	34.7	13.6	4.3	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	2.5	11.5	10.3	4.0	1.3	0.0	29.7	XXX	XXX	XXX	XXX	29.7

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	3,075,916,991	3,075,916,991	0	0	0
2. Cost of short-term investments acquired	9,461,200,567	9,461,200,567	0	0	0
3. Accrual of discount	3,431,792	3,431,792	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	22,003,366	22,003,366	0	0	0
6. Deduct consideration received on disposals	11,575,301,291	11,575,301,291	0	0	0
7. Deduct amortization of premium	953,805	953,805	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	(1,567)	(1,567)	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)	986,296,052	986,296,052	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)	986,296,052	986,296,052	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)			1,764,523,502
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	748,410,590		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	155,093,995		903,504,585
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(246,837,453)		
	3.2 Section 2, Column 19	(45,788,972)		(292,626,425)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			14,297,748
5.	Considerations received/(paid) on terminations, Section 2, Column 15			173,318,354
6.	Amortization:			
	6.1 Section 1, Column 19	(8,681,218)		
	6.2 Section 2, Column 21	922,420		(7,758,798)
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20	1,268,376		
	7.2 Section 2, Column 23	0		1,268,376
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	356,516,392		
	8.2 Section 2, Column 20	(55,311,616)		301,204,776
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			2,511,095,409
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			2,511,095,409

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	(2,277,189)		
	3.14 Section 1, Column 18, prior year	1,506,571	(3,783,760)	(3,783,760)
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	(2,277,189)		
	3.24 Section 1, Column 19, prior year	1,506,571	(3,783,760)	(3,783,760)
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)			(248,368,041)
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)	(248,368,041)	(248,368,041)	
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 Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
105756K#6	Corporate Bond First to Default	3	4,000,000	1,366,560	1,740,358	08/06/2015	09/20/2020	Credit Default Swap - 1101196CM	(264,097)	(152,428)	223030-AH-3	COVIDIEN INTERNATIONAL F CORP FOREI	1FE	1,630,657	1,892,787
105756K#6	Corporate Bond First to Default	3	0	1,496,724	1,820,085			Credit Default Swap - 1101196CM	0	0	341081-ES-2	FLORIDA POWER & LIGHT CORPORATE	1FE	1,496,724	1,820,085
105756K#6	Corporate Bond First to Default	3	0	327,452	395,112			Credit Default Swap - 1101196CM	0	0	594918-AM-6	MICROSOFT CORP CORPORATE	1FE	327,452	395,112
105756K#6	Corporate Bond First to Default	3	0	692,235	891,090			Credit Default Swap - 1101196CM	0	0	694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE	2FE	692,235	891,090
195325M*3	Corporate Bond First to Default	2	8,000,000	(220,949)	(56,715)	08/06/2015	09/20/2020	Credit Default Swap - 1101194CM	(226,539)	(63,291)	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1FE	5,590	6,576
195325M*3	Corporate Bond First to Default	2	0	317,529	383,139			Credit Default Swap - 1101194CM	0	0	594918-AM-6	MICROSOFT CORP CORPORATE	1FE	317,529	383,139
195325M*3	Corporate Bond First to Default	2	0	7,675,000	7,934,415			Credit Default Swap - 1101194CM	0	0	654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	1FE	7,675,000	7,934,415
715638K#0	Corporate Bond First to Default	2	12,000,000	11,725,340	14,470,175	08/06/2015	09/20/2020	Credit Default Swap - 1101189CM	(182,014)	102,456	594918-AM-6	MICROSOFT CORP CORPORATE	1FE	11,907,354	14,367,719
168863E#1	Corporate Bond First to Default	1	12,000,000	9,611,821	11,698,327	08/06/2015	09/20/2020	Credit Default Swap - 1101188CM	6,702	158,627	010392-EE-4	ALABAMA POWER SENIOR NOTES	1FE	9,605,118	11,539,700
168863E#1	Corporate Bond First to Default	1	0	1,977,814	2,545,970			Credit Default Swap - 1101188CM	0	0	694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE	2FE	1,977,814	2,545,970
712219C#1	Corporate Bond First to Default	1	12,000,000	1,986,605	2,589,166	08/06/2015	09/20/2020	Credit Default Swap - 1101197CM	8,791	43,196	694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE	2FE	1,977,814	2,545,970
712219C#1	Corporate Bond First to Default	1	0	11,235,579	14,440,360			Credit Default Swap - 1101197CM	0	0	931142-BF-9	WAL MART STORES INC NOTES	1FE	11,235,579	14,440,360
70687WE87	Corporate Bond First to Default	1	12,000,000	10,275,641	13,007,035	08/06/2015	09/20/2020	Credit Default Swap - 1101190CM	(179,670)	(27,662)	17275R-AF-9	CISCO SYSTEMS INC CORPORATE	1FE	10,455,311	13,034,697
70687WE87	Corporate Bond First to Default	1	0	1,285,579	1,654,881			Credit Default Swap - 1101190CM	0	0	694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE	2FE	1,285,579	1,654,881
718286E#0	Corporate Bond First to Default	2	12,000,000	3,515,960	4,324,235	08/06/2015	09/20/2020	Credit Default Swap - 1101187CM	23,604	77,370	341081-ES-2	FLORIDA POWER & LIGHT CORPORATE	1FE	3,492,356	4,246,865
718286E#0	Corporate Bond First to Default	2	0	8,471,572	10,270,040			Credit Default Swap - 1101187CM	0	0	373334-JN-2	GEORGIA POWER COMPANY CORPORATE	1FE	8,471,572	10,270,040
831594C#1	Corporate Bond First to Default	1	12,000,000	8,891,761	10,629,476	08/06/2015	09/20/2020	Credit Default Swap - 1101193CM	(52,501)	107,444	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1FE	8,944,262	10,522,032
831594C#1	Corporate Bond First to Default	1	0	3,969,118	4,789,240			Credit Default Swap - 1101193CM	0	0	594918-AM-6	MICROSOFT CORP CORPORATE	1FE	3,969,118	4,789,240
698299P#5	Corporate Bond First to Default	2	16,000,000	15,757,162	20,817,002	08/06/2015	09/20/2020	Credit Default Swap - 1101195CM	(223,301)	18,282	742718-DB-2	PROCTER & GAMBLE CO CORPORATE	1FE	15,980,463	20,798,721
12574#FK8	Corporate Bond First to Default	1	50,000,000	(848,910)	888,459	09/24/2015	01/17/2047	Credit Default Swap - 1106333CM	(1,825,400)	(284,029)	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1FE	976,490	1,172,488
12574#FK8	Corporate Bond First to Default	1	0	4,618,497	4,916,350			Credit Default Swap - 1106333CM	0	0	055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREI	1FE	4,618,497	4,916,350
12574#FK8	Corporate Bond First to Default	1	0	4,669,038	4,737,309			Credit Default Swap - 1106333CM	0	0	057224-AZ-0	Baker Hughes Inc CORPORATE	2FE	4,669,038	4,737,309
12574#FK8	Corporate Bond First to Default	1	0	3,800,000	5,149,722			Credit Default Swap - 1106333CM	0	0	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	3,800,000	5,149,722
12574#FK8	Corporate Bond First to Default	1	0	3,725,000	4,547,666			Credit Default Swap - 1106333CM	0	0	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FR	1FE	3,725,000	4,547,666
12574#FK8	Corporate Bond First to Default	1	0	8,180,000	8,234,299			Credit Default Swap - 1106333CM	0	0	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE MU	1FE	8,180,000	8,234,299
12574#FK8	Corporate Bond First to Default	1	0	3,945,962	4,579,785			Credit Default Swap - 1106333CM	0	0	68389X-AE-5	ORACLE CORP CORPORATE	1FE	3,945,962	4,579,785
12574#FK8	Corporate Bond First to Default	1	0	4,000,000	4,875,400			Credit Default Swap - 1106333CM	0	0	68608K-A3-2	OREGON ST CORPORATE MUNI FRGN	1FE	4,000,000	4,875,400
12574#FK8	Corporate Bond First to Default	1	0	7,721,117	8,359,855			Credit Default Swap - 1106333CM	0	0	913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE	1FE	7,721,117	8,359,855
12574#FK8	Corporate Bond First to Default	1	0	5,000,000	5,862,750			Credit Default Swap - 1106333CM	0	0	93974C-RF-9	WASHINGTON ST CORPORATE MUNI	1FE	5,000,000	5,862,750
12574#FK8	Corporate Bond First to Default	1	0	3,526,335	3,783,306			Credit Default Swap - 1106333CM	0	0	G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP	1FE	3,526,335	3,783,306
9999999 - Totals				148,695,544	180,278,292	XXX	XXX	XXX	(2,914,425)	(20,036)	XXX	XXX	XXX	151,609,968	180,298,328

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	14	553,930,824	17	600,818,100	21	1,061,215,097	21	1,084,665,207	14	553,930,824
2. Add: Opened or Acquired Transactions	4	339,264,422	4	474,188,766	0	0	0	0	8	813,453,188
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	43,514	XXX	0	XXX	23,450,110	XXX	0	XXX	23,493,624
4. Less: Closed or Disposed of Transactions	1	292,420,660	0	13,187,148	0	0	11	935,379,705	12	1,240,987,513
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	604,621	XXX	0	XXX	589,956	XXX	1,194,577
7. Ending Inventory	17	600,818,100	21	1,061,215,097	21	1,084,665,207	10	148,695,546	10	148,695,546

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	2,511,095,423	
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)		2,511,095,423
4.	Part D, Section 1, Column 5	3,226,215,440	
5.	Part D, Section 1, Column 6	(715,120,026)	
6.	Total (Line 3 minus Line 4 minus Line 5)		9

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,265,870,663	
8.	Part B, Section 1, Column 13	10,864,180	
9.	Total (Line 7 plus Line 8)		2,276,734,843
10.	Part D, Section 1, Column 8	3,102,807,096	
11.	Part D, Section 1, Column 9	(826,072,253)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	783,039,295	
14.	Part B, Section 1, Column 20	52,051,550	
15.	Part D, Section 1, Column 11	825,101,308	
16.	Total (Line 13 plus Line 14 minus Line 15)		9,989,538

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,463,549,802	2,463,549,802	0
2. Cost of cash equivalents acquired	159,456,750,398	159,456,750,398	0
3. Accrual of discount	18,032,261	18,032,261	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	860,900	860,900	0
6. Deduct consideration received on disposals	159,541,863,852	159,541,863,852	0
7. Deduct amortization of premium	644,308	644,308	0
8. Total foreign exchange change in book/adjusted carrying value	1,087	1,087	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)	2,396,686,288	2,396,686,288	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,396,686,288	2,396,686,288	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
NC1, Office		Plymouth	MN	12/01/1976	12/31/2016	72,970,064	0	34,827,472	30,930,000	2,237,120	0	0	(2,237,120)	0	9,419,747	7,169,141
PL1, WS1 Office		Newark	NJ	08/15/1935	12/31/2016	392,035,466	0	94,352,700	145,400,000	9,878,220	0	0	(9,878,220)	0	50,158,335	32,615,742
318001, Parking Facility		Newark	NJ	12/31/2006	12/31/2016	22,780,518	0	17,245,731	35,200,000	554,492	0	0	(554,492)	0	0	2,298,377
RL1, RL3, Office		Roseland	NJ	07/30/1971	12/31/2016	173,090,353	0	46,372,857	95,300,000	5,374,233	0	0	(5,374,233)	0	20,553,202	14,616,553
Office Building		Scranton	PA	02/01/2006	12/31/2016	13,110,230	0	5,004,181	14,105,000	389,423	0	0	(389,423)	0	3,949,252	3,599,055
EH1, Office, Land		Upper Dublin	PA	12/19/1969	12/31/2016	170,029,690	0	60,311,282	73,000,000	4,205,659	0	0	(4,205,659)	0	21,884,468	16,498,686
0299999. Property occupied by the reporting entity - Administrative						844,016,321	0	258,114,223	393,935,000	22,639,147	0	0	(22,639,147)	0	105,965,003	76,797,555
0399999. Total Property occupied by the reporting entity						844,016,321	0	258,114,223	393,935,000	22,639,147	0	0	(22,639,147)	0	105,965,003	76,797,555
293500, Office	!	San Francisco	CA	02/27/2013	12/31/2016	109,795,713	(50,000,000)	48,438,846	101,000,000	2,796,667	0	0	(2,796,667)	0	8,970,446	4,641,067
293600, Retail		Coral Gables	FL	11/13/2013	12/31/2016	39,015,099	(22,000,000)	14,364,680	22,400,000	853,964	0	0	(853,964)	0	3,447,065	997,594
JK2, Office		Jacksonville	FL	07/30/1953	12/31/2016	125,827,383	0	31,801,999	63,000,000	4,000,794	0	0	(4,000,794)	0	12,311,578	8,320,575
293900, Residential	!	Atlanta	GA	04/30/2014	12/31/2016	73,382,944	(36,575,000)	31,895,738	39,025,000	2,070,272	0	0	(2,070,272)	0	5,706,877	2,084,527
293400, Office	!	Chicago	IL	12/30/2012	12/31/2016	143,829,555	(72,598,113)	53,823,605	134,639,665	3,878,864	0	0	(3,878,864)	0	12,694,843	5,758,637
293800, Residential	!	Chicago	IL	12/10/2013	12/31/2016	89,839,177	(49,000,000)	35,392,394	43,300,000	1,794,126	0	0	(1,794,126)	0	7,629,232	3,405,534
Block 52 Office		Newark	NJ	08/07/2012	12/31/2016	58,685,988	0	55,862,812	55,862,812	1,916,408	0	0	(1,916,408)	0	823,698	434,972
297000, Retail	!	New York	NY	10/01/2013	12/31/2016	(859,184)	0	0	0	0	0	0	0	0	253,117	5,898,304
293700, Retail	!	New York	NY	12/18/2013	12/31/2016	47,750,000	(24,700,000)	22,321,622	33,900,000	993,842	0	0	(993,842)	0	3,122,366	509,478
0499999. Properties held for the production of income						687,266,675	(254,873,113)	293,901,696	493,127,477	18,304,937	0	0	(18,304,937)	0	54,959,221	32,050,689
0699999 - Totals						1,531,282,996	(254,873,113)	552,015,919	887,062,477	40,944,084	0	0	(40,944,084)	0	160,924,224	108,848,244

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
293500, Office	San Francisco	CA	02/27/2013		0	0	0	4,694,728
293600, Retail	Coral Gables	FL	11/13/2013		0	0	0	114,096
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	10,083
293900, Residential	Atlanta	GA	04/30/2014		0	0	0	191,986
293800, Residential	Chicago	IL	12/10/2013		0	0	0	1,012,387
293400, Office	Chicago	IL	12/30/2012		0	0	0	1,952,356
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	22,181,349
PL1, WS1, Block 52 Office	Newark	NJ	08/15/1935		0	0	0	23,076,522
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	531,742
293700, Retail	New York	NY	12/18/2013		0	0	0	221,394
Office Building	Scranton	PA	02/01/2006		0	0	0	47,261
EH1, Office, Land	Upper Dublin	PA	12/19/1969		0	0	0	28,227,238
0199999. Acquired by Purchase					0	0	0	82,261,142
0399999 - Totals					0	0	0	82,261,142

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Deeded in prior year					0	0	0	0	0	0	0	0	0	0	0	0	0	(35,757)	175,927
297000, Retail	New York	NY	08/11/2016	Chang Family Real Estate Holdings LLC	14,155,040	0	13,764,945	0	0	0	0	0	13,764,945	23,235,358	0	9,470,413	9,470,413	0	(95,631)
EH1, Office, Land	Fort Washington	PA	01/06/2016	BT DRESHERTOWN, LP , a Pennsylvania Limited Partnership	0	0	3,557,179	0	0	0	0	0	3,553,428	11,849,654	0	8,296,226	8,296,226	0	76,717
EH1, Office, Land	Fort Washington	PA	02/29/2016	BT DRYDEN, LP	0	0	1,169,170	0	0	0	0	0	1,169,170	5,766,670	0	4,597,500	4,597,500	0	0
0199999. Property Disposed					14,155,040	0	18,491,294	0	0	0	0	0	18,487,543	40,851,682	0	22,364,139	22,364,139	(35,757)	157,013
0399999 - Totals					14,155,040	0	18,491,294	0	0	0	0	0	18,487,543	40,851,682	0	22,364,139	22,364,139	(35,757)	157,013

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
717610497		FOLEY	AL		09/17/2012	5.000	1,992,000	0	0	0	0	0	4,487,790	10/21/2013
717610568		FOLEY	AL		09/17/2012	5.200	2,944,840	0	0	0	0	0	6,634,445	10/21/2013
717610759		FOLEY	AL		12/04/2013	4.900	2,569,600	0	0	0	0	0	5,789,065	10/21/2013
717610473		ALTHEIMER	AR		05/11/2012	4.150	298,462	0	0	0	0	0	1,640,232	04/19/2012
717611211		AUGUSTA	AR		06/07/2016	4.050	840,000	0	0	0	0	0	2,100,001	06/02/2016
717611179		CASH	AR		06/27/2016	4.150	4,100,000	0	0	0	0	0	8,107,400	06/20/2016
717609778		CHERRY VALLEY	AR		04/05/2007	6.900	444,776	0	0	0	0	0	1,242,189	09/22/2016
717610178		CHERRY VALLEY	AR		06/08/2010	7.000	758,302	0	0	0	0	0	2,117,821	09/22/2016
717611202		CHERRY VALLEY	AR		04/14/2016	4.250	1,285,160	0	0	0	0	0	2,900,003	04/06/2016
717610639		DES ARC	AR		03/15/2013	3.500	10,633,333	0	0	0	0	0	24,377,206	09/23/2015
717610640		DUMAS	AR		05/14/2013	3.800	500,000	0	0	0	0	0	3,953,601	09/22/2016
717610676		DUMAS	AR		10/10/2013	4.150	10,241,509	0	0	0	0	0	27,053,217	09/13/2013
717611289		DUMAS	AR		09/15/2016	3.400	1,380,000	0	0	0	0	0	3,925,002	08/23/2016
717610977		EUDORA	AR		03/04/2015	3.500	2,728,113	0	0	0	0	0	10,500,003	02/18/2015
717611186		GRIFFITHVILLE	AR		05/25/2016	3.750	2,160,000	0	0	0	0	0	4,690,600	05/13/2016
717611086		HARRISBURG	AR		12/17/2015	3.940	1,750,000	0	0	0	0	0	5,283,563	12/15/2015
717611157		HARRISBURG	AR		12/17/2015	3.940	1,250,000	0	0	0	0	0	3,477,817	12/14/2015
717611204		HICKORY RIDGE	AR		08/19/2016	3.550	2,000,000	0	0	0	0	0	4,416,000	08/12/2016
717610976		HUNTER	AR		03/04/2015	3.750	4,875,842	0	0	0	0	0	10,732,143	02/27/2015
717611072		JONESBORO	AR		08/27/2015	3.850	3,436,408	0	0	0	0	0	8,000,010	08/14/2015
717611178		LAGRANGE	AR		03/17/2016	3.500	3,557,882	0	0	0	0	0	8,577,500	03/10/2016
717611239		LEACHVILLE	AR		07/01/2016	4.000	840,000	0	0	0	0	0	2,050,001	06/23/2016
717611188		MARION	AR		04/21/2016	3.600	570,000	0	0	0	0	0	3,300,000	04/15/2016
717610252		BAKERSFIELD	CA		01/19/2011	3.900	570,168	0	0	0	0	0	10,850,000	09/22/2016
717610368		BAKERSFIELD	CA		12/28/2011	5.050	765,000	0	0	0	0	0	4,117,133	09/17/2014
717610878		BAKERSFIELD	CA		10/09/2014	3.400	1,468,000	0	0	0	0	0	19,470,200	07/16/2014
717611106		BAKERSFIELD	CA		12/11/2015	3.880	5,500,000	0	0	0	0	0	15,377,500	08/07/2015
717610845		BAKERSFILED	CA		07/31/2014	4.180	13,895,499	0	0	0	0	0	23,251,873	04/21/2016
717611287		BRADLEY	CA		08/10/2016	3.450	900,000	0	0	0	0	0	3,564,500	07/22/2016
717610703		BRAWLEY	CA		06/06/2013	3.930	1,342,584	0	0	0	0	0	5,057,115	09/22/2016
717611260		BRAWLEY	CA		08/10/2016	2.950	6,158,757	0	0	0	0	0	19,659,735	05/19/2016
717610469		CHICO	CA		04/26/2012	4.400	2,560,000	0	0	0	0	0	6,405,728	08/24/2015
717610615		CHICO	CA		02/07/2013	3.980	11,368,000	0	0	0	0	0	29,149,218	03/28/2016
717610727		CHICO	CA		07/12/2013	4.300	980,000	0	0	0	0	0	2,512,849	03/28/2016
717610765		CHICO	CA		10/11/2013	4.660	980,000	0	0	0	0	0	2,512,849	03/28/2016
717610942		CHICO	CA		12/23/2014	4.150	980,000	0	0	0	0	0	2,512,849	03/28/2016
717610986		CHICO	CA		05/18/2015	3.500	24,000,000	0	0	0	0	0	63,958,792	12/27/2016
717611275		CLEMENTS	CA		08/19/2016	4.400	1,560,000	0	0	0	0	0	2,763,500	08/10/2016
717609808		COLUSA	CA		07/12/2007	6.500	1,106,000	0	0	0	0	0	6,279,000	09/23/2016
717610250		DELANO	CA		04/06/2011	6.260	1,446,720	0	0	0	0	0	7,363,505	10/01/2016
717610798		DELANO	CA		03/20/2014	5.250	1,785,943	0	0	0	0	0	10,690,000	02/11/2014
717610890		EDNA VALLEY	CA		09/30/2014	4.100	236,842	0	0	0	0	0	507,995	09/18/2014
717611259		EL CENTRO	CA		07/20/2016	3.300	1,651,500	0	0	0	0	0	3,296,644	05/19/2016
717610443		ELK GROVE	CA		12/15/2011	5.100	742,745	0	0	0	0	0	1,843,137	12/30/2016
717610598		ELK GROVE	CA		11/02/2012	3.990	880,000	0	0	0	0	0	2,183,728	12/30/2016
717610692		ELK GROVE	CA		07/29/2013	3.650	1,781,219	0	0	0	0	0	4,420,114	12/30/2016
717610679		SOLEDAD	CA		09/10/2013	4.650	1,269,000	0	0	0	0	0	2,798,705	09/28/2016
717610682		SOLEDAD	CA		12/26/2013	3.910	3,523,901	0	0	0	0	0	12,857,430	04/28/2015
717610973		SOLEDAD	CA		06/02/2015	3.570	3,100,000	0	0	0	0	0	11,427,448	01/27/2015
717611209		SOLEDAD	CA		04/20/2016	4.540	6,500,000	0	0	0	0	0	11,664,653	04/08/2016
717610515		SONOMA	CA		06/25/2012	3.950	1,936,000	0	0	0	0	0	8,302,395	12/09/2014
717610714		SONOMA	CA		08/01/2013	3.350	49,519,777	0	0	0	0	0	103,639,586	12/30/2016
717610946		SONOMA	CA		12/31/2014	4.050	600,000	0	0	0	0	0	2,573,055	12/09/2014
717610950		SONOMA	CA		03/23/2015	3.800	4,454,400	0	0	0	0	0	14,281,250	01/12/2015
717610951		SONOMA	CA		03/23/2015	3.800	2,024,000	0	0	0	0	0	9,069,300	01/12/2015
717610905		TEMECULA	CA		05/29/2015	4.150	985,000	0	0	0	0	0	2,261,985	05/19/2015
717609875		TURLOCK	CA		12/18/2007	6.400	1,920,000	0	0	0	0	0	9,433,585	09/17/2014
717610652		UKIAH	CA		03/07/2013	3.950	1,805,000	0	0	0	0	0	3,891,213	05/10/2016
717610734		UKIAH	CA		10/01/2013	4.240	40,165,000	0	0	0	0	0	153,698,945	11/17/2015
717611232		UKIAH	CA		05/25/2016	3.950	700,000	0	0	0	0	0	1,509,057	05/10/2016
717609724		WASCO	CA		12/28/2006	6.800	1,500,000	0	0	0	0	0	5,485,962	09/17/2014

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
717610195		WASCO	CA		07/01/2011	6.500	1,040,000	0	0	0	0	0	3,803,603	09/17/2014
717611009		WASCO	CA		07/01/2015	3.750	10,106,250	0	0	0	0	0	21,479,500	06/08/2015
717610828		WESTMORLAND	CA		05/19/2014	4.070	4,261,500	0	0	0	0	0	7,953,616	12/23/2016
717611077		WESTMORLAND	CA		10/19/2015	4.550	984,408	0	0	0	0	0	1,635,134	10/02/2015
717611210		WESTMORLAND	CA		05/11/2016	3.950	7,400,000	0	0	0	0	0	11,343,200	03/29/2016
717610320		WHEATLAND	CA		11/03/2011	5.750	3,750,000	0	0	0	0	0	9,347,496	12/28/2016
717610542		WHEATLAND	CA		07/12/2012	4.750	750,000	0	0	0	0	0	1,869,504	12/28/2016
717610377		WILLIAMS	CA		07/28/2011	5.350	2,760,000	0	0	0	0	0	6,259,393	05/02/2016
717610461		WILLIAMS	CA		04/05/2012	5.250	1,840,000	0	0	0	0	0	4,172,901	05/02/2016
717610757		WILLIAMS	CA		11/25/2013	5.390	4,340,000	0	0	0	0	0	9,842,665	05/02/2016
717610952		WILLIAMS	CA		01/30/2015	3.900	3,365,810	0	0	0	0	0	7,633,293	05/02/2016
717611203		WILLIAMS	CA		06/08/2016	4.180	1,856,594	0	0	0	0	0	4,210,552	05/02/2016
717610802		WOODLAND	CA		03/27/2014	4.450	3,100,000	0	0	0	0	0	15,745,000	03/04/2014
717611353		HUGO	CO		12/07/2016	4.550	3,750,000	0	0	0	0	0	7,665,900	11/22/2016
717610457		IDALIA	CO		04/01/2016	5.150	327,829	0	(1,267)	0	0	0	1,167,076	04/24/2015
717610799		KEENESBURG	CO		02/14/2014	4.550	254,543	0	0	0	0	0	1,301,565	02/06/2014
717609902		KIM	CO		12/12/2007	6.650	409,993	0	0	0	0	0	5,771,713	09/22/2016
717610882		LITTLETON	CO		08/28/2014	4.850	954,923	0	0	0	0	0	1,839,396	08/21/2014
717610993		LITTLETON	CO		03/20/2015	5.050	678,231	0	0	0	0	0	1,306,425	08/21/2014
717610874		PALM BEACH	FL		09/15/2014	3.950	8,567,650	0	0	0	0	0	19,382,292	12/29/2016
717610978		PALM BEACH	FL		06/03/2015	3.900	15,908,640	0	0	0	0	0	31,822,722	06/03/2015
717611220		SEBRING	FL		07/28/2016	3.790	13,000,000	0	0	0	0	0	22,546,990	06/28/2016
717609159		VERO BEACH	FL		11/25/2003	6.740	2,520,000	0	0	0	0	0	11,857,802	12/31/2013
717610346		WEST PALM BEACH	FL		05/03/2011	6.600	2,537,500	0	0	0	0	0	7,726,792	09/15/2016
717611295		WEST PALM BEACH	FL		11/03/2016	4.750	4,500,000	0	0	0	0	0	13,702,708	09/15/2016
717611337		BAINBRIDGE	GA		12/28/2016	4.090	5,000,000	0	0	0	0	0	11,806,825	12/14/2016
717611338		BAINBRIDGE	GA		12/28/2016	2.600	6,000,000	0	0	0	0	0	14,168,216	12/14/2016
717611058		AKRON	IA		09/03/2015	4.700	811,303	0	0	0	0	0	1,693,150	08/28/2015
717609747		ALGONA	IA		05/15/2007	6.350	647,827	0	0	0	0	0	7,307,559	09/22/2016
717610324		ANTHON	IA		03/04/2011	6.150	632,594	0	0	0	0	0	2,443,925	09/17/2014
717611014		CORYDON	IA		05/27/2015	3.710	7,164,185	0	0	0	0	0	13,465,005	05/19/2015
717610849		FARMINGTON	IA		08/06/2014	4.000	1,009,185	0	0	0	0	0	2,313,001	07/08/2014
717610299		LAKE VIEW	IA		12/21/2010	4.500	1,203,443	0	0	0	0	0	5,586,310	09/22/2016
717610389		LUCAS	IA		09/29/2011	4.950	2,729,452	0	0	0	0	0	8,865,907	04/11/2016
717610940		LUCAS	IA		01/28/2015	4.250	1,592,286	0	0	0	0	0	5,172,127	04/11/2016
717611185		LUCAS	IA		05/04/2016	4.350	455,000	0	0	0	0	0	1,477,943	04/11/2016
717610988		MASON CITY	IA		05/27/2015	3.710	5,593,952	0	0	0	0	0	11,491,082	05/19/2015
717609703		MONONA	IA		03/09/2007	6.650	411,556	0	0	0	0	0	1,875,367	01/19/2016
717611015		MOUNT AYR	IA		05/27/2015	3.710	18,165,624	0	0	0	0	0	37,876,025	12/08/2016
717610288		SHELDON	IA		12/07/2010	4.200	629,891	0	0	0	0	0	3,618,870	09/22/2016
717611206		SIBLEY	IA		06/28/2016	3.200	4,500,000	0	0	0	0	0	9,522,270	06/22/2016
717611207		SIBLEY	IA		06/28/2016	3.850	6,000,000	0	0	0	0	0	12,696,368	06/22/2016
717611224		SIBLEY	IA		06/28/2016	2.950	1,000,000	0	0	0	0	0	2,116,073	06/22/2016
717610906		WESTFIELD	IA		11/10/2014	4.400	474,500	0	0	0	0	0	1,111,954	10/31/2014
717608647		AUBURN	IL		07/12/1999	7.750	216,750	0	0	0	0	0	7,280,034	09/02/2015
717608368		CARLINVILLE	IL		06/26/1998	7.300	210,151	0	0	0	0	0	4,596,767	09/19/2013
717610301		CARROLLTON	IL		07/22/2011	5.700	397,006	0	0	0	0	0	9,220,934	09/17/2014
717609124		DECATUR	IL		09/04/2003	5.000	1,975,000	0	0	0	0	0	8,881,133	09/17/2014
717609767		DECATUR	IL		06/07/2007	6.280	558,830	0	0	0	0	0	2,512,926	09/17/2014
717610418		DECATUR	IL		12/16/2011	4.000	621,557	0	0	0	0	0	2,795,004	09/17/2014
717608437		DELAND	IL		08/25/1998	7.000	69,744	0	0	0	0	0	465,447	09/22/2016
717608443		ENFIELD	IL		09/22/1998	7.500	150,526	0	0	0	0	0	5,024,979	09/02/2015
717608563		ESSEX	IL		02/24/1999	6.650	155,061	0	0	0	0	0	5,622,156	09/02/2015
717610917		GLADSTONE	IL		12/23/2014	4.250	2,518,707	0	0	0	0	0	5,875,845	12/12/2014
717610918		GLADSTONE	IL		12/23/2014	4.150	1,460,217	0	0	0	0	0	3,406,515	12/12/2014
717610517		JOY	IL		06/22/2012	4.900	799,776	0	0	0	0	0	12,955,300	09/02/2015
717609793		LAWRENCEVILLE	IL		07/31/2007	6.750	3,334	0	0	0	0	0	664,307	09/02/2015
717608445		LEROY	IL		06/26/1998	6.950	147,530	0	0	0	0	0	3,640,105	09/22/2016
717609111		LEROY	IL		07/29/2003	5.050	261,337	0	0	0	0	0	6,448,123	09/22/2016
717611299		MATTOON	IL		09/14/2016	3.400	2,000,000	0	0	0	0	0	4,631,000	09/06/2016
717610509		MEDORA	IL		05/21/2012	4.400	1,053,198	0	0	0	0	0	2,603,075	08/23/2016

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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
717611146		MELVIN	IL		12/15/2015	3.550	933,965	0	0	0	0	0	2,596,000	12/07/2015
717610424		NEW BOSTON	IL		01/13/2012	3.800	2,746,994	0	0	0	0	0	14,153,517	12/30/2015
717610609		NEW BOSTON	IL		01/14/2013	3.250	2,928,472	0	0	0	0	0	15,088,561	12/30/2015
717610867		RALEIGH	IL		07/31/2014	4.400	1,342,548	0	0	0	0	0	2,992,629	10/19/2016
717610527		ROCKPORT	IL		09/13/2012	4.750	4,172,967	0	0	0	0	0	10,249,130	01/22/2016
717610771		ST. ANNE	IL		11/04/2013	4.450	1,719,767	0	0	0	0	0	3,788,443	09/30/2016
717610772		ST. ANNE	IL		11/04/2013	3.350	3,997,851	0	0	0	0	0	10,147,517	09/30/2016
717610773		ST. ANNE	IL		11/04/2013	4.450	766,923	0	0	0	0	0	5,180,952	09/30/2016
717608658		TAYLORVILLE	IL		08/23/1999	7.650	129,735	0	0	0	0	0	3,887,309	09/19/2013
717610596		WEST SALEM	IL		11/28/2012	5.850	1,605,468	0	0	0	0	0	5,847,557	12/30/2015
717610751		YORKVILLE	IL		11/12/2013	4.840	4,224,000	0	0	0	0	0	11,546,444	09/22/2016
717610355		AVON	IN		06/08/2011	5.700	1,010,795	0	0	0	0	0	2,500,001	09/17/2014
717610027		BEDFORD	IN		10/17/2008	7.100	726,224	0	0	0	0	0	2,708,001	09/17/2014
717610569		BROWNSTOWN	IN		04/01/2016	5.300	102,771	0	(1,290)	0	0	0	228,439	09/02/2015
717610017		CLAYTON	IN		10/30/2008	7.250	1,065,949	0	0	0	0	0	5,485,201	09/17/2014
717608221		GRIFFIN	IN		09/10/1997	8.375	75,379	0	0	0	0	0	780,651	09/22/2016
717608389		HOWE	IN		08/21/1998	7.500	15,093	0	0	0	0	0	594,032	09/19/2013
717610858		KIRKLIN	IN		06/27/2014	4.120	1,258,608	0	0	0	0	0	4,671,198	06/06/2014
717610866		KOUTS	IN		08/29/2014	4.900	2,378,296	0	0	0	0	0	5,934,400	08/22/2014
717608482		NORTH JUDSON	IN		10/20/1998	6.850	146,594	0	0	0	0	0	5,555,818	09/22/2016
717611040		OAKTOWN	IN		05/06/2015	3.310	1,033,916	0	0	0	0	0	1,969,130	04/29/2015
717610774		RENSSELAER	IN		11/04/2013	4.450	501,986	0	0	0	0	0	4,721,098	09/30/2016
717610498		DOUGLASS	KS		06/12/2012	4.050	956,068	0	0	0	0	0	7,199,328	09/02/2015
717610862		TRIBUNE	KS		08/20/2014	4.400	4,363,636	0	0	0	0	0	14,797,854	03/04/2015
717610960		TRIBUNE	KS		03/25/2015	4.600	966,656	0	0	0	0	0	3,278,091	03/04/2015
717610726		CLINTON	KY		07/12/2013	4.350	2,024,427	0	0	0	0	0	4,596,700	09/22/2016
717611283		PEMBROKE	KY		08/09/2016	3.600	3,683,000	0	0	0	0	0	9,266,531	08/08/2016
717611284		PEMBROKE	KY		08/09/2016	3.550	500,000	0	0	0	0	0	1,957,000	08/08/2016
717610813		SLAUGHTERS	KY		02/12/2014	3.700	1,613,433	0	0	0	0	0	3,644,975	02/10/2014
717610857		STURGIS	KY		06/27/2014	3.950	332,004	0	0	0	0	0	1,445,605	06/24/2014
717611291		FOLSOM	LA		10/26/2016	4.400	1,100,000	0	0	0	0	0	2,200,001	10/06/2016
717611294		FOLSOM	LA		10/26/2016	3.440	1,100,000	0	0	0	0	0	2,200,001	10/06/2016
717610899		MER ROUGE	LA		11/21/2014	4.000	951,922	0	0	0	0	0	2,324,600	10/28/2014
717611193		NATCHITOCHES	LA		07/11/2016	2.740	34,500,000	0	0	0	0	0	147,623,866	06/13/2016
717610541		RACELAND	LA		09/11/2012	4.000	2,500,000	0	0	0	0	0	19,381,975	05/19/2015
717609883		CASS CITY	MI		12/20/2007	7.100	139,120	0	0	0	0	0	4,509,377	09/19/2013
717610691		GREENVILLE	MI		07/15/2013	4.200	1,044,292	0	0	0	0	0	3,566,798	09/22/2016
717610851		LITCHFIELD	MI		09/19/2014	4.200	1,309,753	0	0	0	0	0	2,798,004	09/11/2014
717610980		UNION CITY	MI		02/13/2015	3.700	3,123,333	0	0	0	0	0	8,822,000	02/10/2015
717609325		ALBERT LEA	MN		09/30/2004	6.650	350,313	0	0	0	0	0	2,961,936	09/26/2013
717609836		ALPHA	MN		08/15/2007	6.600	567,739	0	0	0	0	0	2,986,617	09/22/2016
717610856		BROWNTOWN	MN		07/22/2014	4.250	633,654	0	0	0	0	0	2,079,000	07/10/2014
717609847		GENEVA	MN		09/26/2007	6.550	327,217	0	0	0	0	0	1,530,301	09/17/2014
717610268		GENEVA	MN		10/26/2010	4.950	435,592	0	0	0	0	0	2,037,142	09/17/2014
717610713		LAMBERTON	MN		06/27/2013	3.650	1,060,340	0	0	0	0	0	2,709,000	09/22/2016
717610260		LISMORE	MN		11/04/2010	4.950	462,012	0	0	0	0	0	4,023,967	09/22/2016
717609799		MANTORVILLE	MN		06/04/2007	6.500	489,503	0	0	0	0	0	2,855,883	09/22/2016
717610547		PIPESTONE	MN		09/05/2012	4.500	385,250	0	0	0	0	0	1,332,182	08/04/2015
717611008		PIPESTONE	MN		08/12/2015	4.500	715,000	0	0	0	0	0	2,472,443	08/04/2015
717611047		WESTBROOK	MN		06/09/2015	3.750	996,719	0	0	0	0	0	3,123,750	06/02/2015
717610838		WINTHROP	MN		04/23/2014	3.550	953,939	0	0	0	0	0	1,998,771	04/08/2014
717610841		WINTHROP	MN		04/23/2014	4.050	957,253	0	0	0	0	0	2,005,715	04/08/2014
717610655		WORTHINGTON	MN		02/27/2013	4.150	741,467	0	0	0	0	0	2,182,502	09/22/2016
717610712		WORTHINGTON	MN		07/02/2013	3.650	857,233	0	0	0	0	0	2,654,500	09/22/2016
717610675		RIFLE	CO		04/05/2013	4.400	1,393,722	0	0	0	0	0	2,730,772	09/22/2016
717611200		ROGGEN	CO		06/02/2016	4.450	541,330	0	0	0	0	0	1,500,000	05/23/2016
717611169		SHERIDAN LAKE	CO		06/03/2016	4.400	3,658,650	0	0	0	0	0	11,454,974	04/29/2016
717611128		SPRINGFIELD	CO		12/18/2015	3.800	1,516,248	0	0	0	0	0	2,923,392	07/19/2016
717611085		STEAMBOAT SPRINGS	CO		09/08/2015	3.550	1,390,920	0	0	0	0	0	8,669,237	09/02/2015
717611089		STEAMBOAT SPRINGS	CO		09/08/2015	3.400	750,000	0	0	0	0	0	4,674,558	09/02/2015
717611088		WALSH	CO		08/21/2015	4.400	1,187,500	0	0	0	0	0	2,601,900	08/14/2015

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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
717610613		FROSTPROOF	FL		12/31/2012	5.350	11,575,000	0	0	0	0	0	22,193,400	08/25/2014
717610897		FROSTPROOF	FL		09/04/2014	3.850	5,060,000	0	0	0	0	0	9,701,822	08/25/2014
717610902		INDIANTOWN	FL		11/24/2014	4.600	25,286,200	0	0	0	0	0	42,284,059	10/16/2014
717610449		PALM BEACH	FL		03/30/2012	4.750	34,454,685	0	(3,926)	0	0	0	77,842,066	12/29/2016
717610468		PALM BEACH	FL		03/30/2012	4.350	34,440,124	0	(4,721)	0	0	0	77,842,066	12/29/2016
717610297		GREENFIELD	CA		12/22/2010	4.380	2,600,000	0	0	0	0	0	14,803,770	09/28/2016
717610611		GRIDLEY	CA		12/28/2012	4.070	4,840,000	0	0	0	0	0	12,865,000	12/31/2016
717610261		HEALDSBURG	CA		03/14/2011	5.670	1,060,000	0	0	0	0	0	2,409,103	09/28/2016
717610262		HEALDSBURG	CA		03/14/2011	5.670	468,000	0	0	0	0	0	1,055,051	09/28/2016
717610795		HEALDSBURG	CA		12/27/2013	4.900	256,500	0	0	0	0	0	578,249	09/28/2016
717610796		HEALDSBURG	CA		12/27/2013	4.900	730,000	0	0	0	0	0	1,659,097	09/28/2016
717611304		HEALDSBURG	CA		09/02/2016	3.780	4,000,000	0	0	0	0	0	6,956,358	08/15/2016
717610789		HEBER	CA		01/16/2014	3.250	745,800	0	0	0	0	0	3,209,853	09/22/2016
717610564		HOLLISTER	CA		12/28/2012	3.750	1,692,000	0	0	0	0	0	7,152,619	08/24/2015
717610612		HOLLISTER	CA		06/07/2013	3.580	2,820,000	0	0	0	0	0	37,583,100	09/28/2016
717610670		HOLLISTER	CA		06/07/2013	3.580	940,000	0	0	0	0	0	12,527,700	09/28/2016
717611131		HOLLISTER	CA		11/09/2015	3.800	900,000	0	0	0	0	0	3,804,581	08/24/2015
717609334		HOLT	CA		11/22/2004	6.300	159,110	0	0	0	0	0	776,724	01/13/2015
717610315		HOLT	CA		03/16/2011	4.930	132,493	0	0	0	0	0	646,788	01/13/2015
717609764		HOLTVILLE	CA		05/31/2007	6.250	452,673	0	0	0	0	0	2,326,195	09/22/2016
717610325		KEARNEY	NE		04/01/2016	5.750	113,264	0	(26)	0	0	0	520,099	09/17/2014
717609739		KEITH	NE		02/16/2007	6.050	467,585	0	0	0	0	0	5,831,843	09/22/2016
717610540		NORTH PLATTE	NE		07/11/2012	3.800	2,688,051	0	0	0	0	0	8,955,707	09/02/2015
717609891		ORD	NE		12/28/2007	7.150	512,506	0	0	0	0	0	3,133,384	09/22/2016
717610624		OSMOND	NE		02/20/2013	4.250	527,860	0	0	0	0	0	1,854,794	09/22/2016
717608388		SOUTH SIOUX CITY	NE		06/17/1998	7.000	37,174	0	0	0	0	0	957,432	09/22/2016
717609460		SOUTH SIOUX CITY	NE		11/21/2005	5.950	99,769	0	0	0	0	0	2,569,607	09/22/2016
717610922		TEXICO	NM		12/19/2014	4.000	5,339,700	0	0	0	0	0	9,550,104	10/16/2015
717611042		TEXICO	NM		11/05/2015	3.950	10,076,458	0	0	0	0	0	18,021,833	10/16/2015
717610732		YERINGTON	NV		08/23/2013	4.790	1,214,557	0	0	0	0	0	4,707,301	09/28/2016
717611278		YERINGTON	NV		09/22/2016	3.440	6,750,000	0	0	0	0	0	11,454,907	09/12/2016
717611140		BOARDMAN	OR		11/20/2015	3.910	12,645,000	0	0	0	0	0	24,699,181	11/30/2015
717611053		CARLTON	OR		11/18/2015	4.490	2,069,683	0	0	0	0	0	5,177,831	05/28/2016
717611139		CARLTON	OR		11/18/2015	4.160	1,273,651	0	0	0	0	0	3,186,353	05/28/2016
717611242		CARLTON	OR		05/31/2016	4.200	124,181	0	0	0	0	0	310,673	05/28/2016
717610421		CORVALLIS	OR		11/03/2011	5.270	287,000	0	0	0	0	0	848,278	09/17/2014
717610809		CORVALLIS	OR		04/25/2014	3.080	2,730,000	0	0	0	0	0	7,557,023	04/11/2014
717610810		CORVALLIS	OR		04/25/2014	4.180	2,730,000	0	0	0	0	0	7,557,023	04/11/2014
717611370		ELSIE	OR		12/15/2016	3.520	22,000,000	0	0	0	0	0	125,840,099	12/14/2016
717610226		EUGENE	OR		12/30/2010	5.410	17,000,000	0	0	0	0	0	117,300,353	12/05/2016
717610563		HOOD RIVER	OR		09/18/2012	4.700	1,932,000	0	0	0	0	0	3,925,000	09/16/2015
717609173		JORDAN VALLEY	OR		02/20/2004	6.650	763,130	0	0	0	0	0	6,976,079	09/22/2016
717610465		JUNCTION CITY	OR		04/11/2012	5.860	1,350,000	0	0	0	0	0	3,272,726	08/24/2015
717610287		LAKEVIEW	OR		01/03/2011	4.770	230,000	0	0	0	0	0	5,394,680	12/16/2016
717610974		SAINT PAUL	OR		03/16/2015	4.080	1,450,000	0	0	0	0	0	3,846,000	01/26/2015
717610710		SALEM	OR		08/12/2013	4.750	844,000	0	0	0	0	0	2,043,751	09/28/2016
717610830		SALEM	OR		05/23/2014	5.520	3,875,000	0	0	0	0	0	7,119,470	03/12/2015
717611005		SALEM	OR		05/26/2015	4.380	1,000,000	0	0	0	0	0	1,837,280	03/12/2015
717611272		SILVERTON	OR		10/07/2016	3.950	2,500,000	0	0	0	0	0	5,721,760	10/01/2016
717610486		THE DALLES	OR		07/30/2012	4.350	3,400,000	0	0	0	0	0	5,546,863	11/18/2016
717611095		THE DALLES	OR		11/16/2015	3.950	7,000,000	0	0	0	0	0	11,420,019	11/18/2016
717610504		BENEZETT	PA		08/31/2012	4.400	5,040,000	0	0	0	0	0	29,608,238	12/05/2016
717610505		BENEZETT	PA		08/31/2012	4.800	6,501,600	0	0	0	0	0	38,194,672	12/05/2016
717611129		BENEZETT	PA		11/24/2015	3.990	16,800,000	0	0	0	0	0	98,694,125	12/05/2016
717611107		DARLINGTON	PA		10/01/2015	3.430	3,000,000	0	0	0	0	0	6,255,551	11/29/2016
717611108		DARLINGTON	PA		10/01/2015	3.650	6,000,000	0	0	0	0	0	12,511,103	11/29/2016
717611109		DARLINGTON	PA		10/01/2015	1.890	3,000,000	0	0	0	0	0	6,255,551	11/29/2016
717610963		AMHERST	SD		03/25/2015	4.000	1,952,234	0	0	0	0	0	8,301,400	03/16/2015
717609818		CHAMBERLAIN	SD		05/31/2007	6.450	424,362	0	0	0	0	0	11,811,323	09/22/2016
717609877		DUPREE	SD		11/19/2007	7.050	372,428	0	0	0	0	0	1,968,560	09/26/2013
717611004		FAITH	SD		05/19/2015	3.750	828,992	0	0	0	0	0	3,451,178	05/13/2015

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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
717610689		HAYES	SD		06/20/2013	3.800	2,262,571	0	0	0	0	0	7,905,285	09/22/2016
717611097		MILESVILLE	SD		11/24/2015	4.000	1,012,881	0	0	0	0	0	4,045,042	11/16/2015
717609782		MUD BUTTE	SD		05/04/2007	6.600	402,468	0	0	0	0	0	2,999,918	09/22/2016
717611187		ORTLEY	SD		04/19/2016	4.350	4,449,352	0	0	0	0	0	10,589,450	04/13/2016
717610581		PLANKINTON	SD		08/27/2012	4.550	905,182	0	0	0	0	0	5,814,000	09/02/2015
717609794		ROSCOE	SD		04/04/2007	6.000	660,109	0	0	0	0	0	8,141,319	09/22/2016
717611016		SISSETON	SD		06/25/2015	3.850	12,259,763	0	0	0	0	0	31,341,998	11/15/2016
717610196		SUMMIT	SD		06/16/2010	5.250	363,250	0	0	0	0	0	2,016,573	09/22/2016
717609854		TRIPP	SD		11/29/2007	7.050	610,473	0	0	0	0	0	4,171,291	09/22/2016
717609770		VALE	SD		06/06/2007	6.400	111,773	0	0	0	0	0	2,174,302	09/26/2013
717611271		WASTA	SD		09/13/2016	3.850	1,500,000	0	0	0	0	0	9,419,543	08/25/2016
717611057		CLARKSVILLE	TX		08/14/2015	4.080	2,084,246	0	0	0	0	0	5,082,115	08/04/2015
717611011		KIRBYVILLE	TX		04/15/2015	6.730	3,024,114	0	(20,785)	0	0	0	5,764,033	09/14/2016
717611012		KIRBYVILLE	TX		04/15/2015	6.830	2,026,789	0	(7,652)	0	0	0	3,842,689	09/14/2016
717610524		TULIA	TX		05/31/2012	4.250	417,701	0	0	0	0	0	1,105,204	05/24/2016
717608439		WINDTHORST	TX		07/22/1998	7.300	289,449	0	0	0	0	0	3,784,027	09/02/2015
717610724		PHENIX	VA		08/22/2013	5.470	20,240,000	0	0	0	0	0	54,525,484	10/02/2015
717611046		GRANDVIEW	WA		08/10/2015	4.800	1,365,000	0	0	0	0	0	2,901,000	07/24/2015
717609126		PASCO	WA		09/02/2003	5.650	300,000	0	0	0	0	0	1,010,100	12/31/2012
717609449		PASCO	WA		09/30/2006	6.500	546,515	0	711	0	0	0	2,687,169	09/22/2014
717610600		PASCO	WA		12/31/2012	4.400	1,408,000	0	0	0	0	0	2,526,624	07/08/2016
717611124		PASCO	WA		11/23/2015	4.950	1,200,000	0	0	0	0	0	2,153,376	07/08/2016
717610481		PATEROS	WA		08/28/2012	4.630	2,184,000	0	0	0	0	0	7,568,078	08/24/2015
717610594		ROYAL CITY	WA		12/28/2012	4.350	1,282,237	0	0	0	0	0	7,066,762	09/16/2015
717609687		TIETON	WA		10/31/2006	7.050	695,000	0	0	0	0	0	1,704,952	12/17/2015
717611162		TIETON	WA		02/02/2016	4.380	750,000	0	0	0	0	0	1,839,876	12/17/2015
717610738		WENATCHEE	WA		09/26/2013	4.700	3,120,000	0	0	0	0	0	8,671,507	09/28/2016
717610912		YAKIMA	WA		12/30/2014	4.350	6,900,000	0	0	0	0	0	12,778,842	12/22/2014
717611246		LAONA	WI		08/04/2016	4.000	5,939,232	0	0	0	0	0	13,620,248	08/04/2016
717611312		ZUMBROTA	MN		10/12/2016	3.950	303,316	0	0	0	0	0	676,076	10/04/2016
717611315		ZUMBROTA	MN		10/12/2016	4.450	148,684	0	0	0	0	0	331,408	10/04/2016
717610831		BELL CITY	MO		05/05/2014	3.800	1,558,968	0	0	0	0	0	4,400,001	04/30/2014
717610999		BELL CITY	MO		09/02/2015	3.850	2,656,204	0	0	0	0	0	7,061,725	08/28/2015
717610687		BERNIE	MO		06/06/2013	3.500	1,104,661	0	0	0	0	0	5,537,445	09/22/2016
717610688		BERNIE	MO		06/06/2013	3.500	1,012,606	0	0	0	0	0	3,891,002	09/22/2016
717610573		BROSELEY	MO		09/26/2012	4.300	1,281,491	0	0	0	0	0	3,414,220	09/22/2016
717608424		CARUTHERSVILLE	MO		09/16/1998	7.200	399,065	0	0	0	0	0	8,230,948	09/22/2016
717611280		CLEVELAND	MS		08/10/2016	3.850	761,383	0	0	0	0	0	4,500,000	07/27/2016
717610742		DODDSVILLE	MS		08/27/2013	4.750	849,825	0	0	0	0	0	2,829,125	09/22/2016
717610587		GLEN ALLAN	MS		10/02/2012	3.500	70,934	0	0	0	0	0	333,261	09/02/2015
717610994		GREENVILLE	MS		05/29/2015	3.650	1,189,952	0	0	0	0	0	11,874,600	05/15/2015
717609221		HERNANDO	MS		01/27/2004	6.100	170,054	0	0	0	0	0	1,505,941	09/18/2014
717610875		INDIANOLA	MS		08/14/2014	3.100	923,077	0	0	0	0	0	3,041,430	07/29/2014
717611096		INDIANOLA	MS		11/12/2015	3.750	2,438,212	0	0	0	0	0	7,150,001	10/06/2015
717608431		INVERNESS	MS		07/09/1998	7.400	39,720	0	0	0	0	0	389,482	11/19/2013
717611281		LAKE CORMORANT	MS		08/18/2016	3.200	840,000	0	0	0	0	0	2,450,001	08/01/2016
717610979		LELAND	MS		04/30/2015	3.600	1,086,874	0	0	0	0	0	4,550,045	04/21/2015
717610665		MARKS	MS		10/15/2013	3.650	1,369,222	0	0	0	0	0	3,024,003	09/22/2016
717610662		MAYERSVILLE	MS		06/17/2013	3.300	6,230,000	0	0	0	0	0	25,272,019	09/25/2015
717611303		YERINGTON	NV		09/22/2016	3.280	1,050,000	0	0	0	0	0	1,781,868	09/12/2016
717610429		CLYDE	OH		12/05/2011	5.900	460,708	0	0	0	0	0	946,933	12/29/2016
717611245		COLUMBUS	OH		08/12/2016	3.780	6,560,123	0	0	0	0	0	14,650,001	07/11/2016
717611125		MANSFIELD	OH		01/12/2016	4.230	1,000,000	0	0	0	0	0	2,220,661	12/22/2015
717609640		NEWCOMERSTOWN	OH		07/13/2006	6.750	956,897	0	0	0	0	0	2,603,934	01/07/2016
717610725		NEWCOMERSTOWN	OH		10/29/2013	3.700	685,266	0	0	0	0	0	1,864,766	01/07/2016
717610556		WEST MANSFIELD	OH		11/01/2012	4.850	1,125,737	0	0	0	0	0	3,228,900	09/13/2016
717611292		ANTLERS	OK		09/19/2016	3.610	3,500,000	0	0	0	0	0	7,442,460	09/19/2016
717611293		ANTLERS	OK		09/19/2016	3.440	3,500,000	0	0	0	0	0	7,442,460	09/19/2016
717610572		BAKER CITY	OR		10/10/2012	3.880	3,220,000	0	0	0	0	0	14,185,256	08/24/2015
717610565		BOARDMAN	OR		02/11/2013	3.950	998,310	0	0	0	0	0	2,047,880	07/29/2015
717611135		BOARDMAN	OR		11/20/2015	3.910	12,645,000	0	0	0	0	0	24,699,181	11/30/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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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
717610356		EXETER	CA		07/14/2011	5.150	7,535,100	0	0	0	0	0	55,183,733	12/14/2016
717610512		EXETER	CA		10/11/2012	3.810	25,666,668	0	0	0	0	0	105,699,248	12/31/2016
717610722		EXETER	CA		09/12/2013	3.480	1,393,332	0	0	0	0	0	5,262,522	12/30/2016
717610780		EXETER	CA		12/26/2013	4.100	6,258,304	0	0	0	0	0	25,772,697	12/31/2016
717611113		EXETER	CA		12/15/2015	3.580	6,799,266	0	0	0	0	0	33,020,430	09/08/2015
717610602		FOWLER	CA		02/22/2013	3.150	3,840,000	0	0	0	0	0	16,346,819	09/03/2015
717611001		FRESNO	CA		06/03/2015	3.700	1,920,000	0	0	0	0	0	4,992,500	05/08/2015
717610254		GONZALES	CA		12/28/2011	4.450	2,761,365	0	0	0	0	0	10,314,720	09/17/2014
717610546		CHILLICOTHE	MO		07/13/2012	4.400	916,413	0	0	0	0	0	3,637,058	09/02/2015
717608532		DUDLEY	MO		02/19/1999	7.000	52,025	0	0	0	0	0	363,100	09/22/2016
717609500		DUDLEY	MO		11/22/2005	5.500	71,421	0	0	0	0	0	498,466	09/22/2016
717609755		DUDLEY	MO		03/28/2007	6.500	20,602	0	0	0	0	0	143,789	09/22/2016
717609848		DUDLEY	MO		01/31/2008	6.300	8,241	0	0	0	0	0	57,516	09/22/2016
717610425		DUDLEY	MO		12/12/2011	4.150	24,800	0	0	0	0	0	173,086	09/22/2016
717610786		DUDLEY	MO		12/10/2013	4.250	396,680	0	(449)	0	0	0	2,746,450	09/22/2016
717610303		EAST PRAIRIE	MO		12/29/2010	4.550	679,881	0	0	0	0	0	4,907,918	09/22/2016
717609571		HARRISONVILLE	MO		04/27/2006	6.750	1,513,091	0	0	0	0	0	6,112,514	11/29/2016
717609784		HOPKINS	MO		05/01/2007	6.150	404,720	0	0	0	0	0	3,794,071	03/12/2014
717610636		NEW MADRID	MO		01/30/2013	3.050	1,259,852	0	0	0	0	0	5,164,420	09/22/2016
717611148		PERRYVILLE	MO		03/24/2016	4.050	2,250,000	0	0	0	0	0	4,400,598	03/17/2016
717610658		POPLAR BLUFF	MO		04/18/2013	3.700	622,704	0	0	0	0	0	2,050,631	09/22/2016
717610767		POPLAR BLUFF	MO		12/17/2013	4.680	646,455	0	0	0	0	0	1,722,324	09/22/2016
717608259		SIKESTON	MO		01/20/1998	8.000	31,371	0	0	0	0	0	834,375	03/12/2012
717611062		TARKIO	MO		10/30/2015	4.200	8,494,759	0	0	0	0	0	22,280,931	10/20/2015
717611083		BATESVILLE	MS		09/15/2015	4.200	3,858,229	0	0	0	0	0	8,600,008	09/03/2015
717611127		BATESVILLE	MS		09/21/2016	3.750	800,000	0	0	0	0	0	2,550,001	08/29/2016
717611166		CLARKSDALE	MS		03/14/2016	4.150	2,704,500	0	0	0	0	0	6,437,888	03/03/2016
717611167		CLARKSDALE	MS		03/14/2016	4.100	4,100,000	0	0	0	0	0	10,500,000	03/01/2016
717611255		CLARKSDALE	MS		06/22/2016	3.650	1,235,000	0	0	0	0	0	3,300,000	06/15/2016
717611314		CLARKSDALE	MS		10/06/2016	3.350	650,000	0	0	0	0	0	2,158,250	10/04/2016
717610322		MINTER CITY	MS		03/25/2011	5.500	36,285	0	0	0	0	0	1,100,828	09/18/2014
717611026		ROBINSONVILLE	MS		05/15/2015	4.550	217,698	0	0	0	0	0	616,488	05/12/2015
717610865		SHAW	MS		07/10/2014	3.850	3,515,202	0	0	0	0	0	7,003,784	01/29/2016
717611173		SHAW	MS		02/26/2016	4.250	500,000	0	0	0	0	0	996,216	01/29/2016
717610501		SUNFLOWER	MS		04/04/2013	4.900	1,447,093	0	0	0	0	0	3,128,288	09/22/2016
717611075		SUNFLOWER	MS		08/28/2015	4.100	230,516	0	0	0	0	0	679,417	08/13/2015
717610475		TUNICA	MS		04/24/2012	5.500	732,726	0	0	0	0	0	2,413,413	09/02/2015
717610595		TUNICA	MS		12/11/2012	3.950	590,521	0	0	0	0	0	1,719,660	09/02/2015
717610859		TUNICA	MS		08/29/2014	4.500	797,111	0	0	0	0	0	1,800,002	08/25/2014
717609715		AVON	MT		12/28/2006	6.650	712,309	0	0	0	0	0	19,937,663	09/02/2015
717609584		BILLINGS	MT		05/25/2006	7.500	167,484	0	0	0	0	0	1,060,791	09/17/2014
717610887		CIRCLE	MT		09/24/2014	4.850	1,209,733	0	0	0	0	0	4,431,379	08/28/2014
717609445		DILLON	MT		09/30/2006	6.150	138,772	0	(610)	0	0	0	836,985	09/22/2016
717610162		DILLON	MT		03/02/2010	7.100	224,074	0	0	0	0	0	1,362,777	09/22/2016
717608414		EKALAKA	MT		07/23/1998	7.400	114,907	0	0	0	0	0	978,270	09/19/2013
717608523		HARLOWTON	MT		12/04/1998	7.150	940,589	0	0	0	0	0	20,010,378	09/22/2016
717610991		MEAGHER	MT		04/23/2015	4.700	826,689	0	0	0	0	0	6,600,001	04/17/2015
717609796		GALESBURG	ND		04/24/2007	6.550	241,174	0	0	0	0	0	1,697,800	09/26/2013
717609581		HORACE	ND		02/02/2006	6.200	383,185	0	0	0	0	0	2,618,357	09/02/2015
717609797		PAGE	ND		04/24/2007	6.400	308,938	0	0	0	0	0	3,214,799	09/26/2013
717609950		CARROLL	NE		05/02/2008	7.050	1,429,368	0	0	0	0	0	5,788,001	01/25/2016
717610913		JACKSON	NE		12/30/2014	4.600	3,141,633	0	0	0	0	0	8,822,807	01/20/2016
717611168		JACKSON	NE		02/01/2016	4.750	826,122	0	0	0	0	0	2,320,041	01/20/2016
717610716		MONTROSE	AR		05/02/2014	4.350	2,097,041	0	0	0	0	0	4,600,045	04/09/2014
717611336		MORO	AR		12/15/2016	3.270	5,000,000	0	0	0	0	0	8,947,870	12/14/2016
717611133		NEWPORT	AR		02/22/2016	4.200	1,800,000	0	0	0	0	0	3,960,003	02/18/2016
717610555		PINE BLUFF	AR		08/31/2012	3.650	728,746	0	0	0	0	0	6,053,317	09/02/2015
717611189		PINE BLUFF	AR		05/05/2016	4.900	2,400,000	0	0	0	0	0	6,400,000	03/22/2016
717610474		PORTLAND	AR		08/14/2012	4.500	4,268,607	0	0	0	0	0	9,871,171	09/02/2015
717611087		PORTLAND	AR		09/30/2015	4.200	1,800,000	0	0	0	0	0	6,450,000	09/17/2015
717610219		SEARCY	AR		09/01/2010	5.600	1,207,668	0	0	0	0	0	4,462,413	09/22/2016

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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
717610931		STUTTGART	AR		12/05/2014	3.950	3,415,834	0	0	0	0	0	8,190,001	11/18/2014
717609839		TILLAR	AR		04/01/2016	6.300	222,123	0	(5,598)	0	0	0	2,020,313	09/22/2016
717611250		TUCKERMAN	AR		06/03/2016	3.650	500,000	0	0	0	0	0	2,575,002	05/23/2016
717611071		WALNUT RIDGE	AR		07/30/2015	3.800	21,457,349	0	0	0	0	0	37,500,000	12/20/2016
717610464		WEST MEMPHIS	AR		02/10/2012	4.700	545,504	0	0	0	0	0	1,735,649	09/02/2015
717610607		WILMOT	AR		12/07/2012	3.950	2,142,149	0	0	0	0	0	9,015,827	09/02/2015
717610500		WYNNE	AR		04/27/2012	4.500	542,754	0	0	0	0	0	1,821,914	09/02/2015
717611176		WYNNE	AR		06/13/2016	3.800	9,413,781	0	0	0	0	0	27,270,100	05/27/2016
717610294		PHOENIX	AZ		04/01/2016	4.700	437,552	0	(4,743)	0	0	0	2,125,457	09/17/2014
717610408		KING CITY	CA		12/20/2011	4.000	1,680,000	0	0	0	0	0	4,306,400	09/17/2014
717609810		KNIGHTS LANDING	CA		07/09/2007	6.300	1,200,000	0	0	0	0	0	5,994,264	09/28/2016
717610661		LATHROP	CA		05/16/2013	4.650	3,440,000	0	0	0	0	0	8,169,985	09/23/2016
717611197		LINDEN	CA		04/18/2016	4.125	8,800,000	0	0	0	0	0	28,392,500	04/08/2016
717610790		LOST HILLS	CA		09/14/2015	3.600	29,113,500	0	0	0	0	0	55,379,670	12/13/2016
717610863		LOST HILLS	CA		09/25/2014	4.150	51,547,500	0	0	0	0	0	107,908,519	12/07/2016
717610290		MADERA	CA		03/23/2011	5.820	69,886,800	0	0	0	0	0	150,060,556	04/06/2016
717610372		MADERA	CA		09/15/2011	5.950	367,267	0	0	0	0	0	1,057,019	09/17/2014
717610567		MADERA	CA		10/12/2012	4.620	1,144,000	0	0	0	0	0	3,158,817	06/24/2015
717610694		MADERA	CA		07/15/2013	3.050	1,255,000	0	0	0	0	0	4,264,753	09/22/2016
717610805		MADERA	CA		08/01/2014	4.650	1,180,800	0	0	0	0	0	3,260,433	06/24/2015
717610965		MADERA	CA		06/01/2015	3.950	5,113,850	0	0	0	0	0	9,931,635	03/30/2015
717611052		MARICOPA	CA		12/15/2015	3.560	11,438,260	0	0	0	0	0	58,000,000	11/06/2015
717610719		MECCA	CA		07/29/2013	2.750	2,053,844	0	0	0	0	0	5,479,376	09/22/2016
717610681		MONTEREY	CA		06/28/2013	3.650	3,762,200	0	0	0	0	0	10,055,100	06/26/2014
717610236		NAPA	CA		11/01/2010	5.500	3,260,400	0	0	0	0	0	8,500,525	02/02/2016
717610610		NAPA	CA		02/19/2013	3.850	5,640,000	0	0	0	0	0	14,015,800	12/18/2015
717610945		NAPA	CA		12/18/2014	4.600	12,000,000	0	0	0	0	0	31,286,506	02/02/2016
717611019		NAPA	CA		06/24/2015	3.990	1,668,750	0	0	0	0	0	3,176,387	07/22/2016
717611225		NAPA	CA		06/17/2016	3.750	3,000,000	0	0	0	0	0	7,896,080	06/01/2016
717611263		NAPA	CA		08/04/2016	3.900	2,750,000	0	0	0	0	0	5,234,504	07/22/2016
717609745		OAKVILLE	CA		12/20/2007	6.250	3,222,222	0	0	0	0	0	13,271,126	11/04/2016
717610427		OAKVILLE	CA		11/30/2011	4.800	833,333	0	0	0	0	0	3,432,170	11/04/2016
717610881		YUMA	AZ		09/10/2014	3.300	1,621,638	0	0	0	0	0	3,194,553	06/24/2015
717611078		YUMA	AZ		11/23/2015	3.850	11,400,000	0	0	0	0	0	20,427,698	10/19/2015
717611253		ACAMPO	CA		08/04/2016	3.650	1,260,000	0	0	0	0	0	7,160,100	07/15/2016
717610177		ARVIN	CA		04/27/2010	6.050	711,000	0	0	0	0	0	3,954,600	09/22/2016
717610358		AVENAL	CA		06/02/2011	5.250	6,800,000	0	0	0	0	0	38,341,824	11/19/2013
717610788		AVENAL	CA		12/12/2013	4.200	4,525,000	0	0	0	0	0	25,514,176	11/19/2013
717611306		OAKVILLE	CA		11/08/2016	3.500	1,500,000	0	0	0	0	0	34,596,375	11/04/2016
717610576		ORANGE COVE	CA		10/01/2012	4.450	500,000	0	0	0	0	0	1,226,019	09/03/2015
717609899		OROVILLE	CA		09/27/2007	2.354	1,000,000	0	0	0	0	0	3,042,764	09/30/2016
717609900		OROVILLE	CA		09/27/2007	6.553	14,000,000	0	0	0	0	0	42,598,468	09/30/2016
717610215		OXNARD	CA		09/30/2010	5.450	1,357,062	0	0	0	0	0	11,506,975	09/22/2016
717610255		RIVERDALE	CA		12/27/2010	4.950	348,474	0	0	0	0	0	1,650,437	09/03/2015
717610269		RIVERDALE	CA		12/27/2010	4.950	566,270	0	0	0	0	0	2,313,499	09/22/2016
717610270		RIVERDALE	CA		12/27/2010	4.950	923,455	0	0	0	0	0	4,928,450	09/22/2016
717610271		RIVERDALE	CA		12/27/2010	4.950	1,045,421	0	0	0	0	0	4,774,500	09/22/2016
717610272		RIVERDALE	CA		12/27/2010	4.950	3,472,000	0	0	0	0	0	11,089,800	09/22/2016
717609599		RUTHERFORD	CA		04/18/2006	6.400	5,875,000	0	0	0	0	0	17,812,129	07/09/2015
717610388		RUTHERFORD	CA		11/02/2011	4.440	2,730,000	0	0	0	0	0	9,126,658	12/28/2016
717610535		RUTHERFORD	CA		07/13/2012	4.050	2,730,000	0	0	0	0	0	9,126,658	12/28/2016
717610632		RUTHERFORD	CA		12/21/2012	3.550	2,730,000	0	0	0	0	0	9,126,658	12/28/2016
717611054		RUTHERFORD	CA		07/17/2015	4.250	22,600,000	0	0	0	0	0	41,116,807	06/23/2015
717611091		RUTHERFORD	CA		10/01/2015	3.980	11,155,000	0	0	0	0	0	33,820,372	07/09/2015
717611252		RUTHERFORD	CA		08/22/2016	3.250	2,700,000	0	0	0	0	0	20,462,000	07/15/2016
717609889		SAINT HELENA	CA		12/27/2007	6.300	679,514	0	0	0	0	0	13,081,572	12/22/2015
717610349		SALINAS	CA		07/01/2011	5.550	1,568,271	0	0	0	0	0	9,028,800	09/17/2014
717609699		SAN ARDO	CA		12/28/2006	6.060	7,200,000	0	0	0	0	0	10,920,000	12/29/2016
717610113		SOLEDAD	CA		05/23/2011	5.100	2,000,000	0	0	0	0	0	7,372,552	01/27/2015
717610156		SOLEDAD	CA		06/14/2010	5.550	4,904,727	0	0	0	0	0	17,895,570	04/28/2015
717610678		SOLEDAD	CA		07/31/2013	3.650	3,661,667	0	0	0	0	0	7,969,290	06/26/2014

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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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
0199999. Mortgages in good standing - Farm Mortgages							1,490,421,626	0	(50,356)	0	0	0	4,600,173,597	XXX
						0.000	0	0	0	0	0	0	0	
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
733339915		ROSWELL	GA		08/02/1993	6.500	5,625	0	0	0	0	0	173,000	01/01/1993
734612985		BOISE	ID		07/25/1997	6.375	117,513	0	0	0	0	0	265,000	01/01/1997
733333591		BATAVIA	IL		09/03/1993	6.375	65,460	0	0	0	0	0	174,500	01/01/1993
733384581		BOSTON	MA		10/07/1993	6.125	70,417	0	0	0	0	0	295,000	01/01/1993
733310091		BLAIRSTOWN	NJ		07/30/1993	6.500	48,948	0	0	0	0	0	130,000	01/01/1993
734559609		DOVER	NJ		12/30/1996	6.250	53,119	0	0	0	0	0	123,000	01/01/1996
734477544		LONG VALLEY	NJ		11/17/1995	6.750	91,009	0	0	0	0	0	197,000	01/01/1995
734795834		MORRISTOWN	NJ		07/13/1998	7.375	175,527	0	0	0	0	0	352,000	01/01/1998
734606952		RANDOLPH	NJ		08/05/1997	6.750	86,350	0	0	0	0	0	175,000	01/01/1997
734775259		ROCKAWAY	NJ		08/10/1998	6.250	193,611	0	0	0	0	0	380,000	01/01/1998
733052914		SOUTH ORANGE	NJ		02/27/1992	7.625	44,542	0	0	0	0	0	205,000	01/01/1992
733313621		CARMEL	NY		06/15/1993	0.100	129,761	0	0	0	0	0	215,000	01/01/1993
734778436		TWINSBURG	OH		07/21/1998	6.000	124,118	0	0	0	0	0	264,000	01/01/1998
734454109		AMBLER	PA		07/26/1995	7.125	114,369	0	0	0	0	0	244,000	01/01/1995
739077901		CLIFTON	PA		10/24/1989	8.375	21,120	0	0	0	0	0	182,000	01/01/1989
739077358		EAST BENTON	PA		10/18/1989	8.375	7,929	0	0	0	0	0	89,900	01/01/1989
733367203		GILBERTSVILLE	PA		09/30/1993	6.125	31,276	0	0	0	0	0	139,000	01/01/1993
733506752		SOUTH ABINGTON TOWNSHIP	PA		12/20/1994	6.375	87,946	0	0	0	0	0	232,000	01/01/1994
733402114		EL PASO	TX		11/01/1993	6.875	49,964	0	0	0	0	0	217,500	01/01/1993
734596959		PLANO	TX		05/21/1997	8.000	64,679	0	0	0	0	0	166,000	01/01/1997
734574938		CHESTERFIELD	VA		03/27/1997	6.375	99,080	0	0	0	0	0	218,500	01/01/1997
733290920		FAIRMONT	WV		05/21/1993	6.375	31,528	0	0	0	0	0	119,000	01/01/1993
733509512		THOUSAND OAKS	CA		05/02/1994	6.875	53,077	0	0	0	0	0	154,000	01/01/1994
733099026		JACKSONVILLE	FL		07/01/1992	7.750	26,941	0	0	0	0	0	83,000	01/01/1992
733116534		JACKSONVILLE	FL		10/30/1992	7.625	35,947	0	0	0	0	0	200,000	01/01/1992
734580258		JACKSONVILLE	FL		04/30/1997	7.125	77,722	0	0	0	0	0	150,200	01/01/1997
734589588		JACKSONVILLE	FL		05/30/1997	7.125	18,448	0	0	0	0	0	116,000	01/01/1997
734655135		JACKSONVILLE	FL		10/24/1997	7.625	77,404	0	0	0	0	0	154,000	01/01/1997
734668784		JACKSONVILLE	FL		12/29/1997	7.500	90,952	0	0	0	0	0	165,000	01/01/1997
734536303		MIDDLEBURG	FL		09/13/1996	7.375	38,484	0	0	0	0	0	81,000	01/01/1996
734606844		MARIETTA	GA		06/30/1997	8.250	95,249	0	0	0	0	0	245,000	01/01/1997
0399999. Mortgages in good standing - Residential mortgages-all other							2,228,115	0	0	0	0	0	5,904,600	XXX
						0.000	0	0	0	0	0	0	0	
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
706108826		BETHLEHEM	PA		12/07/2012	4.650	23,799,764	0	0	0	0	0	36,121,794	06/23/2016
706109711		BLUE BELL	PA		12/15/2014	2.217	7,600,000	0	0	0	0	0	11,474,921	11/10/2016
706109024		MEMPHIS	TN		12/21/2012	3.200	11,510,203	0	(374)	0	0	0	17,325,428	12/22/2016
706109025		MEMPHIS	TN		05/21/2013	3.030	5,758,094	0	(118)	0	0	0	8,233,551	12/22/2016
706109026		MEMPHIS	TN		12/21/2012	3.200	4,108,007	0	(133)	0	0	0	5,217,564	12/22/2016
706109755		MEMPHIS	TN		02/20/2015	2.870	4,373,043	0	0	0	0	0	6,648,569	10/07/2016
706109756		MEMPHIS	TN		02/20/2015	2.870	1,410,981	0	0	0	0	0	2,160,234	10/07/2016
706109757		MEMPHIS	TN		02/20/2015	2.870	610,114	0	0	0	0	0	827,533	10/07/2016
706109758		MEMPHIS	TN		02/20/2015	2.870	1,290,268	0	0	0	0	0	1,977,807	10/07/2016
706109759		MEMPHIS	TN		02/20/2015	2.870	302,381	0	0	0	0	0	462,018	10/07/2016
706109760		MEMPHIS	TN		02/20/2015	2.870	3,179,313	0	0	0	0	0	4,757,192	10/07/2016
706109972		MEMPHIS	TN		12/17/2015	4.080	6,117,076	0	(650)	0	0	0	9,203,671	12/22/2016
706109973		MEMPHIS	TN		12/17/2015	4.080	3,476,950	0	(370)	0	0	0	4,969,287	12/22/2016
706108508		AUSTIN	TX		04/18/2011	4.830	38,789,230	0	(18,200)	0	0	0	47,476,148	12/08/2016
706110075		BIRMINGHAM	AL		04/14/2016	2.685	18,118,952	0	0	0	0	0	27,117,231	11/28/2016
706109010		FAYETTEVILLE	AR		12/07/2012	4.350	6,534,729	0	0	0	0	0	8,037,397	12/08/2016
706108618		JONESBORO	AR		09/29/2011	4.530	3,365,994	0	0	0	0	0	2,904,180	12/08/2016
706108617		SPRINGDALE	AR		09/29/2011	4.530	3,401,057	0	0	0	0	0	6,215,737	12/08/2016
752000086		PARRAMATTA	AUS		03/30/2015	4.670	30,151,523	0	0	0	0	(143,658)	314,351,410	12/21/2016
752000114		REDFERN	AUS		11/18/2015	4.880	10,622,149	0	0	0	0	(50,610)	15,674,185	12/09/2016
752000144		SYDNEY	AUS		07/08/2016	4.350	7,630,344	0	0	0	0	(209,700)	12,362,615	12/21/2016
706109260		AVONDALE	AZ		08/29/2013	2.585	24,183,132	0	0	0	0	0	19,529,717	10/19/2016
706109669		CAVE CREEK	AZ		12/12/2014	5.000	2,951	0	0	0	0	0	323,603	12/15/2016

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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
706106910		CHANDLER	AZ		01/16/2007	5.560	9,100,235	0	0	0	0	0	9,962,581	12/21/2016
706109100		CHANDLER	AZ		05/01/2013	3.550	10,240,157	0	(2,236)	0	0	0	17,449,374	10/11/2016
706109549		CHANDLER	AZ		07/31/2014	3.550	1,803,927	0	0	0	0	0	3,053,400	10/07/2016
706108866		GILBERT	AZ		06/29/2012	5.250	7,375,770	0	0	0	0	0	15,540,677	12/21/2016
706109662		GILBERT	AZ		12/12/2014	5.000	181,493	0	0	0	0	0	134,478	12/15/2016
706109657		GLENDALE	AZ		12/12/2014	5.000	118,044	0	0	0	0	0	281,495	12/15/2016
706109670		GLENDALE	AZ		12/12/2014	5.000	138,702	0	0	0	0	0	158,072	12/15/2016
706109667		MESA	AZ		12/12/2014	5.000	168,213	0	0	0	0	0	124,394	12/15/2016
706109768		PEORIA	AZ		03/13/2015	3.450	3,486,104	0	0	0	0	0	5,223,810	04/19/2016
706106988		PHOENIX	AZ		01/09/2007	5.700	5,836,251	0	0	0	0	0	9,482,583	06/09/2016
706108732		PHOENIX	AZ		03/30/2012	4.260	19,407,908	0	0	0	0	0	57,256,785	12/21/2016
706109455		PHOENIX	AZ		03/20/2014	4.120	10,675,454	0	0	0	0	0	16,355,423	10/07/2016
706109647		PHOENIX	AZ		12/12/2014	5.000	94,435	0	0	0	0	0	196,829	12/15/2016
706109666		PHOENIX	AZ		12/12/2014	5.000	228,711	0	0	0	0	0	180,063	12/15/2016
706109698		PHOENIX	AZ		11/21/2014	3.150	5,349,143	0	0	0	0	0	8,463,258	11/10/2016
706109994		ALAMO	CA		12/21/2015	3.790	26,502,500	0	0	0	0	0	35,648,378	12/21/2016
706106565		ALISO VIEJO	CA		06/13/2006	5.640	8,526,518	0	0	0	0	0	19,397,081	06/09/2016
706107469		ALISO VIEJO	CA		08/21/2007	6.220	15,036,943	0	0	0	0	0	18,866,944	06/09/2016
706109369		ANAHEIM	CA		11/06/2013	4.430	4,681,058	0	0	0	0	0	9,079,725	10/07/2016
706109799		ANAHEIM	CA		05/01/2015	3.320	14,762,500	0	0	0	0	0	30,807,279	09/19/2016
706110084		ANAHEIM	CA		05/31/2016	3.660	4,892,947	0	0	0	0	0	6,649,743	05/31/2016
706106798		BAKERSFIELD	CA		11/07/2006	6.200	4,021,881	0	0	0	0	0	14,497,435	06/23/2016
706109267		BALDWIN PARK	CA		11/15/2013	4.230	38,223,932	0	0	0	0	0	77,865,796	12/08/2016
706108604		BENICIA	CA		11/04/2011	4.610	7,287,028	0	0	0	0	0	22,127,140	11/10/2016
706108208		BERKELEY	CA		09/14/2009	7.750	26,238,433	0	0	0	0	0	56,295,013	08/31/2016
706108368		BERKELEY	CA		08/12/2010	6.000	1,808,586	0	0	0	0	0	3,880,334	08/31/2016
706109617		BERKELEY	CA		10/01/2014	3.890	6,343,972	0	0	0	0	0	14,242,565	06/23/2016
706109623		BERKELEY	CA		01/30/2015	3.610	10,083,655	0	0	0	0	0	15,510,875	12/21/2016
706109588		BEVERLY HILLS	CA		07/31/2014	3.890	8,780,000	0	0	0	0	0	17,022,236	11/10/2016
706109794		BEVERLY HILLS	CA		04/15/2015	2.017	76,359,340	0	0	0	0	0	482,855,755	12/22/2016
706108630		BREA	CA		11/14/2011	4.490	20,051,702	0	0	0	0	0	43,593,422	09/19/2016
706108735		BREA	CA		05/02/2012	3.670	910,463	0	0	0	0	0	2,897,003	12/22/2016
706110154		BUENA PARK	CA		07/28/2016	3.210	31,883,000	0	0	0	0	0	64,354,795	07/28/2016
703000285		BURBANK	CA		01/01/2013	5.360	6,854,092	0	(116,327)	0	0	0	15,512,289	09/19/2016
706108867		METAIRIE	LA		06/29/2012	5.250	5,982,843	0	0	0	0	0	12,613,087	12/21/2016
706103499		ARLINGTON	MA		10/15/1999	8.320	10,424,337	0	0	0	0	0	47,141,812	06/23/2016
706106413		BOSTON	MA		06/01/2007	5.510	23,431,030	0	0	0	0	0	74,690,695	12/21/2016
706107434		BOSTON	MA		08/16/2007	6.090	4,432,081	0	0	0	0	0	28,939,409	10/07/2016
706108311		BOSTON	MA		07/30/2010	5.570	9,932,926	0	0	0	0	0	29,136,218	12/21/2016
706109134		BOSTON	MA		09/25/2013	5.200	36,351,763	0	0	0	0	0	55,347,004	12/21/2016
706109607		BOSTON	MA		09/25/2014	3.990	157,167,600	0	0	0	0	0	210,950,796	10/07/2016
706109608		BOSTON	MA		09/25/2014	3.770	172,044,000	0	0	0	0	0	287,746,447	10/07/2016
706109673		BOSTON	MA		11/18/2014	3.720	19,000,000	0	0	0	0	0	35,509,250	12/21/2016
706108655		BRAINTREE	MA		12/14/2011	4.980	7,672,168	0	0	0	0	0	15,006,692	09/19/2016
706109116		PEABODY	MA		06/18/2013	3.300	47,394,894	0	(1,016)	0	0	0	90,536,409	09/19/2016
706110179		PEABODY	MA		12/15/2016	3.510	2,080,000	0	0	0	0	0	3,492,897	12/15/2016
706109566		WALTHAM	MA		09/04/2014	2.817	42,665,907	0	0	0	0	0	66,043,870	09/19/2016
706109263		WEST ROXBURY	MA		12/16/2013	4.650	11,384,283	0	(3,671)	0	0	0	19,716,824	06/23/2016
706109383		WOBURN	MA		12/19/2013	3.710	6,610,000	0	0	0	0	0	10,620,586	09/19/2016
706108710		ABERDEEN	MD		01/13/2012	4.200	17,779,628	0	0	0	0	0	39,987,561	11/10/2016
706106305		BALTIMORE	MD		06/12/2006	5.730	2,602,091	0	0	0	0	0	31,724,138	03/29/2016
706107392		BALTIMORE	MD		07/31/2007	5.740	2,320,877	0	0	0	0	0	3,055,426	09/19/2016
706109033		BALTIMORE	MD		12/21/2012	4.250	7,625,141	0	(80)	0	0	0	12,826,026	12/08/2016
706109034		FREDERICK	MD		12/21/2012	4.250	3,870,157	0	(41)	0	0	0	15,324,327	12/08/2016
706108633		GAITHERSBURG	MD		10/06/2011	4.530	37,700,856	0	0	0	0	0	72,885,209	06/23/2016
706109644		GAITHERSBURG	MD		12/12/2014	5.000	106,240	0	0	0	0	0	129,842	12/15/2016
706108677		GERMANTOWN	MD		04/26/2012	4.250	8,769,772	0	(5,040)	0	0	0	22,962,584	06/23/2016
706107393		HANOVER	MD		07/31/2007	5.740	1,546,139	0	0	0	0	0	3,214,787	09/19/2016
706107394		HANOVER	MD		07/31/2007	5.740	1,669,696	0	0	0	0	0	3,963,464	09/19/2016
706108814		HYATTSVILLE	MD		06/26/2012	3.200	6,023,222	0	0	0	0	0	12,035,636	12/21/2016
706103872		LAUREL	MD		05/24/2000	8.590	123,848	0	0	0	0	0	443,081	10/07/2016

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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
706104758		LAUREL	MD		04/01/2016	5.990	144,031	0	(3,313)	0	0	0	746,708	09/19/2016
706107395		LINTHICUM HEIGHTS	MD		07/31/2007	5.740	4,028,977	0	0	0	0	0	6,653,054	09/19/2016
706108281		OWINGS MILLS	MD		06/02/2010	5.825	23,419,629	0	0	0	0	0	71,831,907	09/19/2016
706109661		PHOENIX	MD		12/12/2014	5.000	239,039	0	0	0	0	0	223,155	12/15/2016
706109035		PIKESVILLE	MD		12/21/2012	4.250	4,593,546	0	(48)	0	0	0	1,208,659	12/08/2016
706107396		ROSEDALE	MD		07/31/2007	5.740	1,619,605	0	0	0	0	0	3,869,743	09/19/2016
706108686		SILVER SPRING	MD		01/31/2012	4.300	29,760,901	0	0	0	0	0	46,686,228	09/19/2016
706108748		SILVER SPRING	MD		06/06/2012	3.990	10,066,037	0	0	0	0	0	47,901,960	12/08/2016
706108980		SILVER SPRING	MD		12/12/2012	3.650	12,530,922	0	1,650	0	0	0	22,739,844	09/19/2016
706109157		SILVER SPRING	MD		07/19/2013	3.470	8,637,321	0	18,390	0	0	0	13,437,470	09/19/2016
706109528		SILVER SPRING	MD		08/13/2014	4.410	12,298,850	0	0	0	0	0	19,293,344	09/19/2016
706109532		SILVER SPRING	MD		08/13/2014	4.470	2,212,347	0	0	0	0	0	3,365,937	09/19/2016
706107397		SPARKS GLENCOE	MD		07/31/2007	5.740	836,518	0	0	0	0	0	2,392,006	09/19/2016
706106492		TEMPLE HILLS	MD		05/08/2006	5.470	10,571,293	0	0	0	0	0	40,296,660	09/19/2016
706109159		TOWSON	MD		07/12/2013	3.820	30,426,963	0	0	0	0	0	126,812,195	10/07/2016
706109963		GUADALAJARA	MEX		01/26/2016	4.670	30,500,000	0	0	0	0	0	50,333,247	01/27/2016
706110133		GUADALAJARA	MEX		11/17/2016	4.300	166,542,000	0	0	0	0	0	244,030,033	11/17/2016
706108649		MEXICO CITY	MEX		12/16/2011	5.040	24,498,109	0	0	0	0	0	43,214,395	12/21/2016
706108846		MEXICO CITY	MEX		06/20/2012	4.780	3,331,999	0	0	0	0	0	6,514,200	12/21/2016
706108697		ANN ARBOR	MI		03/09/2012	4.580	5,790,592	0	0	0	0	0	11,311,885	06/23/2016
706109032		CADILLAC	MI		12/21/2012	4.250	3,721,039	0	(39)	0	0	0	3,568,832	12/08/2016
706107982		CLINTON TOWNSHIP	MI		07/30/2008	6.470	5,759,607	0	0	0	0	0	24,355,585	12/08/2016
706108703		GRANDVILLE	MI		03/09/2012	4.580	2,206,065	0	0	0	0	0	6,691,973	06/23/2016
706109031		MARQUETTE	MI		12/21/2012	4.250	3,808,573	0	(41)	0	0	0	12,155,223	12/08/2016
706108310		NORTHVILLE	MI		08/12/2010	6.000	5,214,483	0	0	0	0	0	24,417,814	10/07/2016
706108587		NOVI	MI		09/22/2011	4.750	15,361,542	0	0	0	0	0	39,535,997	09/19/2016
706108646		REDFORD	MI		02/02/2012	5.000	4,077,659	0	0	0	0	0	7,529,217	12/21/2016
706109039		TROY	MI		08/12/2013	4.200	33,500,000	0	0	0	0	0	159,610,221	10/07/2016
706108515		UTICA	MI		10/12/2011	4.800	5,557,535	0	0	0	0	0	10,900,675	12/21/2016
706105441		WIXOM	MI		08/04/2004	5.000	426,058	0	0	0	0	0	19,786,588	12/21/2016
706109663		ANDOVER	MN		12/12/2014	5.000	126,897	0	0	0	0	0	213,036	12/15/2016
706108491		HOPKINS	MN		03/30/2011	5.570	863,628	0	0	0	0	0	1,807,536	07/14/2016
706108698		LAKE ELMO	MN		03/09/2012	4.580	3,262,952	0	0	0	0	0	9,091,756	06/23/2016
706108514		MINNEAPOLIS	MN		10/12/2011	4.800	6,651,334	0	0	0	0	0	7,531,392	12/21/2016
706109247		MINNEAPOLIS	MN		08/30/2013	4.200	15,511,265	0	0	0	0	0	20,643,193	12/21/2016
706109606		MINNEAPOLIS	MN		11/21/2014	1.985	23,550,000	0	0	0	0	0	47,135,539	10/07/2016
706110073		MINNEAPOLIS	MN		03/30/2016	2.785	15,080,000	0	0	0	0	0	20,235,412	11/26/2016
706108513		MINNETONKA	MN		10/12/2011	4.800	5,472,676	0	0	0	0	0	3,235,752	12/21/2016
706108664		DENVER	CO		11/22/2011	4.450	11,567,266	0	0	0	0	0	25,389,286	09/19/2016
706108977		DENVER	CO		05/01/2013	4.920	25,837,444	0	(8,789)	0	0	0	40,198,755	09/19/2016
706109231		DENVER	CO		07/31/2013	3.660	12,199,521	0	0	0	0	0	30,630,480	12/08/2016
706109254		DENVER	CO		08/30/2013	4.070	6,114,908	0	0	0	0	0	10,296,812	11/10/2016
706109313		DENVER	CO		11/27/2013	4.040	3,905,465	0	(472)	0	0	0	9,851,221	10/07/2016
706109854		DENVER	CO		12/01/2015	4.440	6,172,459	0	0	0	0	0	10,959,356	11/10/2016
706109683		TAMPA	FL		12/15/2014	2.435	4,885,942	0	0	0	0	0	7,483,174	09/19/2016
706110142		TAMPA	FL		06/30/2016	2.935	13,372,243	0	0	0	0	0	20,820,489	11/21/2016
706108387		WEST PALM BEACH	FL		12/20/2010	4.950	6,410,239	0	0	0	0	0	11,470,304	11/10/2016
706109067		WINTER PARK	FL		03/12/2013	3.990	4,775,410	0	0	0	0	0	9,684,175	11/10/2016
706110252		ALPHARETTA	GA		12/21/2016	4.060	3,702,050	0	0	0	0	0	5,004,977	12/21/2016
706107256		ATLANTA	GA		05/31/2007	5.530	62,854,185	0	0	0	0	0	104,444,059	11/10/2016
706108679		ATLANTA	GA		12/20/2011	4.500	28,949,120	0	0	0	0	0	65,379,360	09/19/2016
706108884		ATLANTA	GA		05/14/2013	4.230	7,786,674	0	0	0	0	0	16,435,281	09/19/2016
706108979		ATLANTA	GA		11/19/2012	3.920	11,210,842	0	(3,987)	0	0	0	16,802,964	09/19/2016
706109291		ATLANTA	GA		09/26/2013	3.840	8,760,000	0	0	0	0	0	15,803,441	12/21/2016
706109299		ATLANTA	GA		01/02/2014	4.490	9,762,000	0	0	0	0	0	16,293,364	06/23/2016
706109303		ROUND ROCK	TX		12/20/2013	3.900	1,112,618	0	0	0	0	0	2,470,560	12/21/2016
706102418		SAN ANTONIO	TX		03/15/1999	7.540	10,216,277	0	0	0	0	0	83,208,436	09/19/2016
706108622		SAN ANTONIO	TX		10/14/2011	4.600	3,604,775	0	0	0	0	0	9,575,423	11/10/2016
706109156		SAN ANTONIO	TX		06/26/2013	3.480	8,462,200	0	0	0	0	0	14,383,730	11/10/2016
706109161		SAN ANTONIO	TX		05/30/2013	3.267	58,747,675	0	0	0	0	0	527,671,196	11/10/2016
706109570		SAN ANTONIO	TX		09/04/2014	3.790	9,790,181	0	0	0	0	0	14,323,457	06/23/2016

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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
706109638		SAN ANTONIO	TX		12/12/2014	5.000	106,240	0	0	0	0	0	183,375	12/15/2016
706109890		SAN ANTONIO	TX		12/01/2015	3.267	3,452,632	0	0	0	0	0	31,011,351	11/10/2016
706110220		SAN ANTONIO	TX		10/31/2016	2.935	4,622,688	0	0	0	0	0	7,259,557	12/13/2016
706106221		SCHERTZ	TX		12/27/2005	5.570	804,625	0	0	0	0	0	3,203,913	12/22/2016
706105948		SOUTHLAKE	TX		12/07/2005	6.180	28,044,707	0	0	0	0	0	89,846,041	09/19/2016
706108591		SPRING	TX		10/14/2011	4.600	6,650,178	0	0	0	0	0	9,196,405	12/08/2016
706108637		SPRING	TX		03/21/2012	4.500	1,388,746	0	(907)	0	0	0	3,401,146	12/21/2016
706108648		SPRING	TX		12/05/2011	4.880	23,198,697	0	0	0	0	0	48,340,267	12/21/2016
706109110		SPRING	TX		08/02/2013	3.940	25,943,766	0	0	0	0	0	38,375,719	06/23/2016
706107793		STAFFORD	TX		02/28/2008	6.250	63,463,887	0	394,385	0	0	0	88,571,086	10/07/2016
706108927		STAFFORD	TX		12/03/2012	4.250	3,944,228	0	0	0	0	0	8,953,663	10/07/2016
706108409		SUGAR LAND	TX		11/22/2010	4.550	11,538,362	0	0	0	0	0	23,430,382	09/19/2016
706109302		SUGAR LAND	TX		02/21/2014	4.500	4,084,547	0	0	0	0	0	8,294,296	09/19/2016
706109489		THE COLONY	TX		04/29/2014	3.300	7,330,000	0	0	0	0	0	16,557,754	12/08/2016
706106880		DRAPER	UT		03/05/2008	6.140	4,222,732	0	0	0	0	0	9,530,835	12/21/2016
706108524		SALT LAKE CITY	UT		04/28/2011	5.720	8,197,317	0	0	0	0	0	19,058,104	12/21/2016
706109207		SALT LAKE CITY	UT		09/11/2013	3.170	1,873,237	0	0	0	0	0	3,845,687	09/19/2016
706109713		SALT LAKE CITY	UT		12/12/2014	3.260	1,001,737	0	0	0	0	0	1,681,327	10/11/2016
706108284		ALEXANDRIA	VA		06/02/2010	5.825	12,182,185	0	0	0	0	0	37,308,024	06/23/2016
706108432		ALEXANDRIA	VA		01/18/2011	4.820	8,458,410	0	0	0	0	0	15,316,757	12/21/2016
706109071		ALEXANDRIA	VA		02/14/2013	2.990	7,924,211	0	0	0	0	0	14,953,516	12/08/2016
706109102		ALEXANDRIA	VA		05/28/2013	3.510	15,271,892	0	1,124	0	0	0	26,218,935	11/17/2016
706109208		ALEXANDRIA	VA		06/20/2013	3.620	1,500,000	0	0	0	0	0	2,472,932	11/10/2016
706110236		ALEXANDRIA	VA		11/17/2016	3.510	5,635,000	0	0	0	0	0	9,667,886	11/17/2016
706107103		ARLINGTON	VA		03/14/2007	5.660	9,697,450	0	0	0	0	0	22,360,929	12/21/2016
706108410		ARLINGTON	VA		02/13/2012	5.580	33,000,053	0	0	0	0	0	54,359,403	06/23/2016
706108428		ARLINGTON	VA		12/16/2010	5.870	23,564,230	0	0	0	0	0	42,806,019	06/21/2016
706108430		ARLINGTON	VA		12/16/2010	3.520	36,903,259	0	(5,113)	0	0	0	58,754,083	10/07/2016
706108495		ARLINGTON	VA		03/23/2011	5.310	44,639,814	0	0	0	0	0	88,889,744	10/07/2016
706108672		ARLINGTON	VA		12/29/2011	4.660	20,924,845	0	0	0	0	0	43,344,697	09/19/2016
706108833		ARLINGTON	VA		08/08/2012	4.740	35,754,006	0	(7,500)	0	0	0	48,069,830	09/19/2016
706109131		ARLINGTON	VA		06/18/2013	3.050	5,884,495	0	0	0	0	0	11,368,832	12/08/2016
706109261		ARLINGTON	VA		10/01/2013	4.170	16,600,000	0	0	0	0	0	25,672,839	06/23/2016
706109470		ARLINGTON	VA		05/21/2014	4.650	1,239,723	0	0	0	0	0	1,413,727	09/19/2016
706110092		ARLINGTON	VA		07/05/2016	3.390	21,028,538	0	0	0	0	0	30,469,577	07/05/2016
706108285		FAIRFAX	VA		06/02/2010	5.825	26,403,021	0	0	0	0	0	73,373,933	09/19/2016
706107263		FALLS CHURCH	VA		02/27/2008	5.570	2,376,282	0	0	0	0	0	7,651,908	12/21/2016
706107981		FALLS CHURCH	VA		08/01/2008	5.940	13,082,833	0	0	0	0	0	20,433,273	12/21/2016
706108550		FALLS CHURCH	VA		04/11/2012	5.840	32,697,081	0	0	0	0	0	57,573,882	06/23/2016
706109484		HAMPTON	VA		03/31/2014	2.235	18,620,000	0	0	0	0	0	23,639,750	11/22/2016
706108334		HERNDON	VA		08/11/2010	5.810	28,522,858	0	0	0	0	0	73,103,125	06/23/2016
706109235		MCLEAN	VA		08/30/2013	4.100	48,013,068	0	0	0	0	0	289,910,271	10/07/2016
706109616		RESTON	VA		03/10/2015	4.330	12,969,411	0	0	0	0	0	18,367,249	12/21/2016
706107445		RICHMOND	VA		07/31/2007	4.375	5,773,922	0	0	0	0	0	8,532,232	11/10/2016
706107554		RICHMOND	VA		07/31/2007	4.375	1,702,499	0	0	0	0	0	2,051,392	11/10/2016
706107555		RICHMOND	VA		07/31/2007	4.375	101,247	0	0	0	0	0	104,259	11/10/2016
706107586		RICHMOND	VA		07/31/2007	4.375	3,634,590	0	0	0	0	0	5,635,432	11/10/2016
706108056		RICHMOND	VA		07/31/2008	4.375	2,121,216	0	0	0	0	0	3,288,945	11/10/2016
706108076		RICHMOND	VA		07/31/2008	4.375	59,072	0	0	0	0	0	60,830	11/10/2016
706108078		RICHMOND	VA		07/31/2008	4.375	3,370,263	0	0	0	0	0	4,980,301	11/10/2016
706110054		BELLEVUE	WA		11/18/2016	3.900	4,975,000	0	0	0	0	0	8,049,854	11/18/2016
706109478		BOTHELL	WA		03/14/2014	3.330	15,252,050	0	0	0	0	0	27,726,918	11/10/2016
706109504		BOTHELL	WA		08/18/2014	4.340	3,854,197	0	0	0	0	0	7,775,461	11/10/2016
706109603		BOTHELL	WA		10/06/2014	3.560	18,000,000	0	0	0	0	0	41,189,734	06/23/2016
706109947		BOTHELL	WA		10/15/2015	3.980	8,033,189	0	0	0	0	0	11,203,017	12/21/2016
706108161		EVERETT	WA		03/27/2009	7.500	12,713,376	0	0	0	0	0	44,608,402	09/19/2016
706109168		ISSAQUAH	WA		11/13/2013	5.650	26,666,620	0	0	0	0	0	60,682,606	09/19/2016
706110079		KENT	WA		08/23/2016	3.720	13,934,564	0	0	0	0	0	20,441,288	08/23/2016
706102002		KIRKLAND	WA		10/17/1997	7.560	514,464	0	0	0	0	0	1,552,727	10/07/2016
706106504		SEATTLE	WA		08/17/2007	7.010	14,854,275	0	0	0	0	0	41,636,617	02/23/2016
706108681		SEATTLE	WA		02/15/2012	3.950	6,638,069	0	0	0	0	0	9,225,935	12/21/2016

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706108845		SEATTLE	WA		09/12/2012	5.050	5,002,783	0	0	0	0	0	6,511,733	02/23/2016
706108853		SEATTLE	WA		05/24/2012	4.630	23,592,283	0	0	0	0	0	39,201,925	06/17/2016
706109046		SEATTLE	WA		02/22/2013	3.570	17,131,703	0	(2,302)	0	0	0	36,857,801	10/07/2016
706109319		SEATTLE	WA		07/09/2014	4.880	30,571,045	0	0	0	0	0	52,967,895	03/22/2016
706109352		SEATTLE	WA		11/20/2013	4.370	302,409	0	0	0	0	0	847,649	02/23/2016
706109454		SEATTLE	WA		04/01/2014	4.660	3,070,689	0	0	0	0	0	4,972,404	06/09/2016
706109487		SEATTLE	WA		06/03/2014	3.440	16,743,442	0	0	0	0	0	33,853,992	06/23/2016
706108638		HOUSTON	TX		03/21/2012	4.500	1,337,311	0	(874)	0	0	0	3,379,192	12/21/2016
706108640		HOUSTON	TX		03/21/2012	4.500	1,440,181	0	(941)	0	0	0	2,780,045	12/21/2016
706108659		HOUSTON	TX		10/14/2011	4.600	175,979	0	0	0	0	0	252,673	12/08/2016
706108753		HOUSTON	TX		06/07/2012	4.530	3,757,256	0	0	0	0	0	8,966,776	12/21/2016
706108852		HOUSTON	TX		06/15/2012	3.320	5,400,000	0	0	0	0	0	16,379,189	12/08/2016
706109045		HOUSTON	TX		02/22/2013	4.500	13,756,955	0	(3,580)	0	0	0	26,688,629	12/21/2016
706109065		HOUSTON	TX		03/01/2013	3.820	28,464,696	0	0	0	0	0	53,617,667	10/07/2016
706109209		HOUSTON	TX		10/15/2013	5.200	16,583,599	0	0	0	0	0	23,577,903	09/19/2016
706109242		HOUSTON	TX		09/27/2013	4.110	8,808,267	0	0	0	0	0	14,339,740	01/15/2016
706109400		HOUSTON	TX		04/03/2014	4.230	17,150,100	0	0	0	0	0	28,947,757	11/10/2016
706109538		HOUSTON	TX		07/31/2014	4.410	22,724,855	0	0	0	0	0	33,932,464	12/21/2016
706108935		LAREDO	TX		10/10/2012	3.950	4,098,802	0	0	0	0	0	13,401,659	10/07/2016
706109753		LAREDO	TX		03/23/2015	3.850	9,805,353	0	0	0	0	0	12,696,759	10/07/2016
706108588		LEAGUE CITY	TX		10/14/2011	4.600	10,762,545	0	0	0	0	0	16,047,757	12/08/2016
706108594		LEAGUE CITY	TX		10/14/2011	4.600	14,907,327	0	0	0	0	0	21,056,111	12/08/2016
706108624		LEAGUE CITY	TX		10/14/2011	4.600	13,281,833	0	0	0	0	0	19,481,498	12/08/2016
706109849		LEWISVILLE	TX		09/28/2015	3.380	5,760,000	0	0	0	0	0	9,926,231	12/21/2016
706109751		FORT LAUDERDALE	FL		04/01/2015	3.620	11,987,305	0	0	0	0	0	19,449,277	10/07/2016
706110004		FORT LAUDERDALE	FL		01/05/2016	3.980	26,000,000	0	0	0	0	0	37,124,264	09/19/2016
706108761		GAINESVILLE	FL		05/16/2012	3.610	8,777,949	0	0	0	0	0	14,068,191	10/07/2016
706108936		GAINESVILLE	FL		11/16/2012	3.900	6,856,174	0	0	0	0	0	17,321,989	06/23/2016
706108429		CARLISLE	PA		01/31/2011	4.130	2,081,648	0	0	0	0	0	5,487,524	11/10/2016
706109775		CARLISLE	PA		05/11/2015	3.750	2,607,459	0	0	0	0	0	6,760,269	11/10/2016
706108414		COATESVILLE	PA		12/22/2010	6.000	4,181,154	0	0	0	0	0	28,771,923	11/10/2016
706108518		DRESHER	PA		10/12/2011	4.800	2,435,684	0	0	0	0	0	3,569,701	12/21/2016
706108457		FEASTERVILLE TREVOSE	PA		07/21/2011	4.030	5,973,404	0	0	0	0	0	19,353,663	12/21/2016
706108342		HUNTINGDON VALLEY	PA		11/12/2010	4.800	5,392,698	0	0	0	0	0	12,879,089	11/10/2016
706108345		HUNTINGDON VALLEY	PA		11/12/2010	4.800	3,167,140	0	0	0	0	0	7,563,914	11/10/2016
706109248		HUNTINGDON VALLEY	PA		08/16/2013	5.050	8,359,633	0	0	0	0	0	19,964,897	11/10/2016
706106707		LATROBE	PA		06/30/2006	6.730	3,009,328	0	0	0	0	0	9,366,464	10/07/2016
706108982		LEVITTOWN	PA		11/29/2012	3.990	5,215,815	0	(1,306)	0	0	0	7,609,152	10/07/2016
706109117		MIDDLETOWN	PA		05/21/2013	3.030	7,142,845	0	(147)	0	0	0	10,162,946	12/22/2016
706109983		MIDDLETOWN	PA		12/17/2015	4.080	2,249,824	0	(239)	0	0	0	3,199,512	12/22/2016
706108338		PHILADELPHIA	PA		11/01/2010	5.050	3,773,762	0	0	0	0	0	10,840,179	12/21/2016
706108570		PHILADELPHIA	PA		03/02/2012	4.750	4,759,546	0	0	0	0	0	14,276,259	12/21/2016
706109395		PHILADELPHIA	PA		01/31/2014	4.400	4,896,900	0	0	0	0	0	8,246,298	12/08/2016
706109865		PHILADELPHIA	PA		06/23/2015	3.480	20,100,000	0	0	0	0	0	33,603,408	10/07/2016
706109954		PHILADELPHIA	PA		11/12/2015	2.404	23,131,380	0	0	0	0	0	28,335,254	11/22/2016
706109984		PHILADELPHIA	PA		12/17/2015	4.080	4,477,868	0	(476)	0	0	0	6,248,354	12/22/2016
706106389		PITTSBURGH	PA		12/30/2005	5.070	440,642	0	2,054	0	0	0	5,038,713	12/21/2016
706109256		PITTSBURGH	PA		09/27/2013	4.110	10,041,425	0	0	0	0	0	16,937,942	01/15/2016
706108734		WAYNE	PA		07/13/2012	3.890	13,753,892	0	0	0	0	0	44,817,049	09/19/2016
706108298		WHITEHALL	PA		06/08/2010	5.880	109,754,202	0	0	0	0	0	231,271,238	10/07/2016
706109922		WILLOW GROVE	PA		09/21/2015	3.880	12,490,826	0	0	0	0	0	37,977,742	11/10/2016
706105390		WYNNEWOOD	PA		08/02/2004	6.100	7,549,557	0	(3,004)	0	0	0	34,196,354	11/10/2016
706109921		GREENVILLE	SC		09/17/2015	3.200	30,447,389	0	0	0	0	0	43,020,354	12/21/2016
706110152		GREENVILLE	SC		07/20/2016	3.490	1,831,107	0	0	0	0	0	3,044,357	07/20/2016
706110153		GREENVILLE	SC		07/20/2016	3.490	1,551,355	0	0	0	0	0	2,326,783	07/20/2016
706109733		LA VERGNE	TN		12/15/2014	2.435	4,555,824	0	0	0	0	0	7,460,095	09/19/2016
706109974		MEMPHIS	TN		12/17/2015	4.080	2,235,749	0	(238)	0	0	0	2,838,423	12/22/2016
706109612		NASHVILLE	TN		03/27/2015	3.650	91,024,970	0	0	0	0	0	209,143,456	12/21/2016
706110063		NASHVILLE	TN		04/20/2016	4.040	8,559,876	0	0	0	0	0	13,001,531	04/20/2016
706108723		SMYRNA	TN		03/28/2012	4.150	1,396,728	0	0	0	0	0	2,789,574	12/21/2016
706109848		ADDISON	TX		07/01/2015	3.820	26,550,000	0	0	0	0	0	36,950,422	11/10/2016

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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
706109551		ARLINGTON	TX		07/31/2014	3.550	809,115	0	0	0	0	0	1,313,906	10/07/2016
706109932		ARLINGTON	TX		10/19/2015	3.320	3,900,099	0	0	0	0	0	5,820,032	10/07/2016
706109933		ARLINGTON	TX		10/19/2015	3.320	2,894,507	0	0	0	0	0	4,271,862	10/07/2016
706108385		AUSTIN	TX		08/27/2010	5.750	8,922,941	0	0	0	0	0	22,707,082	12/21/2016
706110046		AUSTIN	TX		04/20/2016	4.040	13,315,362	0	0	0	0	0	19,066,983	04/20/2016
706109184		CARROLLTON	TX		08/26/2013	4.030	1,514,789	0	0	0	0	0	2,288,256	06/23/2016
706109543		CARROLLTON	TX		07/31/2014	3.550	1,352,945	0	0	0	0	0	2,544,364	10/07/2016
706109546		CARROLLTON	TX		07/31/2014	3.550	1,419,265	0	0	0	0	0	2,446,006	10/07/2016
706109548		CARROLLTON	TX		07/31/2014	3.550	2,122,266	0	0	0	0	0	3,471,639	10/07/2016
706110065		CARROLLTON	TX		03/15/2016	3.360	5,109,000	0	0	0	0	0	7,523,008	03/15/2016
706109029		CEDAR PARK	TX		12/28/2012	3.650	11,654,902	0	0	0	0	0	28,516,425	09/19/2016
706109305		CONROE	TX		10/01/2013	4.320	3,026,096	0	(7,951)	0	0	0	4,756,209	12/08/2016
706109163		COPPELL	TX		04/01/2016	2.800	164,938	0	(571)	0	0	0	324,231	10/07/2016
706108465		DALLAS	TX		04/01/2016	4.950	1,253,674	0	(22,563)	0	0	0	2,753,654	09/19/2016
706108488		DALLAS	TX		03/30/2011	5.570	1,209,079	0	0	0	0	0	2,344,566	07/14/2016
706108526		DALLAS	TX		05/31/2011	4.750	40,160,531	0	0	0	0	0	85,326,031	10/07/2016
706108621		DALLAS	TX		10/14/2011	4.600	12,865,038	0	0	0	0	0	25,462,899	12/08/2016
706108938		DALLAS	TX		11/19/2012	3.870	17,084,584	0	0	0	0	0	25,711,918	10/07/2016
706109179		DALLAS	TX		08/26/2013	3.670	1,653,710	0	0	0	0	0	2,213,778	10/07/2016
706109185		DALLAS	TX		08/26/2013	4.030	2,301,561	0	0	0	0	0	4,608,192	06/23/2016
706109309		DALLAS	TX		11/27/2013	4.040	6,799,061	0	(823)	0	0	0	13,225,435	10/07/2016
706109386		DALLAS	TX		03/17/2014	3.610	22,477,317	0	(1,878)	0	0	0	42,629,565	12/08/2016
706110181		DALLAS	TX		08/01/2016	2.785	9,011,700	0	0	0	0	0	11,725,172	08/01/2016
706107636		EL PASO	TX		11/28/2007	6.740	23,201,043	0	0	0	0	0	39,943,736	12/22/2016
706108999		FORT WORTH	TX		02/22/2013	4.500	25,679,650	0	(6,683)	0	0	0	87,484,600	12/21/2016
706109027		FORT WORTH	TX		12/21/2012	3.200	5,140,084	0	(167)	0	0	0	7,215,138	12/22/2016
706109180		FORT WORTH	TX		08/26/2013	3.670	4,565,139	0	0	0	0	0	6,567,227	10/07/2016
706109181		FORT WORTH	TX		08/26/2013	3.670	3,790,320	0	0	0	0	0	5,791,629	10/07/2016
706109182		FORT WORTH	TX		08/26/2013	3.670	1,416,585	0	0	0	0	0	1,737,132	10/07/2016
706109186		FORT WORTH	TX		08/26/2013	4.030	3,278,905	0	0	0	0	0	5,254,053	06/23/2016
706109187		FORT WORTH	TX		08/26/2013	4.030	1,459,802	0	0	0	0	0	2,817,334	06/23/2016
706109651		FORT WORTH	TX		12/12/2014	5.000	129,849	0	0	0	0	0	189,353	12/15/2016
706109982		FORT WORTH	TX		12/17/2015	4.080	1,926,354	0	(205)	0	0	0	2,702,880	12/22/2016
706109646		FRISCO	TX		12/12/2014	5.000	81,155	0	0	0	0	0	111,275	12/15/2016
706109406		GEORGETOWN	TX		05/01/2014	3.590	17,550,000	0	0	0	0	0	45,215,676	12/08/2016
706109183		GRAND PRAIRIE	TX		08/26/2013	3.670	1,296,392	0	0	0	0	0	2,034,778	10/07/2016
706109459		GRAPEVINE	TX		05/01/2014	3.040	4,200,000	0	0	0	0	0	8,290,031	06/23/2016
706109593		GRAPEVINE	TX		08/28/2014	2.385	19,800,000	0	0	0	0	0	31,310,820	11/28/2016
706109640		GRAPEVINE	TX		12/12/2014	5.000	295,111	0	0	0	0	0	516,985	12/15/2016
706110025		GRAPEVINE	TX		03/18/2016	2.385	8,399,700	0	0	0	0	0	10,626,841	11/26/2016
706106611		HOUSTON	TX		06/29/2006	6.230	5,361,191	0	0	0	0	0	20,884,791	12/22/2016
706106852		HOUSTON	TX		09/22/2006	6.100	4,180,642	0	0	0	0	0	11,014,224	12/21/2016
706107117		HOUSTON	TX		05/17/2007	6.090	56,341,809	0	0	0	0	0	100,208,220	10/07/2016
706107180		HOUSTON	TX		12/17/2009	6.340	33,694,900	0	0	0	0	0	59,928,939	10/07/2016
706108411		HOUSTON	TX		05/12/2011	5.180	12,760,715	0	0	0	0	0	21,688,890	12/21/2016
706108424		HOUSTON	TX		12/28/2010	4.390	32,034,161	0	0	0	0	0	55,859,608	12/21/2016
706108487		HOUSTON	TX		03/30/2011	5.570	1,496,955	0	0	0	0	0	2,426,904	07/14/2016
706108489		HOUSTON	TX		03/30/2011	5.570	1,880,789	0	0	0	0	0	3,764,252	07/14/2016
706108593		HOUSTON	TX		10/14/2011	4.600	2,653,588	0	0	0	0	0	3,481,513	12/08/2016
706108595		HOUSTON	TX		10/14/2011	4.600	5,862,902	0	0	0	0	0	9,293,867	12/08/2016
706109576		HOUSTON	TX		08/15/2014	2.385	10,415,253	0	0	0	0	0	16,059,686	10/07/2016
706109577		HOUSTON	TX		08/15/2014	3.210	45,091,317	0	0	0	0	0	69,528,067	10/07/2016
706109639		HOUSTON	TX		12/12/2014	5.000	76,729	0	0	0	0	0	93,706	12/15/2016
706109686		HOUSTON	TX		10/21/2014	3.180	3,522,868	0	0	0	0	0	4,690,820	12/21/2016
706110061		HOUSTON	TX		04/20/2016	4.040	25,362,595	0	0	0	0	0	36,953,588	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	6,974,714	0	0	0	0	0	10,962,616	04/20/2016
706109545		IRVING	TX		07/31/2014	3.550	2,294,700	0	0	0	0	0	3,278,511	10/07/2016
706109552		IRVING	TX		07/31/2014	3.550	1,856,983	0	0	0	0	0	2,788,867	10/07/2016
706109650		KATY	TX		12/12/2014	5.000	150,507	0	0	0	0	0	260,844	12/15/2016
706109356		NEW YORK	NY		12/26/2013	5.100	1,500,000	0	0	0	0	0	6,511,476	12/21/2016

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		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
706109520		NEW YORK	NY		06/27/2014	3.630	7,780,125	0	0	0	0	0	18,150,669	06/23/2016
706109613		NEW YORK	NY		10/08/2014	3.910	12,525,000	0	0	0	0	0	36,912,898	10/07/2016
706109696		NEW YORK	NY		10/08/2014	2.867	6,250,000	0	0	0	0	0	28,720,136	12/21/2016
706109706		NEW YORK	NY		12/30/2014	3.800	113,495,000	0	0	0	0	0	190,453,759	12/21/2016
706109806		NEW YORK	NY		10/23/2015	3.770	53,892,769	0	0	0	0	0	296,216,192	12/21/2016
706109866		NEW YORK	NY		09/03/2015	4.030	36,190,000	0	0	0	0	0	87,407,646	12/21/2016
706109940		NEW YORK	NY		08/09/2016	3.900	11,396,907	0	0	0	0	0	50,235,476	08/09/2016
706109968		NEW YORK	NY		01/15/2016	4.290	15,961,500	0	0	0	0	0	26,637,402	01/15/2016
706110002		NEW YORK	NY		01/26/2016	4.010	52,328,120	0	(2,236)	0	0	0	277,492,515	12/19/2016
706110043		NEW YORK	NY		05/05/2016	3.280	13,188,913	0	0	0	0	0	82,058,811	05/05/2016
706109596		FAIRFIELD	OH		09/23/2014	3.890	805,514	0	0	0	0	0	1,244,985	09/19/2016
706109023		GROVE CITY	OH		12/21/2012	3.200	4,708,642	0	(153)	0	0	0	6,390,753	12/22/2016
706109977		GROVE CITY	OH		12/17/2015	4.080	1,339,405	0	(142)	0	0	0	1,817,125	12/22/2016
706109021		GROVEPORT	OH		12/21/2012	3.200	4,996,270	0	(162)	0	0	0	7,093,797	12/22/2016
706109022		GROVEPORT	OH		12/21/2012	3.200	5,123,164	0	(166)	0	0	0	7,859,220	12/22/2016
706109975		GROVEPORT	OH		12/17/2015	4.080	2,251,317	0	(239)	0	0	0	3,452,192	12/22/2016
706109976		GROVEPORT	OH		12/17/2015	4.080	2,804,456	0	(298)	0	0	0	3,980,146	12/22/2016
706109600		HAMILTON	OH		09/23/2014	3.890	1,184,486	0	0	0	0	0	1,935,558	09/19/2016
706108699		MAUMEE	OH		03/09/2012	4.580	3,768,481	0	0	0	0	0	7,805,979	06/23/2016
706109641		MEDINA	OH		12/12/2014	5.000	50,169	0	0	0	0	0	17,717	12/15/2016
706109654		MEDINA	OH		12/12/2014	5.000	92,960	0	0	0	0	0	32,824	12/15/2016
706109535		CLACKAMAS	OR		09/03/2014	4.030	5,949,321	0	0	0	0	0	12,526,838	06/23/2016
706109394		CORVALLIS	OR		03/03/2014	4.300	3,004,972	0	0	0	0	0	5,451,330	12/21/2016
706108485		GLADSTONE	OR		02/28/2011	5.320	5,123,994	0	0	0	0	0	18,395,960	10/11/2016
706109322		GRESHAM	OR		12/02/2013	4.300	3,947,355	0	0	0	0	0	5,422,556	12/21/2016
706108859		HAPPY VALLEY	OR		12/18/2012	3.840	9,466,931	0	0	0	0	0	17,095,532	10/07/2016
706109507		HAPPY VALLEY	OR		06/30/2014	3.900	1,959,105	0	0	0	0	0	3,537,776	10/07/2016
706107800		HILLSBORO	OR		01/23/2008	5.830	10,775,929	0	0	0	0	0	16,183,934	12/21/2016
706108875		HILLSBORO	OR		12/18/2012	3.840	4,307,454	0	0	0	0	0	8,902,775	10/07/2016
706109327		MEDFORD	OR		12/02/2013	4.300	3,173,497	0	0	0	0	0	6,348,308	12/21/2016
706102845		PORTLAND	OR		07/15/1998	7.060	488,713	0	0	0	0	0	6,896,097	10/07/2016
706109936		PORTLAND	OR		12/15/2015	4.400	8,059,284	0	0	0	0	0	10,984,645	06/23/2016
706110038		PORTLAND	OR		03/07/2016	3.580	30,328,800	0	0	0	0	0	59,879,938	12/31/2016
706109325		SALEM	OR		12/02/2013	4.300	4,766,426	0	0	0	0	0	5,839,580	12/21/2016
706109326		SALEM	OR		12/02/2013	4.300	2,896,718	0	0	0	0	0	5,917,062	12/21/2016
706109329		TILLAMOOK	OR		12/02/2013	4.300	2,986,020	0	0	0	0	0	5,631,154	12/21/2016
706108915		TUALATIN	OR		11/15/2012	3.850	8,633,263	0	0	0	0	0	18,249,157	12/21/2016
706109323		TUALATIN	OR		12/02/2013	4.300	1,732,161	0	0	0	0	0	4,898,000	12/21/2016
706109966		BEDFORD	PA		01/15/2016	3.990	21,735,000	0	0	0	0	0	33,485,374	01/15/2016
706108456		BENSALEM	PA		08/01/2013	4.580	1,003,865	0	(7,411)	0	0	0	3,592,111	12/21/2016
706108608		HACIENDA HEIGHTS	CA		09/01/2011	3.950	14,040,940	0	0	0	0	0	39,959,700	11/10/2016
706108997		IRVINE	CA		01/10/2013	3.900	15,982,230	0	0	0	0	0	36,624,307	12/08/2016
706109339		IRVINE	CA		01/07/2014	3.000	24,348,232	0	0	0	0	0	45,809,410	12/21/2016
706109762		IRVINE	CA		03/13/2015	3.650	97,815,467	0	(8,819)	0	0	0	151,068,975	12/21/2016
706109780		IRVINE	CA		03/31/2015	3.600	62,090,895	0	0	0	0	0	93,111,631	12/21/2016
706109285		IRWINDALE	CA		10/30/2013	4.550	3,221,543	0	0	0	0	0	7,269,279	06/23/2016
706108417		LA MESA	CA		12/16/2010	4.600	5,524,838	0	0	0	0	0	15,117,501	12/21/2016
706109709		LA PUENTE	CA		12/10/2014	4.110	11,926,570	0	0	0	0	0	21,755,282	12/08/2016
706109710		LA PUENTE	CA		12/10/2014	4.110	3,341,442	0	0	0	0	0	2,955,244	12/08/2016
706110050		LAGUNA NIGUEL	CA		05/11/2016	3.490	5,088,549	0	0	0	0	0	9,506,132	05/11/2016
706108842		LAKE FOREST	CA		07/03/2012	4.040	2,617,910	0	0	0	0	0	7,197,662	12/08/2016
706108118		LONG BEACH	CA		12/03/2008	6.450	8,190,134	0	0	0	0	0	18,325,621	06/23/2016
706109500		LONG BEACH	CA		06/18/2014	3.990	19,538,586	0	0	0	0	0	38,537,576	09/19/2016
706106916		LOS ANGELES	CA		01/26/2007	5.620	4,761,348	0	0	0	0	0	10,772,171	09/19/2016
706107209		LOS ANGELES	CA		06/19/2007	5.460	11,725,589	0	0	0	0	0	43,129,054	12/21/2016
706108386		LOS ANGELES	CA		09/29/2010	5.350	9,699,914	0	0	0	0	0	24,934,343	12/21/2016
706108619		LOS ANGELES	CA		09/29/2011	4.340	22,607,017	0	0	0	0	0	49,299,831	12/21/2016
706108764		LOS ANGELES	CA		07/09/2012	3.950	12,290,167	0	0	0	0	0	94,463,913	12/08/2016
706109053		LOS ANGELES	CA		03/07/2013	3.350	9,005,640	0	0	0	0	0	19,723,960	12/21/2016
706109342		LOS ANGELES	CA		12/05/2013	3.590	10,600,000	0	0	0	0	0	23,730,904	12/21/2016
706109534		LOS ANGELES	CA		07/01/2014	3.420	38,225,233	0	0	0	0	0	54,531,304	12/21/2016

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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
706110129		LOS ANGELES	CA		10/05/2016	3.600	20,237,588	0	0	0	0	0	28,784,131	10/05/2016
706110205		LOS ANGELES	CA		10/04/2016	3.380	13,696,200	0	0	0	0	0	27,254,387	10/04/2016
706110206		LOS ANGELES	CA		10/04/2016	3.380	35,218,800	0	0	0	0	0	64,495,191	10/04/2016
706106924		MARINA	CA		09/10/2007	6.630	15,943,202	0	0	0	0	0	19,172,737	12/21/2016
706108289		MIRA LOMA	CA		05/25/2010	6.000	2,760,819	0	0	0	0	0	6,315,198	09/19/2016
706108925		MIRA LOMA	CA		12/11/2012	3.850	8,166,068	0	0	0	0	0	37,481,558	12/08/2016
706109518		MIRA LOMA	CA		04/01/2015	4.500	12,305,701	0	0	0	0	0	19,773,972	11/10/2016
706108362		MOUNTAIN VIEW	CA		09/30/2010	5.410	14,648,499	0	0	0	0	0	39,066,544	12/21/2016
706109350		MOUNTAIN VIEW	CA		11/07/2013	3.430	3,951,370	0	0	0	0	0	8,001,581	06/09/2016
706107681		NATIONAL CITY	CA		01/15/2008	5.900	38,726,891	0	0	0	0	0	72,971,440	12/21/2016
706107065		NEWPORT BEACH	CA		03/08/2007	5.460	9,743,139	0	0	0	0	0	25,898,034	09/19/2016
706107066		NEWPORT BEACH	CA		03/08/2007	5.460	13,854,924	0	0	0	0	0	42,758,844	09/19/2016
706109112		NORTH HOLLYWOOD	CA		06/24/2013	3.300	4,580,451	0	0	0	0	0	6,867,877	06/09/2016
706108569		NOVATO	CA		08/11/2011	4.910	24,081,709	0	0	0	0	0	44,224,957	09/19/2016
706108088		ONTARIO	CA		12/02/2008	6.240	2,482,349	0	0	0	0	0	6,733,676	12/21/2016
706108331		ONTARIO	CA		07/08/2010	4.990	49,584,022	0	0	0	0	0	97,337,945	11/10/2016
706108536		ONTARIO	CA		06/03/2011	4.780	158,057,371	0	0	0	0	0	355,878,682	12/08/2016
706108726		ONTARIO	CA		03/01/2012	4.250	54,378,134	0	0	0	0	0	299,295,764	10/07/2016
706108552		COLTS NECK	NJ		02/01/2012	4.600	14,815,479	0	0	0	0	0	40,868,049	12/21/2016
706109003		ENGLEWOOD	NJ		01/14/2013	3.650	6,710,038	0	(4,555)	0	0	0	12,230,413	10/07/2016
706109872		FAIR LAWN	NJ		08/14/2015	3.700	16,964,942	0	0	0	0	0	24,149,636	12/22/2016
706109879		FRANKLIN PARK	NJ		08/27/2015	3.700	15,824,192	0	0	0	0	0	23,650,183	12/08/2016
706109880		FRANKLIN TOWNSHIP	NJ		08/27/2015	3.700	4,562,804	0	0	0	0	0	6,568,728	12/08/2016
706105975		HILLSBOROUGH	NJ		07/07/2005	4.990	2,220,293	0	0	0	0	0	24,908,622	12/21/2016
706106946		HILLSBOROUGH	NJ		01/08/2007	5.750	816,113	0	0	0	0	0	2,712,798	12/08/2016
706104578		JERSEY CITY	NJ		01/17/2003	7.170	7,734,375	0	0	0	0	0	67,934,682	12/21/2016
706105462		JERSEY CITY	NJ		06/29/2004	5.700	908,119	0	0	0	0	0	7,976,437	12/21/2016
706108855		JERSEY CITY	NJ		08/20/2012	3.500	62,457,932	0	0	0	0	0	115,322,834	11/10/2016
706110055		JERSEY CITY	NJ		06/13/2016	3.720	34,743,300	0	0	0	0	0	88,128,592	06/13/2016
706106947		LAKEWOOD	NJ		01/08/2007	5.750	1,246,840	0	0	0	0	0	6,021,911	09/19/2016
706109691		LAKEWOOD	NJ		12/09/2014	3.030	3,870,210	0	0	0	0	0	9,923,413	10/07/2016
706103118		LONG BRANCH	NJ		12/23/1998	6.600	1,050,455	0	0	0	0	0	11,343,937	12/21/2016
706109393		LYNDHURST	NJ		06/04/2014	3.590	19,613,169	0	(2,382)	0	0	0	27,259,858	11/10/2016
706105531		MANAHAWKIN	NJ		09/24/2004	5.590	2,320,880	0	0	0	0	0	26,801,138	12/21/2016
706108542		MARLTON	NJ		05/04/2011	4.520	4,871,035	0	0	0	0	0	9,570,474	12/21/2016
706108667		MONROE TOWNSHIP	NJ		11/22/2011	4.410	82,689,552	0	0	0	0	0	139,852,347	12/08/2016
706109345		MONROE TOWNSHIP	NJ		11/22/2013	4.410	10,583,392	0	0	0	0	0	17,899,587	12/08/2016
706108393		NEW MILFORD	NJ		08/01/2013	4.000	835,688	0	(10,184)	0	0	0	7,770,814	12/21/2016
706108818		NORTH BERGEN	NJ		06/26/2012	3.300	7,257,277	0	0	0	0	0	17,459,643	12/21/2016
706110176		NORTH BRUNSWICK	NJ		09/27/2016	3.000	27,752,966	0	0	0	0	0	53,366,528	09/27/2016
706110105		NUTLEY	NJ		08/01/2016	3.600	6,855,000	0	0	0	0	0	11,431,679	08/01/2016
706105571		PARSIPPANY	NJ		10/05/2004	5.640	1,586,628	0	0	0	0	0	11,562,000	12/21/2016
706109251		PARSIPPANY	NJ		09/27/2013	4.490	1,389,297	0	0	0	0	0	2,557,438	06/23/2016
706106215		PERTH AMBOY	NJ		12/12/2005	4.970	4,271,725	0	0	0	0	0	18,885,725	12/21/2016
706107194		PERTH AMBOY	NJ		05/29/2007	5.380	2,336,874	0	0	0	0	0	10,776,379	12/21/2016
706110177		RAHWAY	NJ		09/27/2016	3.000	8,484,478	0	0	0	0	0	12,769,792	09/27/2016
706109109		RARITAN	NJ		01/15/2014	3.890	22,349,228	0	0	0	0	0	40,659,701	10/07/2016
706107483		ROCKAWAY	NJ		02/28/2008	6.410	6,864,045	0	(9,606)	0	0	0	33,287,761	12/08/2016
706109554		SADDLE BROOK	NJ		12/12/2014	4.000	25,000,000	0	0	0	0	0	46,169,030	12/08/2016
706110247		SECAUCUS	NJ		12/23/2016	3.680	6,630,000	0	0	0	0	0	10,000,436	12/23/2016
706109249		VERONA	NJ		09/27/2013	4.520	15,935,593	0	0	0	0	0	24,939,959	06/23/2016
706108282		WAYNE	NJ		06/02/2010	5.825	20,137,899	0	0	0	0	0	45,727,230	10/07/2016
706106161		WOODBRIDGE	NJ		11/14/2005	5.040	2,236,134	0	0	0	0	0	17,455,162	06/23/2016
706108941		WOODBRIDGE	NJ		11/20/2012	3.370	11,708,432	0	0	0	0	0	29,874,879	06/23/2016
706110146		PHOENIX	AZ		07/20/2016	3.490	5,450,087	0	0	0	0	0	7,766,310	07/20/2016
706110147		PHOENIX	AZ		07/20/2016	3.490	2,362,637	0	0	0	0	0	3,385,995	07/20/2016
706107301		SCOTTSDALE	AZ		07/31/2007	6.210	15,104,020	0	0	0	0	0	36,879,356	09/19/2016
706108689		SCOTTSDALE	AZ		02/10/2012	4.200	7,489,455	0	0	0	0	0	20,095,038	12/21/2016
706109655		SCOTTSDALE	AZ		12/12/2014	5.000	188,871	0	0	0	0	0	384,326	12/15/2016
706109658		SCOTTSDALE	AZ		12/12/2014	5.000	103,289	0	0	0	0	0	184,936	12/15/2016
706109550		TEMPE	AZ		07/31/2014	3.550	822,378	0	0	0	0	0	1,149,421	10/07/2016

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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
706109594		TEMPE	AZ		08/21/2014	3.480	9,850,000	0	0	0	0	0	13,377,378	11/10/2016
706108262		AGOURA HILLS	CA		03/09/2010	6.250	9,000,000	0	0	0	0	0	27,126,168	12/08/2016
706108469		ALAMEDA	CA		02/28/2011	5.310	26,678,376	0	0	0	0	0	40,568,463	12/08/2016
706109671		ALAMEDA	CA		11/23/2015	4.540	22,277,206	0	0	0	0	0	32,971,573	12/21/2016
706108838		CARSON	CA		07/19/2012	3.790	14,002,645	0	0	0	0	0	31,969,209	12/08/2016
706108749		CASTRO VALLEY	CA		10/16/2012	4.530	11,034,615	0	0	0	0	0	22,968,634	02/22/2016
706109970		CASTRO VALLEY	CA		02/22/2016	4.190	3,098,829	0	0	0	0	0	6,450,234	02/22/2016
706107286		CHINO	CA		06/13/2007	5.750	1,391,915	0	0	0	0	0	1,312,545	06/23/2016
706107401		CHINO	CA		08/08/2007	5.570	47,495,735	0	0	0	0	0	91,809,985	10/07/2016
706108232		CHINO	CA		12/22/2009	6.850	20,035,005	0	0	0	0	0	45,226,249	09/19/2016
706108288		CHINO	CA		05/26/2010	6.110	28,175,919	0	0	0	0	0	84,736,478	11/10/2016
706108583		CHINO	CA		10/03/2011	4.680	10,018,953	0	0	0	0	0	22,695,899	12/21/2016
706108584		CHINO	CA		08/15/2011	4.630	15,144,265	0	0	0	0	0	28,238,671	09/19/2016
706108585		CHINO	CA		08/15/2011	4.630	10,882,107	0	0	0	0	0	22,698,460	12/21/2016
706109225		CHINO	CA		10/15/2013	5.190	10,474,262	0	0	0	0	0	20,495,637	06/23/2016
706110037		DANVILLE	CA		03/31/2016	3.500	73,341,611	0	0	0	0	0	100,581,074	03/31/2016
706110174		DANVILLE	CA		09/08/2016	2.885	4,478,648	0	0	0	0	0	7,536,046	09/08/2016
706109370		DIAMOND BAR	CA		12/12/2013	2.635	30,600,000	0	0	0	0	0	40,033,485	11/18/2016
706106400		FOLSOM	CA		02/27/2006	5.400	5,355,479	0	0	0	0	0	9,734,288	11/10/2016
706109466		FOLSOM	CA		06/13/2014	2.285	28,000,000	0	0	0	0	0	54,836,622	12/21/2016
706109392		FONTANA	CA		02/07/2014	4.600	2,907,066	0	0	0	0	0	4,875,827	09/19/2016
706109293		FREMONT	CA		12/11/2013	3.320	22,950,000	0	0	0	0	0	53,127,204	12/21/2016
706110200		FREMONT	CA		09/01/2016	2.435	3,570,000	0	0	0	0	0	5,626,929	09/01/2016
706108656		FULLERTON	CA		12/14/2011	4.980	4,665,507	0	0	0	0	0	10,065,202	09/19/2016
706108832		FULLERTON	CA		06/22/2012	3.400	1,972,744	0	0	0	0	0	6,114,635	09/19/2016
706109090		GARDEN GROVE	CA		03/20/2013	3.385	1,747,488	0	0	0	0	0	5,284,119	12/21/2016
706109571		UPLAND	CA		03/26/2015	4.500	10,969,672	0	0	0	0	0	16,446,839	09/19/2016
706109236		VERNON	CA		08/29/2013	3.450	29,128,378	0	0	0	0	0	83,671,525	10/19/2016
706107731		VISALIA	CA		02/28/2008	6.850	4,850,469	0	9,267	0	0	0	13,478,560	12/21/2016
706104963		WALNUT	CA		06/12/2003	5.950	8,095,718	0	0	0	0	0	44,274,112	09/19/2016
706105151		WALNUT	CA		02/02/2004	6.180	4,485,571	0	0	0	0	0	20,274,102	09/19/2016
706105855		WALNUT	CA		10/06/2005	5.630	5,796,125	0	0	0	0	0	19,613,820	06/23/2016
706105909		WALNUT	CA		05/03/2006	6.350	7,129,882	0	0	0	0	0	21,431,940	06/23/2016
706106322		WALNUT	CA		07/12/2007	6.400	6,843,943	0	0	0	0	0	24,389,194	12/21/2016
706106598		WALNUT	CA		11/30/2006	6.120	11,988,782	0	0	0	0	0	33,431,490	06/23/2016
706107956		WALNUT	CA		04/01/2009	6.910	4,975,375	0	0	0	0	0	13,176,308	06/23/2016
706108228		WALNUT	CA		11/12/2009	6.750	3,270,060	0	0	0	0	0	9,127,113	12/21/2016
706110173		AURORA	CO		08/31/2016	3.630	54,302,467	0	0	0	0	0	74,530,238	08/31/2016
706108197		BOULDER	CO		07/29/2009	7.750	13,750,727	0	0	0	0	0	55,857,965	09/19/2016
706108283		BOULDER	CO		06/02/2010	5.825	18,298,139	0	0	0	0	0	52,789,378	09/19/2016
706109237		CENTENNIAL	CO		08/20/2013	3.600	21,530,756	0	0	0	0	0	42,784,755	06/23/2016
706107230		COMMERCE CITY	CO		05/09/2007	5.610	4,312,262	0	0	0	0	0	5,217,208	12/21/2016
706108717		SANTA MONICA	CA		02/28/2012	4.660	9,402,462	0	0	0	0	0	15,235,386	12/21/2016
706110014		SANTA MONICA	CA		06/01/2016	3.990	6,723,766	0	0	0	0	0	14,079,077	06/01/2016
706108728		THOUSAND OAKS	CA		05/17/2012	4.110	83,328,793	0	0	0	0	0	184,580,117	12/21/2016
706109674		TORRANCE	CA		11/21/2014	3.170	34,480,102	0	0	0	0	0	57,098,641	10/07/2016
706107171		TRUCKEE	CA		03/30/2007	6.110	6,496,519	0	0	0	0	0	18,264,187	12/21/2016
706107211		TRUCKEE	CA		03/30/2007	6.110	2,790,172	0	0	0	0	0	7,844,238	12/21/2016
706109108		TRUCKEE	CA		02/18/2014	5.000	5,664,542	0	0	0	0	0	20,280,878	12/21/2016
706109018		TUSTIN	CA		05/21/2013	4.070	22,783,067	0	0	0	0	0	46,744,394	09/19/2016
706109992		TUSTIN	CA		02/10/2016	3.990	15,547,336	0	0	0	0	0	24,810,696	02/10/2016
706108825		UNION CITY	CA		08/15/2012	4.010	5,760,250	0	0	0	0	0	9,744,517	09/19/2016
706108602		WALNUT	CA		12/06/2011	5.240	10,895,241	0	0	0	0	0	23,311,656	06/09/2016
706108607		WALNUT	CA		09/01/2011	3.950	36,796,063	0	0	0	0	0	85,849,533	09/19/2016
706108611		WALNUT	CA		09/01/2011	3.950	3,373,488	0	0	0	0	0	6,633,638	09/19/2016
706108568		WALNUT CREEK	CA		06/22/2011	4.610	10,180,157	0	0	0	0	0	34,787,723	12/21/2016
706108816		WOODLAND HILLS	CA		07/17/2012	3.850	37,815,000	0	0	0	0	0	71,052,707	10/07/2016
751000117		MISSISSAUGA	CAN		11/30/2015	3.660	82,963,156	0	0	0	0	2,869,757	136,465,079	12/21/2016
706109314		ARVADA	CO		11/27/2013	4.040	3,159,877	0	(382)	0	0	0	8,327,822	10/07/2016
706108921		AURORA	CO		08/31/2012	4.200	2,051,258	0	0	0	0	0	11,344,737	12/21/2016
706110100		AURORA	CO		07/15/2016	3.760	8,690,731	0	0	0	0	0	11,682,129	07/15/2016

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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
706110059		DENVER	CO		05/06/2016	3.850	57,025,000	0	0	0	0	0	184,907,379	05/06/2016
706107548		ENGLEWOOD	CO		08/24/2007	6.020	2,499,710	0	0	0	0	0	10,267,775	11/10/2016
706108660		HIGHLANDS RANCH	CO		12/14/2011	4.350	14,578,638	0	0	0	0	0	25,967,588	09/19/2016
706110085		HIGHLANDS RANCH	CO		06/09/2016	3.720	16,910,192	0	0	0	0	0	27,833,468	06/09/2016
706109656		LITTLETON	CO		12/12/2014	5.000	241,990	0	0	0	0	0	306,318	12/15/2016
706109604		LONE TREE	CO		11/21/2014	1.985	35,100,000	0	0	0	0	0	84,097,009	06/23/2016
706109253		PARKER	CO		08/30/2013	4.070	11,976,202	0	0	0	0	0	22,041,675	11/10/2016
706109378		WESTMINSTER	CO		12/23/2013	3.280	16,480,000	0	0	0	0	0	30,359,596	06/23/2016
706110193		BRANFORD	CT		10/27/2016	3.650	2,344,806	0	0	0	0	0	3,854,582	10/27/2016
706107187		NORWALK	CT		06/08/2007	5.590	4,408,256	0	0	0	0	0	9,169,935	12/21/2016
706109690		STAMFORD	CT		10/23/2014	3.590	37,818,010	0	0	0	0	0	57,229,054	10/07/2016
706108713		WEST HARTFORD	CT		06/11/2012	4.500	61,422,125	0	0	0	0	0	234,024,851	11/10/2016
703000338		WASHINGTON	DC		01/01/2013	3.500	41,775,040	0	(357,566)	0	0	0	123,918,525	12/21/2016
706106115		WASHINGTON	DC		09/30/2005	5.140	5,915,115	0	0	0	0	0	50,932,274	12/21/2016
706106968		WASHINGTON	DC		12/19/2006	6.270	20,540,881	0	0	0	0	0	48,259,568	12/21/2016
706107743		WASHINGTON	DC		11/14/2007	6.230	83,873,204	0	0	0	0	0	117,060,347	10/07/2016
706108279		WASHINGTON	DC		04/16/2010	5.750	126,329,858	0	0	0	0	0	269,636,623	10/06/2016
706108312		WASHINGTON	DC		08/12/2010	5.550	9,633,129	0	0	0	0	0	26,682,147	12/21/2016
706108366		WASHINGTON	DC		09/14/2010	5.100	41,864,387	0	0	0	0	0	104,802,916	06/23/2016
706108423		WASHINGTON	DC		12/16/2010	4.690	12,332,652	0	0	0	0	0	44,118,115	12/21/2016
706108437		WASHINGTON	DC		05/02/2011	4.880	12,225,713	0	0	0	0	0	36,423,296	12/21/2016
706108454		WASHINGTON	DC		01/28/2011	4.500	9,638,798	0	0	0	0	0	40,726,856	06/23/2016
706108468		WASHINGTON	DC		04/01/2011	4.660	68,135,029	0	0	0	0	0	188,817,024	10/07/2016
706108539		WASHINGTON	DC		04/01/2016	4.530	1,206,082	0	(5,303)	0	0	0	2,529,983	10/07/2016
706108650		WASHINGTON	DC		05/24/2012	5.030	19,827,127	0	0	0	0	0	34,639,239	09/19/2016
706108666		WASHINGTON	DC		12/09/2011	4.500	29,850,000	0	0	0	0	0	66,379,885	12/21/2016
706108675		WASHINGTON	DC		12/15/2011	4.370	18,000,000	0	0	0	0	0	73,905,656	12/21/2016
706108716		WASHINGTON	DC		02/28/2012	4.660	15,143,550	0	0	0	0	0	38,397,251	12/21/2016
706108839		WASHINGTON	DC		07/26/2012	3.540	3,430,282	0	0	0	0	0	7,596,070	12/08/2016
706108857		WASHINGTON	DC		06/26/2012	3.890	26,054,286	0	0	0	0	0	45,845,252	06/23/2016
706108981		WASHINGTON	DC		11/16/2012	3.830	11,885,589	0	0	0	0	0	95,545,231	09/19/2016
706109107		WASHINGTON	DC		04/01/2016	3.440	1,225,034	0	(3,057)	0	0	0	2,640,313	12/08/2016
706109111		WASHINGTON	DC		11/03/2014	4.700	64,694,086	0	0	0	0	0	127,884,551	11/10/2016
706109171		WASHINGTON	DC		06/28/2013	3.400	11,644,100	0	895	0	0	0	49,043,505	12/08/2016
706109215		WASHINGTON	DC		07/12/2013	2.970	28,885,517	0	0	0	0	0	46,690,191	10/07/2016
706109446		WASHINGTON	DC		04/23/2014	4.250	41,707,079	0	0	0	0	0	107,904,086	10/07/2016
706109609		WASHINGTON	DC		10/07/2014	3.650	20,368,000	0	0	0	0	0	34,776,214	10/07/2016
706109704		WASHINGTON	DC		12/17/2014	3.610	37,650,000	0	0	0	0	0	60,598,870	10/07/2016
706109712		WASHINGTON	DC		06/01/2015	3.770	2,848,890	0	0	0	0	0	5,584,947	11/10/2016
706109754		WASHINGTON	DC		01/30/2015	4.030	4,874,876	0	0	0	0	0	8,547,255	03/21/2016
706109892		WASHINGTON	DC		09/17/2015	4.970	505,136	0	0	0	0	0	990,266	11/10/2016
706109924		WASHINGTON	DC		10/15/2015	3.740	35,223,957	0	0	0	0	0	87,714,583	12/08/2016
706110187		WASHINGTON	DC		09/20/2016	2.435	12,599,140	0	0	0	0	0	19,125,252	09/20/2016
706110196		WASHINGTON	DC		09/21/2016	3.310	66,283,347	0	0	0	0	0	108,758,267	09/21/2016
706110240		WASHINGTON	DC		12/21/2016	3.470	51,000,000	0	0	0	0	0	71,891,631	12/21/2016
750000066		FORCHHEIM	DEU		05/30/2014	1.900	16,770,425	0	0	0	0	(456,485)	28,094,814	12/09/2016
750000067		FORCHHEIM	DEU		01/02/2015	1.900	11,394,063	0	0	0	0	(310,377)	19,087,995	12/09/2016
706110235		BOYNTON BEACH	FL		12/14/2016	3.850	7,040,000	0	0	0	0	0	9,453,948	12/14/2016
706109173		CLEARWATER	FL		08/26/2013	3.630	6,320,867	0	0	0	0	0	8,293,116	06/23/2016
706110149		DAVENPORT	FL		07/20/2016	3.490	4,412,460	0	0	0	0	0	7,001,763	07/20/2016
706110150		DAVENPORT	FL		07/20/2016	3.490	3,435,869	0	0	0	0	0	4,787,919	07/20/2016
706109059		FORT LAUDERDALE	FL		02/28/2013	3.440	18,525,312	0	1,341	0	0	0	45,547,359	12/21/2016
706109653		FORT LAUDERDALE	FL		12/12/2014	5.000	253,795	0	0	0	0	0	432,757	12/15/2016
706106976		BOISE	ID		01/25/2007	5.860	12,757,665	0	0	0	0	0	42,864,912	12/21/2016
706108548		CHICAGO	IL		08/18/2011	5.070	317,303	0	(2,808)	0	0	0	691,366	12/08/2016
706108574		CHICAGO	IL		08/18/2011	5.070	492,049	0	(4,354)	0	0	0	893,798	12/08/2016
706108575		CHICAGO	IL		08/18/2011	5.070	616,211	0	(5,453)	0	0	0	1,130,895	12/08/2016
706108576		CHICAGO	IL		08/18/2011	5.070	321,901	0	(2,849)	0	0	0	689,248	12/08/2016
706108577		CHICAGO	IL		08/18/2011	5.070	1,931,408	0	(17,092)	0	0	0	4,002,028	12/08/2016
706108819		CHICAGO	IL		05/30/2012	3.890	3,502,106	0	0	0	0	0	6,106,778	12/08/2016
706108820		CHICAGO	IL		05/30/2012	3.890	1,559,935	0	0	0	0	0	2,668,106	12/08/2016

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706108821		CHICAGO	IL		05/30/2012	3.890	1,652,912	0	0	0	0	0	2,837,833	12/08/2016
706108911		CHICAGO	IL		08/31/2012	3.770	26,008,993	0	0	0	0	0	35,582,585	12/08/2016
706108918		CHICAGO	IL		08/10/2012	3.900	3,962,110	0	(2,369)	0	0	0	6,913,574	12/21/2016
706108929		CHICAGO	IL		09/12/2012	3.940	14,549,681	0	7,908	0	0	0	17,990,971	09/19/2016
706109993		CHICAGO	IL		12/21/2015	4.710	5,227,650	0	0	0	0	0	7,151,905	12/08/2016
706110111		CHICAGO	IL		08/24/2016	4.060	41,792,489	0	0	0	0	0	65,084,319	08/24/2016
706108908		DES PLAINES	IL		08/10/2012	3.900	16,293,633	0	(9,744)	0	0	0	25,294,780	12/21/2016
706108909		DES PLAINES	IL		08/10/2012	4.100	6,830,427	0	0	0	0	0	10,446,656	09/19/2016
706109188		ELK GROVE VILLAGE	IL		08/26/2013	3.210	1,973,099	0	(1,537)	0	0	0	3,551,884	06/23/2016
706109189		ELK GROVE VILLAGE	IL		08/26/2013	3.210	1,877,698	0	(1,462)	0	0	0	4,141,241	06/23/2016
706107134		ELMHURST	IL		07/16/2007	5.970	3,122,652	0	0	0	0	0	3,531,737	08/07/2016
706109660		GENEVA	IL		12/12/2014	5.000	132,800	0	0	0	0	0	162,869	12/15/2016
706109019		JOLIET	IL		12/21/2012	3.200	9,834,346	0	(319)	0	0	0	13,046,111	12/22/2016
706109980		JOLIET	IL		12/17/2015	4.080	4,363,623	0	(464)	0	0	0	5,786,279	12/22/2016
706108581		BROOKLINE	MA		10/26/2011	4.480	14,016,250	0	0	0	0	0	38,854,857	12/21/2016
706107433		BURLINGTON	MA		06/29/2007	5.680	8,213,420	0	0	0	0	0	38,099,188	09/19/2016
706101892		CAMBRIDGE	MA		05/16/1997	7.950	40,153	0	0	0	0	0	5,454,281	12/21/2016
706109962		CANTON	MA		11/24/2015	3.690	15,621,133	0	0	0	0	0	22,326,515	12/21/2016
703000270		MANOMET	MA		01/01/2013	5.710	5,015,168	0	(132,558)	0	0	0	8,425,209	06/23/2016
706108535		MARLBOROUGH	MA		06/16/2011	4.240	21,899,094	0	0	0	0	0	53,094,526	12/21/2016
706109961		MILFORD	MA		11/24/2015	3.690	15,875,904	0	0	0	0	0	22,690,696	12/21/2016
706109080		NORTHBOROUGH	MA		02/28/2013	2.635	8,941,468	0	0	0	0	0	29,834,709	06/09/2016
706109262		NORWOOD	MA		12/12/2013	4.670	35,478,996	0	(3,370)	0	0	0	61,464,811	11/10/2016
706108481		PEABODY	MA		04/28/2011	5.050	6,934,720	0	0	0	0	0	11,645,321	12/15/2016
706109498		BALTIMORE	MD		06/12/2014	4.190	10,349,781	0	0	0	0	0	27,393,151	11/10/2016
703000284		BEL AIR	MD		01/01/2013	4.530	6,297,422	0	(135,844)	0	0	0	20,023,892	10/07/2016
706109020		BELCAMP	MD		12/21/2012	3.200	6,598,529	0	(214)	0	0	0	9,379,382	12/22/2016
706109038		BELCAMP	MD		12/21/2012	3.200	6,696,660	0	(217)	0	0	0	9,208,912	12/22/2016
706109978		BELCAMP	MD		12/17/2015	4.080	2,385,927	0	(254)	0	0	0	3,390,021	12/22/2016
706109979		BELCAMP	MD		12/17/2015	4.080	1,704,233	0	(181)	0	0	0	2,342,587	12/22/2016
706108320		BETHESDA	MD		09/02/2010	5.800	4,329,345	0	0	0	0	0	16,824,580	11/10/2016
706108461		BETHESDA	MD		01/31/2011	4.820	45,446,070	0	0	0	0	0	98,785,316	09/19/2016
706109402		BETHESDA	MD		04/03/2014	4.910	16,152,523	0	0	0	0	0	37,341,225	06/23/2016
706109839		BETHESDA	MD		07/23/2015	2.554	39,600,000	0	0	0	0	0	62,152,174	09/19/2016
706103747		EDGEWOOD	MD		11/23/1999	7.720	176,617	0	0	0	0	0	2,118,492	12/21/2016
706109463		RALEIGH	NC		04/09/2014	2.285	4,985,450	0	0	0	0	0	7,288,635	10/07/2016
706109464		RALEIGH	NC		04/09/2014	2.285	8,704,448	0	0	0	0	0	12,418,973	06/23/2016
706109465		RALEIGH	NC		04/09/2014	2.285	3,260,573	0	0	0	0	0	4,237,851	10/07/2016
706109920		RALEIGH	NC		09/17/2015	4.200	1,554,385	0	0	0	0	0	2,406,020	12/21/2016
706109999		RALEIGH	NC		01/14/2016	2.704	25,191,331	0	0	0	0	0	35,933,192	11/21/2016
706107698		WALKERTOWN	NC		02/28/2008	6.470	8,451,306	0	32,252	0	0	0	13,646,108	06/23/2016
706108490		LINCOLN	NE		03/30/2011	5.570	3,185,826	0	0	0	0	0	6,304,057	07/14/2016
706110175		BELLE MEAD	NJ		09/27/2016	3.000	21,838,115	0	0	0	0	0	34,232,956	10/07/2016
706106539		CARLSTADT	NJ		07/05/2006	5.880	10,204,122	0	0	0	0	0	29,131,692	12/21/2016
706106772		CARLSTADT	NJ		05/04/2007	5.480	3,079,183	0	0	0	0	0	8,790,767	12/21/2016
706108403		CARTERET	NJ		12/30/2010	3.670	1,472,163	0	0	0	0	0	8,958,816	06/23/2016
706108420		NEW YORK	NY		01/05/2011	4.080	7,700,325	0	0	0	0	0	40,822,585	12/21/2016
706108421		NEW YORK	NY		02/01/2011	4.030	8,404,930	0	0	0	0	0	68,175,338	12/21/2016
706108483		NEW YORK	NY		04/04/2011	5.380	27,241,100	0	0	0	0	0	99,915,249	12/21/2016
706108555		NEW YORK	NY		08/19/2011	4.750	175,915,530	0	0	0	0	0	1,202,960,940	10/07/2016
706108606		NEW YORK	NY		11/10/2011	4.750	1,111,110	0	0	0	0	0	6,295,709	11/10/2016
706108690		NEW YORK	NY		03/08/2012	3.880	12,926,264	0	0	0	0	0	30,156,434	06/23/2016
706108731		NEW YORK	NY		05/31/2012	4.190	9,540,925	0	0	0	0	0	19,046,321	12/21/2016
706108850		NEW YORK	NY		06/28/2012	3.860	4,950,000	0	0	0	0	0	28,679,132	12/08/2016
706108871		NEW YORK	NY		08/02/2012	3.780	6,953,413	0	0	0	0	0	78,621,404	12/21/2016
706108886		NEW YORK	NY		08/16/2012	3.900	9,279,739	0	0	0	0	0	30,238,406	12/08/2016
706108897		NEW YORK	NY		10/24/2012	4.250	7,057,163	0	(2,877)	0	0	0	57,074,358	11/10/2016
706108616		BRANSON	MO		09/29/2011	4.530	3,611,431	0	0	0	0	0	5,821,173	12/08/2016
706109079		SAINT LOUIS	MO		03/20/2013	3.385	5,542,995	0	0	0	0	0	14,440,268	12/21/2016
706109097		SAINT LOUIS	MO		06/07/2013	4.670	1,451,787	0	0	0	0	0	3,744,624	09/19/2016
706108614		SPRINGFIELD	MO		09/29/2011	4.530	2,945,245	0	0	0	0	0	8,081,684	12/08/2016

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706108615		SPRINGFIELD	MO		09/29/2011	4.530	5,119,116	0	0	0	0	0	11,212,385	12/08/2016
706109769		ST LOUIS	MO		03/13/2015	3.450	3,680,641	0	0	0	0	0	4,734,531	04/19/2016
706110056		ST LOUIS	MO		04/19/2016	3.360	5,000,000	0	0	0	0	0	7,198,010	04/19/2016
706109333		BILLINGS	MT		12/02/2013	4.300	7,591,873	0	0	0	0	0	14,770,534	12/21/2016
706108478		CHAPEL HILL	NC		03/01/2011	5.160	9,001,894	0	0	0	0	0	15,770,102	11/10/2016
706108567		CHAPEL HILL	NC		07/29/2011	4.520	16,628,686	0	0	0	0	0	38,914,831	12/21/2016
706108663		CHARLOTTE	NC		01/04/2012	4.090	32,043,402	0	0	0	0	0	77,627,124	09/19/2016
706109258		CHARLOTTE	NC		01/23/2014	4.310	17,630,000	0	0	0	0	0	27,396,175	12/21/2016
706109449		CHARLOTTE	NC		03/06/2014	3.640	1,526,250	0	0	0	0	0	2,790,946	06/23/2016
706109611		CHARLOTTE	NC		09/18/2014	3.600	10,450,000	0	0	0	0	0	15,145,180	06/23/2016
706109635		CHARLOTTE	NC		01/12/2015	3.550	24,600,000	0	0	0	0	0	32,907,917	06/09/2016
706110166		CHARLOTTE	NC		09/09/2016	3.650	29,479,205	0	0	0	0	0	41,269,448	09/09/2016
706107988		DURHAM	NC		01/08/2009	6.450	5,332,408	0	0	0	0	0	12,686,428	11/10/2016
706108652		FAYETTEVILLE	NC		12/22/2011	4.540	47,596,390	0	0	0	0	0	170,978,087	10/07/2016
706106949		GREENSBORO	NC		12/15/2006	5.620	5,014,601	0	0	0	0	0	17,398,296	10/11/2016
706109462		RALEIGH	NC		03/10/2014	3.700	6,050,000	0	0	0	0	0	9,364,768	12/21/2016
706108392		CLIFTON	NJ		10/12/2010	4.000	8,484,822	0	(19,614)	0	0	0	29,657,939	12/08/2016
706109167		CLIFTON	NJ		06/14/2013	3.200	13,284,139	0	13,711	0	0	0	46,832,685	12/08/2016
706110151		GROVELAND	FL		07/20/2016	3.490	1,833,650	0	0	0	0	0	2,704,193	07/20/2016
706106511		INDIAN HARBOUR BEACH	FL		08/25/2006	5.940	1,908,127	0	0	0	0	0	3,965,386	12/08/2016
706107400		JACKSONVILLE	FL		08/10/2007	5.990	10,847,907	0	0	0	0	0	9,478,184	09/19/2016
706107477		JACKSONVILLE	FL		03/14/2008	6.270	23,675,887	0	0	0	0	0	56,728,653	12/21/2016
706109614		JACKSONVILLE	FL		11/04/2014	4.010	4,385,415	0	0	0	0	0	6,439,031	06/23/2016
706110053		LANTANA	FL		04/05/2016	3.135	26,705,200	0	0	0	0	0	39,887,461	04/05/2016
706106595		MIAMI	FL		07/17/2006	4.750	24,431,142	0	0	0	0	0	86,603,691	12/21/2016
706108642		MIAMI	FL		11/10/2011	4.500	92,086,543	0	0	0	0	0	474,635,167	10/07/2016
706109312		MIAMI	FL		11/27/2013	4.040	7,003,210	0	(847)	0	0	0	15,093,046	10/07/2016
706109918		MIAMI	FL		09/28/2015	4.060	31,909,000	0	0	0	0	0	44,076,813	12/08/2016
706110000		MIAMI	FL		03/11/2016	3.450	13,121,000	0	0	0	0	0	23,079,662	03/11/2016
706107664		MIAMI LAKES	FL		12/19/2007	5.980	24,095,060	0	0	0	0	0	48,578,159	12/08/2016
700226087		NAPLES	FL		09/01/2011	7.200	981,823	0	(34,865)	0	0	0	3,966,969	06/23/2016
706109592		NEPTUNE BEACH	FL		09/30/2014	3.410	3,526,719	0	0	0	0	0	8,134,168	09/19/2016
706108373		NORTH MIAMI BEACH	FL		10/14/2010	4.000	2,657,144	0	(8,211)	0	0	0	19,318,816	06/23/2016
706108313		ORLANDO	FL		08/10/2010	5.250	66,104,893	0	0	0	0	0	406,485,361	12/22/2016
706109318		ORLANDO	FL		02/11/2014	3.830	8,759,800	0	0	0	0	0	13,912,474	12/21/2016
706109919		ORLANDO	FL		09/17/2015	4.300	1,462,886	0	0	0	0	0	2,323,383	12/21/2016
706110008		ORLANDO	FL		01/05/2016	2.535	50,000,000	0	0	0	0	0	66,579,317	11/22/2016
706110062		ORLANDO	FL		04/20/2016	4.040	2,853,292	0	0	0	0	0	4,252,488	04/20/2016
706110136		ORLANDO	FL		05/31/2016	2.635	21,680,000	0	0	0	0	0	28,132,085	12/01/2016
706109211		OVIEDO	FL		07/24/2013	4.510	20,707,500	0	0	0	0	0	31,983,230	10/07/2016
706108586		OXFORD	FL		07/29/2011	5.430	11,601,063	0	0	0	0	0	19,477,358	06/23/2016
706109213		PALM HARBOR	FL		09/04/2013	3.990	9,882,007	0	(2,250)	0	0	0	20,487,557	06/23/2016
706108413		SEMINOLE	FL		12/29/2010	6.160	14,629,829	0	0	0	0	0	21,899,117	12/21/2016
706110131		ST PETERSBURG	FL		06/09/2016	2.935	4,782,135	0	0	0	0	0	8,377,810	11/29/2016
706110194		ST PETERSBURG	FL		10/27/2016	3.650	6,558,060	0	0	0	0	0	10,472,740	10/27/2016
706109310		TAMPA	FL		11/27/2013	4.040	2,361,031	0	(286)	0	0	0	4,728,694	10/07/2016
706109404		ATLANTA	GA		02/18/2014	2.385	12,438,000	0	0	0	0	0	15,589,612	11/21/2016
706109814		ATLANTA	GA		06/25/2015	3.117	18,881,775	0	0	0	0	0	67,189,594	12/21/2016
706110249		ATLANTA	GA		12/20/2016	3.010	37,500,120	0	0	0	0	0	57,401,104	12/20/2016
706108729		DECATUR	GA		04/02/2012	4.650	8,029,446	0	(7,763)	0	0	0	17,965,918	09/19/2016
706109315		DECATUR	GA		11/27/2013	4.040	3,204,257	0	(388)	0	0	0	6,307,341	10/07/2016
706107269		FAIRBURN	GA		05/31/2007	5.530	5,263,548	0	0	0	0	0	14,056,741	11/10/2016
706110125		FAIRBURN	GA		07/18/2016	3.650	9,124,593	0	0	0	0	0	12,520,246	09/01/2016
706107454		KENNESAW	GA		10/10/2007	6.100	2,525,464	0	0	0	0	0	12,920,419	06/23/2016
706110164		KENNESAW	GA		09/01/2016	3.650	6,343,768	0	0	0	0	0	8,704,589	09/01/2016
706110165		KENNESAW	GA		07/18/2016	3.650	1,356,639	0	0	0	0	0	1,861,343	09/01/2016
706109682		NORCROSS	GA		11/21/2014	3.710	12,816,045	0	0	0	0	0	18,767,970	12/08/2016
706109695		NORCROSS	GA		06/19/2015	3.710	1,038,547	0	0	0	0	0	1,458,489	12/08/2016
706110034		PEACHTREE CITY	GA		03/25/2016	2.535	7,803,000	0	0	0	0	0	10,928,599	11/29/2016
706107015		BOISE	ID		07/01/2008	5.860	4,040,484	0	0	0	0	0	13,575,782	12/21/2016
706108302		BOISE	ID		06/15/2010	6.185	6,203,878	0	0	0	0	0	19,241,337	12/21/2016

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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
706109335		BOISE	ID		12/02/2013	4.300	8,104,032	0	0	0	0	0	16,436,020	12/21/2016
706109334		IDAHO FALLS	ID		12/02/2013	4.300	6,933,154	0	0	0	0	0	11,072,446	12/21/2016
706109190		BOLINGBROOK	IL		11/13/2013	3.210	2,318,229	0	(1,805)	0	0	0	3,763,327	06/23/2016
706109802		BROOKFIELD	IL		04/22/2015	2.914	3,098,506	0	0	0	0	0	7,051,887	12/21/2016
706109770		CARY	IL		03/13/2015	3.450	2,961,632	0	0	0	0	0	3,911,911	04/19/2016
706103046		CHICAGO	IL		01/20/1999	7.000	2,518,146	0	0	0	0	0	31,478,394	12/08/2016
706107344		CHICAGO	IL		06/29/2007	5.520	5,033,267	0	0	0	0	0	15,421,801	10/07/2016
706109009		CHICAGO	IL		12/19/2012	3.380	6,665,758	0	0	0	0	0	14,202,855	10/07/2016
706109044		CHICAGO	IL		02/22/2013	4.500	19,353,802	0	(5,037)	0	0	0	31,774,345	12/21/2016
706109055		CHICAGO	IL		02/14/2013	3.650	128,077,982	0	21,089	0	0	0	195,158,074	10/07/2016
706109472		CHICAGO	IL		04/30/2014	4.230	1,010,289	0	0	0	0	0	1,761,686	12/08/2016
706109473		CHICAGO	IL		04/30/2014	4.230	1,339,221	0	0	0	0	0	2,290,600	12/08/2016
706109474		CHICAGO	IL		04/30/2014	4.230	822,329	0	0	0	0	0	1,411,832	12/08/2016
706109475		CHICAGO	IL		04/30/2014	4.230	587,378	0	0	0	0	0	957,754	12/08/2016
706109541		CHICAGO	IL		07/09/2014	2.856	21,347,192	0	0	0	0	0	114,307,621	12/28/2016
706109705		CHICAGO	IL		01/14/2015	3.990	23,194,000	0	0	0	0	0	28,152,900	12/21/2016
706109841		CHICAGO	IL		10/01/2015	3.740	38,950,000	0	0	0	0	0	60,430,584	10/07/2016
706108919		LA GRANGE	IL		08/10/2012	4.100	10,497,735	0	0	0	0	0	13,529,910	09/19/2016
706109665		LEMONT	IL		12/12/2014	5.000	165,262	0	0	0	0	0	259,322	12/15/2016
706108869		LOMBARD	IL		06/29/2012	5.250	7,633,431	0	0	0	0	0	17,883,748	12/21/2016
706109668		NAPERVILLE	IL		12/12/2014	5.000	73,778	0	0	0	0	0	58,184	12/15/2016
706108694		NORMAL	IL		03/09/2012	4.580	4,136,137	0	0	0	0	0	8,975,818	06/23/2016
706109456		NORTHBROOK	IL		05/27/2014	4.140	43,628,307	0	0	0	0	0	72,909,478	12/15/2016
706109457		NORTHBROOK	IL		05/27/2014	2.065	4,724,362	0	0	0	0	0	7,895,147	12/15/2016
706106923		O FALLON	IL		02/01/2007	5.580	11,634,205	0	0	0	0	0	58,137,050	11/10/2016
706108856		OAK BROOK	IL		06/29/2012	3.660	35,830,000	0	0	0	0	0	190,301,175	10/07/2016
706108920		PALATINE	IL		08/10/2012	4.100	1,625,010	0	0	0	0	0	3,602,548	09/19/2016
706108719		PEKIN	IL		02/28/2012	4.350	4,007,111	0	0	0	0	0	12,665,410	12/08/2016
706108700		PEORIA	IL		03/09/2012	4.580	2,803,382	0	0	0	0	0	3,966,019	06/23/2016
706109012		RIVER GROVE	IL		03/01/2013	3.950	5,211,662	0	(9,999)	0	0	0	8,422,998	10/27/2016
706108691		SCHAUMBURG	IL		02/17/2012	4.500	39,000,000	0	0	0	0	0	147,425,635	10/07/2016
706108917		SCHILLER PARK	IL		08/10/2012	3.900	3,266,059	0	(1,953)	0	0	0	11,324,270	12/21/2016
706108177		SKOKIE	IL		02/23/2010	6.875	125,635,789	0	0	0	0	0	730,806,811	10/07/2016
706108720		STERLING	IL		02/28/2012	4.350	3,873,965	0	0	0	0	0	8,939,843	12/08/2016
706108701		WARRENVILLE	IL		03/09/2012	4.580	2,389,768	0	0	0	0	0	4,015,547	06/23/2016
706108718		WASHINGTON	IL		02/28/2012	4.350	4,512,779	0	0	0	0	0	9,078,936	12/08/2016
706107777		LUBBOCK	TX		02/28/2008	6.670	5,860,756	0	12,425	0	0	0	9,083,920	06/23/2016
706109642		LUBBOCK	TX		12/12/2014	5.000	118,044	0	0	0	0	0	159,421	12/15/2016
706109643		MANSFIELD	TX		12/12/2014	5.000	56,071	0	0	0	0	0	107,630	12/15/2016
706106336		MCALLEN	TX		12/27/2005	5.730	307,202	0	0	0	0	0	1,625,024	12/22/2016
749000156		COALVILLE	GBR		10/28/2016	2.600	4,203,681	0	0	0	0	48,138	6,038,176	10/28/2016
749000084		EPSOM	GBR		01/27/2015	2.928	5,628,613	0	0	0	0	(1,085,273)	7,145,456	12/21/2016
749000024		LONDON	GBR		06/08/2012	4.220	39,919,875	0	0	0	0	(7,663,086)	68,732,953	12/09/2016
749000037		LONDON	GBR		12/06/2012	4.240	9,280,731	0	0	0	0	(1,774,527)	12,108,420	12/09/2016
749000040		LONDON	GBR		07/25/2013	4.300	23,251,200	0	0	0	0	(4,470,873)	39,836,090	12/16/2016
749000068		LONDON	GBR		03/28/2014	3.500	53,478,474	0	0	0	0	(10,311,372)	98,293,334	12/09/2016
749000082		STEPNEY	GBR		01/27/2015	2.928	7,250,417	0	0	0	0	(1,397,978)	12,230,545	12/21/2016
706108079		RICHMOND	VA		07/31/2008	4.375	993,793	0	0	0	0	0	1,197,453	11/10/2016
706110148		RUTHER GLEN	VA		07/20/2016	3.490	2,138,835	0	0	0	0	0	3,223,536	07/20/2016
706107858		VIENNA	VA		03/13/2008	5.240	2,608,310	0	0	0	0	0	18,631,252	06/23/2016
706109398		VIRGINIA BEACH	VA		03/17/2014	4.410	7,622,118	0	0	0	0	0	13,771,417	11/10/2016
706109637		VIRGINIA BEACH	VA		12/12/2014	5.000	94,435	0	0	0	0	0	148,523	12/15/2016
706109330		AUBURN	WA		02/03/2014	4.300	4,072,316	0	0	0	0	0	6,828,612	12/21/2016
706109450		BELLEVUE	WA		06/11/2014	4.980	49,146,252	0	0	0	0	0	87,819,840	12/21/2016
706109631		BELLEVUE	WA		11/06/2014	3.600	47,927,529	0	0	0	0	0	77,550,076	11/18/2016
706109632		BELLEVUE	WA		11/06/2014	2.735	15,879,110	0	0	0	0	0	25,693,476	11/18/2016
706110036		BELLEVUE	WA		05/06/2016	3.840	19,424,272	0	0	0	0	0	31,692,389	05/06/2016
706102908		KIRKLAND	WA		07/29/1998	6.950	383,276	0	0	0	0	0	5,215,170	10/07/2016
706102910		KIRKLAND	WA		07/29/1998	6.950	79,299	0	0	0	0	0	239,332	10/07/2016
706109391		KIRKLAND	WA		03/20/2014	4.750	7,043,643	0	0	0	0	0	12,103,346	12/08/2016
706109688		KIRKLAND	WA		03/06/2015	4.170	24,500,000	0	0	0	0	0	32,934,272	09/19/2016

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		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
706109332		LONGVIEW	WA		02/03/2014	4.300	7,103,276	0	0	0	0	0	5,317,750	12/21/2016
706108812		REDMOND	WA		05/25/2012	3.900	10,600,000	0	0	0	0	0	28,799,647	10/07/2016
706108817		REDMOND	WA		02/15/2013	4.240	10,475,656	0	0	0	0	0	15,233,966	12/08/2016
706109684		REDMOND	WA		10/15/2014	3.700	24,200,000	0	0	0	0	0	35,607,546	03/15/2016
706109685		REDMOND	WA		10/15/2014	2.385	6,050,000	0	0	0	0	0	8,901,887	03/15/2016
706108898		RENTON	WA		08/31/2012	3.730	11,705,734	0	(8,334)	0	0	0	28,684,707	12/08/2016
706108899		RENTON	WA		08/31/2012	3.730	11,043,146	0	(7,862)	0	0	0	26,115,296	12/08/2016
706109952		SEATTLE	WA		02/23/2016	5.050	2,809,007	0	0	0	0	0	4,217,399	02/23/2016
706110110		SEATTLE	WA		06/17/2016	4.280	4,121,639	0	0	0	0	0	6,848,695	06/17/2016
706110135		SEATTLE	WA		07/14/2016	3.100	48,800,000	0	0	0	0	0	71,070,450	07/14/2016
706108707		SKYKOMISH	WA		03/02/2012	6.000	1,764,615	0	0	0	0	0	1,356,884	12/21/2016
706108715		SPOKANE	WA		05/07/2012	4.650	23,587,735	0	0	0	0	0	56,765,575	12/08/2016
706108399		TACOMA	WA		12/03/2010	4.750	95,078,127	0	0	0	0	0	219,535,023	12/21/2016
706109321		VANCOUVER	WA		02/03/2014	4.300	5,090,944	0	0	0	0	0	11,375,665	12/21/2016
706109331		YELM	WA		02/03/2014	4.300	3,668,185	0	0	0	0	0	4,955,822	12/21/2016
706108680		BROOKFIELD	WI		12/30/2011	3.850	9,486,238	0	(12,697)	0	0	0	19,030,633	06/23/2016
703000289		JEFFERSON VILLAGE	WV		01/01/2013	3.500	5,000,259	0	(6,115)	0	0	0	15,530,177	12/29/2016
706108983		ONTARIO	CA		11/19/2012	3.900	882,474	0	0	0	0	0	2,018,598	09/19/2016
706109172		ONTARIO	CA		06/21/2013	4.600	9,870,008	0	0	0	0	0	19,375,723	11/10/2016
706109289		ONTARIO	CA		11/13/2013	4.550	1,945,481	0	0	0	0	0	3,811,990	11/10/2016
706109573		ONTARIO	CA		12/17/2014	4.010	6,838,608	0	0	0	0	0	11,427,008	06/23/2016
703000358		PALO ALTO	CA		01/01/2013	3.450	54,195,142	0	(459,889)	0	0	0	121,116,487	09/19/2016
706108516		PALO ALTO	CA		10/12/2011	4.800	5,670,260	0	0	0	0	0	15,346,105	12/21/2016
706108830		PARAMOUNT	CA		06/22/2012	3.400	2,301,107	0	0	0	0	0	6,080,605	09/19/2016
706109264		PICO RIVERA	CA		08/28/2013	4.450	5,185,484	0	0	0	0	0	10,236,125	12/08/2016
706109563		PINOLE	CA		08/07/2014	4.190	11,100,000	0	0	0	0	0	20,079,027	11/10/2016
706110081		PLEASANTON	CA		04/29/2016	3.790	20,556,650	0	0	0	0	0	34,256,159	04/29/2016
706110163		PLEASANTON	CA		08/15/2016	3.500	44,293,500	0	0	0	0	0	132,670,814	08/15/2016
706110158		POMONA	CA		06/30/2016	3.180	5,100,000	0	0	0	0	0	9,388,324	06/30/2016
706106814		RANCHO CORDOVA	CA		11/29/2006	5.980	4,578,319	0	0	0	0	0	5,658,062	08/24/2016
706108629		RANCHO CUCAMONGA	CA		11/17/2011	4.300	32,814,094	0	0	0	0	0	72,753,881	12/21/2016
706108847		RANCHO CUCAMONGA	CA		12/06/2012	4.410	10,305,649	0	0	0	0	0	15,507,727	10/07/2016
706109063		RANCHO CUCAMONGA	CA		06/28/2013	3.670	39,075,956	0	0	0	0	0	78,647,798	12/21/2016
706109240		RANCHO MIRAGE	CA		09/27/2013	4.110	7,398,944	0	0	0	0	0	14,500,605	01/15/2016
706108188		REDLANDS	CA		06/05/2009	7.550	5,756,545	0	0	0	0	0	18,576,186	09/19/2016
706109512		REDLANDS	CA		06/05/2014	2.614	20,377,765	0	0	0	0	0	36,470,287	10/07/2016
706109280		REDONDO BEACH	CA		11/27/2013	3.830	7,085,000	0	0	0	0	0	14,206,217	12/21/2016
706109953		REDONDO BEACH	CA		12/02/2015	3.440	5,202,000	0	0	0	0	0	7,655,649	12/08/2016
706109797		REDWOOD CITY	CA		05/13/2015	3.680	3,544,213	0	0	0	0	0	4,998,932	11/10/2016
706110137		RIVERSIDE	CA		08/01/2016	3.860	3,275,470	0	0	0	0	0	4,882,894	08/01/2016
706108171		ROWLAND HEIGHTS	CA		05/05/2009	7.500	3,730,706	0	0	0	0	0	9,845,983	12/08/2016
706108229		ROWLAND HEIGHTS	CA		11/12/2009	6.750	2,839,789	0	0	0	0	0	8,706,468	09/19/2016
706109269		ROWLAND HEIGHTS	CA		09/20/2013	4.220	8,459,722	0	0	0	0	0	20,265,055	12/08/2016
706109286		ROWLAND HEIGHTS	CA		10/30/2013	4.550	2,463,532	0	0	0	0	0	5,034,685	12/08/2016
706107200		SACRAMENTO	CA		05/04/2007	5.730	15,118,071	0	0	0	0	0	30,675,556	09/19/2016
706108600		SACRAMENTO	CA		08/11/2011	4.990	10,549,943	0	0	0	0	0	33,565,990	12/21/2016
706109344		SACRAMENTO	CA		11/05/2013	3.810	20,000,000	0	0	0	0	0	35,571,430	11/10/2016
750000057		AMSTERDAM	NLD		10/16/2013	3.290	29,289,704	0	0	0	0	(724,626)	49,220,768	12/09/2016
750000058		AMSTERDAM	NLD		10/16/2013	2.500	35,987,416	0	0	0	0	(1,076,466)	60,476,113	12/09/2016
750009681		AMSTERDAM	NLD		11/26/2014	1.460	103,347,620	0	0	0	0	(3,091,365)	256,698,747	12/09/2016
750000039		BREDA	NLD		03/15/2013	3.750	10,999,156	0	0	0	0	(299,982)	24,811,251	12/09/2016
750000109		MOERDIJK	NLD		10/01/2015	2.200	68,730,803	0	0	0	0	(2,011,080)	97,095,856	12/21/2016
750000176		ROTTERDAM	NLD		12/21/2016	1.930	23,554,532	0	0	0	0	260,166	40,882,653	12/21/2016
750000130		VENRAY	NLD		12/18/2015	2.200	7,102,687	0	0	0	0	(211,468)	10,033,997	12/21/2016
706105756		SANTA TERESA	NM		02/23/2005	5.770	382,717	0	0	0	0	0	6,974,644	12/22/2016
706108657		HENDERSON	NV		12/14/2011	4.980	2,073,558	0	0	0	0	0	4,870,551	09/19/2016
706107960		LAS VEGAS	NV		09/05/2008	6.730	24,368,010	0	0	0	0	0	50,540,756	10/07/2016
706109702		LAS VEGAS	NV		12/12/2014	5.000	107,556	0	0	0	0	0	0	12/15/2016
706109336		SPARKS	NV		12/02/2013	4.300	9,188,798	0	0	0	0	0	17,192,923	12/21/2016
706108562		BAYSIDE	NY		08/05/2011	4.360	11,737,406	0	0	0	0	0	65,950,484	11/10/2016
706108390		BRONX	NY		11/15/2010	5.500	2,315,000	0	0	0	0	0	13,507,967	12/21/2016

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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
706109560		BRONX	NY		02/02/2015	4.380	2,873,761	0	0	0	0	0	4,562,297	11/10/2016
706108475		BROOKLYN	NY		03/01/2011	4.710	22,044,784	0	0	0	0	0	243,314,034	12/08/2016
706109562		BROOKLYN	NY		02/02/2015	4.380	6,034,898	0	0	0	0	0	19,905,789	11/10/2016
706109881		BROOKLYN	NY		07/30/2015	4.320	13,572,690	0	0	0	0	0	21,092,758	12/21/2016
706106813		CLIFTON PARK	NY		10/30/2006	6.060	1,928,239	0	0	0	0	0	5,195,425	12/21/2016
706109956		EAST NORTHPORT	NY		12/09/2015	3.600	8,196,272	0	0	0	0	0	13,050,641	12/21/2016
706106997		LONG ISLAND CITY	NY		12/21/2006	5.540	9,521,514	0	0	0	0	0	26,717,142	10/07/2016
706107067		LONG ISLAND CITY	NY		12/21/2006	5.490	2,376,049	0	0	0	0	0	6,667,142	10/07/2016
706109384		LONG ISLAND CITY	NY		03/10/2014	4.820	48,473,841	0	0	0	0	0	118,145,759	10/07/2016
703000401		NEW YORK	NY		01/01/2013	5.365	31,475,117	0	158,814	0	0	0	1,542,236,480	12/08/2016
706101192		NEW YORK	NY		02/10/1997	7.930	15,387,590	0	0	0	0	0	114,325,615	10/07/2016
706102850		NEW YORK	NY		08/03/1998	6.960	448,900	0	0	0	0	0	7,414,934	12/21/2016
706103444		NEW YORK	NY		06/07/1999	7.530	649,695	0	0	0	0	0	18,750,213	12/21/2016
706105795		NEW YORK	NY		03/09/2005	6.070	5,333,328	0	0	0	0	0	30,219,445	11/10/2016
706106358		NEW YORK	NY		03/02/2006	5.830	13,313,991	0	0	0	0	0	54,245,742	12/21/2016
706106516		NEW YORK	NY		11/01/2006	5.850	3,169,868	0	0	0	0	0	11,274,223	12/21/2016
706106643		NEW YORK	NY		06/23/2006	6.240	17,838,469	0	0	0	0	0	25,384,615	10/07/2016
706107298		NEW YORK	NY		06/19/2007	5.690	17,668,254	0	0	0	0	0	37,487,212	09/19/2016
706107669		NEW YORK	NY		11/19/2007	5.890	3,950,922	0	(5,000)	0	0	0	10,042,469	12/08/2016
706107670		NEW YORK	NY		11/19/2007	5.890	10,183,929	0	(12,888)	0	0	0	27,029,191	12/08/2016
706107671		NEW YORK	NY		11/19/2007	5.890	2,553,522	0	(3,231)	0	0	0	5,139,133	12/08/2016
706107782		NEW YORK	NY		12/20/2007	6.320	28,506,812	0	0	0	0	0	111,308,519	10/07/2016
706107795		NEW YORK	NY		01/30/2008	6.120	53,468,473	0	0	0	0	0	243,129,669	12/22/2016
706107912		NEW YORK	NY		03/10/2008	6.010	75,260,924	0	0	0	0	0	419,137,979	12/21/2016
706107941		NEW YORK	NY		05/14/2008	6.060	32,309,930	0	0	0	0	0	103,436,687	09/19/2016
706107992		NEW YORK	NY		07/10/2008	6.560	9,509,113	0	0	0	0	0	52,957,286	12/21/2016
706108001		NEW YORK	NY		08/27/2008	6.600	22,074,713	0	0	0	0	0	47,895,385	06/23/2016
706108260		NEW YORK	NY		02/11/2010	6.250	51,593,593	0	0	0	0	0	113,608,596	04/28/2016
706108326		NEW YORK	NY		06/15/2010	5.440	17,966,100	0	0	0	0	0	33,692,661	08/31/2016
706108328		NEW YORK	NY		06/15/2010	6.750	9,154,410	0	0	0	0	0	20,090,744	08/31/2016
706108329		NEW YORK	NY		06/15/2010	5.290	7,359,127	0	0	0	0	0	16,150,723	08/31/2016
706108343		NEW YORK	NY		09/01/2010	5.150	106,726,962	0	0	0	0	0	363,817,504	10/07/2016
706108389		NEW YORK	NY		11/15/2010	5.500	4,180,000	0	0	0	0	0	18,145,267	12/21/2016
706108901		NEW YORK	NY		09/26/2012	4.400	18,015,607	0	(4,213)	0	0	0	33,246,560	10/11/2016
706108902		NEW YORK	NY		09/26/2012	4.400	5,081,325	0	(1,188)	0	0	0	9,377,235	10/11/2016
706108906		NEW YORK	NY		10/01/2012	3.250	18,000,000	0	0	0	0	0	58,613,908	12/21/2016
706108907		NEW YORK	NY		10/01/2012	3.250	11,219,041	0	(2,846)	0	0	0	75,199,438	12/08/2016
706109068		NEW YORK	NY		04/09/2013	3.060	4,298,005	0	0	0	0	0	8,796,496	12/21/2016
706109069		NEW YORK	NY		04/09/2013	3.060	5,276,995	0	0	0	0	0	10,341,383	12/21/2016
706109137		NEW YORK	NY		06/27/2013	3.740	17,175,000	0	0	0	0	0	30,559,909	12/21/2016
706109192		NEW YORK	NY		08/01/2013	3.350	7,413,833	0	0	0	0	0	33,711,818	12/22/2016
706109354		NEW YORK	NY		01/07/2014	3.700	53,632,140	0	0	0	0	0	182,824,405	10/07/2016
706110077		NEW YORK	NY		05/24/2016	3.530	15,501,910	0	0	0	0	0	33,309,587	05/24/2016
706110078		NEW YORK	NY		05/24/2016	3.640	7,073,713	0	0	0	0	0	12,007,671	05/24/2016
706110096		NEW YORK	NY		06/22/2016	3.540	19,390,000	0	0	0	0	0	45,556,474	06/22/2016
706110108		NEW YORK	NY		04/28/2016	4.850	22,918,587	0	0	0	0	0	50,466,523	04/28/2016
706110109		NEW YORK	NY		04/28/2016	5.490	9,651,168	0	0	0	0	0	21,180,949	08/31/2016
706110167		NEW YORK	NY		09/14/2016	3.400	22,902,368	0	0	0	0	0	32,681,467	09/14/2016
706110197		NEW YORK	NY		08/31/2016	2.600	7,201,121	0	0	0	0	0	15,803,938	08/31/2016
706110198		NEW YORK	NY		08/09/2016	3.135	1,810,263	0	0	0	0	0	7,979,328	08/09/2016
706110020		PLAINVIEW	NY		06/13/2016	3.900	20,184,981	0	0	0	0	0	30,049,920	06/13/2016
706109599		WHEATON	IL		08/27/2014	2.085	53,000,000	0	0	0	0	0	82,260,846	06/23/2016
706108916		WOOD DALE	IL		08/10/2012	3.900	2,040,181	0	(1,220)	0	0	0	3,624,891	12/21/2016
706108693		BLOOMINGTON	IN		03/09/2012	4.580	2,573,596	0	0	0	0	0	3,327,206	06/23/2016
706108702		CHURUBUSCO	IN		03/09/2012	4.580	2,665,511	0	0	0	0	0	3,782,294	06/23/2016
706109244		INDIANAPOLIS	IN		09/27/2013	4.110	6,165,787	0	0	0	0	0	10,908,237	01/15/2016
706108695		KOKOMO	IN		03/09/2012	4.580	1,102,970	0	0	0	0	0	6,358,691	06/23/2016
706108696		SOUTH BEND	IN		03/09/2012	4.580	2,941,253	0	0	0	0	0	6,560,266	06/23/2016
706109126		LAWRENCE	KS		06/24/2013	3.350	2,264,061	0	0	0	0	0	4,338,482	06/09/2016
706108517		LENEXA	KS		10/12/2011	4.800	3,285,369	0	0	0	0	0	6,193,146	12/21/2016
706104982		OLATHE	KS		07/24/2003	5.280	336,351	0	0	0	0	0	1,974,655	06/23/2016

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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
706108620		OVERLAND PARK	KS		10/24/2011	4.000	14,795,294	0	0	0	0	0	38,356,320	06/23/2016
706109765		OVERLAND PARK	KS		03/13/2015	3.450	7,152,738	0	0	0	0	0	11,054,651	04/19/2016
706109766		OVERLAND PARK	KS		03/13/2015	3.450	1,262,156	0	0	0	0	0	2,037,462	04/19/2016
706109767		SHAWNEE	KS		03/13/2015	3.450	2,466,729	0	0	0	0	0	3,488,540	04/19/2016
706107159		ALEXANDRIA	KY		04/26/2007	5.690	2,118,638	0	0	0	0	0	6,705,056	06/23/2016
706108870		LOUISVILLE	KY		06/29/2012	5.250	5,046,875	0	0	0	0	0	9,588,536	12/21/2016
706109448		WALTON	KY		04/25/2014	4.290	6,894,590	0	(1,152)	0	0	0	12,432,920	11/10/2016
706108868		BATON ROUGE	LA		06/29/2012	5.250	4,223,310	0	0	0	0	0	14,672,546	12/21/2016
706109542		MANDEVILLE	LA		07/31/2014	3.550	1,724,342	0	0	0	0	0	2,368,960	10/07/2016
706109810		NORTHLAKE	TX		04/30/2015	3.450	13,276,500	0	0	0	0	0	18,876,728	11/10/2016
706110207		PFLUGERVILLE	TX		09/09/2016	3.190	9,880,000	0	0	0	0	0	16,522,869	09/09/2016
706108512		PLANO	TX		10/12/2011	4.800	9,675,410	0	0	0	0	0	24,761,774	12/21/2016
706108754		PLANO	TX		06/22/2012	4.260	10,740,000	0	0	0	0	0	27,673,180	09/19/2016
706109553		PLANO	TX		07/31/2014	3.010	16,131,983	0	0	0	0	0	27,528,524	11/10/2016
706108878		RICHARDSON	TX		06/29/2012	3.920	10,879,176	0	0	0	0	0	17,696,905	06/23/2016
706109133		RICHARDSON	TX		06/28/2013	4.350	581,504	0	0	0	0	0	945,918	06/23/2016
706110057		RICHARDSON	TX		06/30/2016	3.530	7,000,000	0	0	0	0	0	10,769,980	06/30/2016
706108636		ROSENBERG	TX		03/21/2012	4.500	11,984,362	0	(7,830)	0	0	0	18,902,004	12/21/2016
706108639		ROSENBERG	TX		03/21/2012	4.500	6,172,203	0	(4,033)	0	0	0	9,774,359	12/21/2016
706108504		ROUND ROCK	TX		04/29/2011	5.000	4,717,720	0	0	0	0	0	10,475,632	12/21/2016
706108612		AUSTIN	TX		08/16/2011	4.520	9,811,274	0	0	0	0	0	27,065,484	12/21/2016
706108709		AUSTIN	TX		03/15/2012	4.500	47,895,011	0	(9,933)	0	0	0	71,680,861	12/08/2016
706108815		AUSTIN	TX		05/09/2012	3.650	9,149,251	0	0	0	0	0	20,594,925	09/19/2016
706109015		AUSTIN	TX		12/14/2012	3.780	6,076,062	0	69	0	0	0	9,975,736	09/19/2016
706109238		AUSTIN	TX		09/27/2013	4.110	24,839,313	0	0	0	0	0	33,924,194	01/15/2016
706109243		AUSTIN	TX		09/27/2013	4.110	13,212,401	0	0	0	0	0	33,077,784	01/15/2016
706109365		AUSTIN	TX		12/18/2013	3.040	14,000,000	0	0	0	0	0	23,982,035	12/08/2016
706109488		AUSTIN	TX		05/08/2014	2.464	15,648,249	0	0	0	0	0	27,674,766	12/08/2016
706109707		AUSTIN	TX		10/30/2014	3.750	24,237,275	0	0	0	0	0	34,262,781	09/19/2016
706109891		AUSTIN	TX		08/21/2015	2.385	26,281,056	0	0	0	0	0	34,713,644	12/21/2016
706109175		COPPELL	TX		04/01/2016	2.800	173,920	0	(602)	0	0	0	332,073	10/07/2016
706109176		COPPELL	TX		04/01/2016	2.800	203,847	0	(706)	0	0	0	351,995	10/07/2016
706109177		COPPELL	TX		04/01/2016	2.800	101,654	0	(352)	0	0	0	170,152	10/07/2016
706109178		COPPELL	TX		04/01/2016	2.800	78,873	0	(273)	0	0	0	125,460	10/07/2016
706109929		COPPELL	TX		10/19/2015	3.320	3,485,885	0	0	0	0	0	4,814,284	10/07/2016
706109930		COPPELL	TX		10/19/2015	3.320	3,692,992	0	0	0	0	0	5,336,583	10/07/2016
706109931		COPPELL	TX		10/19/2015	3.320	4,543,964	0	0	0	0	0	6,213,302	10/07/2016
706108332		CYPRESS	TX		07/13/2010	5.250	6,535,938	0	0	0	0	0	16,204,523	12/21/2016
706108589		CYPRESS	TX		10/14/2011	4.600	4,399,491	0	0	0	0	0	7,679,763	12/08/2016
706108625		CYPRESS	TX		10/14/2011	4.600	15,933,101	0	0	0	0	0	25,637,073	12/08/2016
706108758		CYPRESS	TX		08/16/2012	5.570	1,404,313	0	0	0	0	0	3,481,707	12/21/2016
706109544		DALLAS	TX		07/31/2014	3.550	3,117,079	0	0	0	0	0	4,722,081	10/07/2016
706109636		DALLAS	TX		12/12/2014	5.000	94,435	0	0	0	0	0	70,277	12/15/2016
706109750		DALLAS	TX		01/14/2015	2.385	17,295,000	0	0	0	0	0	21,398,919	11/28/2016
706109885		DALLAS	TX		06/30/2015	2.385	11,700,000	0	0	0	0	0	14,479,453	11/21/2016
706109923		DALLAS	TX		06/20/2016	4.510	79,500,000	0	0	0	0	0	118,949,497	06/20/2016
706109944		DALLAS	TX		11/06/2015	3.300	49,500,000	0	0	0	0	0	75,924,156	10/07/2016
706110066		DALLAS	TX		06/01/2016	3.610	2,673,529	0	0	0	0	0	4,776,000	06/01/2016
706110067		DALLAS	TX		06/01/2016	3.610	1,699,412	0	0	0	0	0	3,035,200	06/01/2016
706110068		DALLAS	TX		06/01/2016	3.610	1,627,059	0	0	0	0	0	2,905,274	06/01/2016
706110122		DALLAS	TX		12/28/2016	4.650	51,393,200	0	0	0	0	0	234,956,883	12/28/2016
706110138		DALLAS	TX		08/16/2016	3.080	11,683,500	0	0	0	0	0	17,704,757	08/16/2016
706108751		CALABASAS	CA		07/11/2012	3.600	5,668,097	0	0	0	0	0	14,516,244	12/21/2016
706109210		CALABASAS	CA		09/03/2013	3.880	18,000,000	0	0	0	0	0	32,507,517	12/08/2016
706107334		CAMARILLO	CA		06/21/2007	5.610	13,134,906	0	0	0	0	0	35,765,397	06/23/2016
706108828		CANOGA PARK	CA		06/22/2012	3.400	1,854,739	0	0	0	0	0	5,663,540	09/19/2016
706101194		CARSON	CA		03/20/1997	7.990	45,726	0	0	0	0	0	5,993,513	09/19/2016
706105360		CARSON	CA		05/20/2004	5.420	2,916,495	0	0	0	0	0	12,089,850	12/21/2016
706106310		CARSON	CA		12/27/2007	5.797	8,070,194	0	0	0	0	0	19,224,639	06/23/2016
706108425		CARSON	CA		12/28/2010	5.030	3,262,144	0	0	0	0	0	8,114,297	12/21/2016
706108510		CARSON	CA		08/01/2011	5.730	8,664,590	0	0	0	0	0	21,781,794	11/10/2016

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
706109268		CHINO	CA		10/15/2013	4.220	10,989,067	0	0	0	0	0	25,075,934	12/08/2016
706109496		CHINO	CA		12/03/2014	4.750	6,489,207	0	0	0	0	0	8,430,143	10/13/2016
706109529		CHINO	CA		11/18/2014	4.010	22,678,623	0	0	0	0	0	38,207,968	06/23/2016
706109530		CHINO	CA		04/01/2015	4.180	11,207,781	0	0	0	0	0	16,757,081	10/11/2016
706109531		CHINO	CA		08/03/2015	4.390	3,057,023	0	0	0	0	0	4,477,617	06/23/2016
706109585		CHINO	CA		07/30/2015	5.040	1,599,330	0	0	0	0	0	2,128,590	12/22/2016
706110006		CHINO	CA		04/01/2016	4.040	9,835,257	0	0	0	0	0	13,531,824	04/01/2016
706110007		CHINO	CA		04/01/2016	4.040	6,406,451	0	0	0	0	0	8,815,573	04/01/2016
706110027		CHINO	CA		10/13/2016	4.210	16,437,631	0	0	0	0	0	23,892,016	10/13/2016
706105099		CITRUS HEIGHTS	CA		09/02/2003	4.930	2,893,053	0	0	0	0	0	6,343,469	10/07/2016
706107461		CITY OF INDUSTRY	CA		10/04/2007	6.030	27,070,350	0	0	0	0	0	80,342,424	12/21/2016
706107519		CITY OF INDUSTRY	CA		11/14/2007	6.400	9,202,172	0	0	0	0	0	17,611,525	06/09/2016
706107521		CITY OF INDUSTRY	CA		10/01/2007	6.400	2,592,742	0	0	0	0	0	5,698,127	06/09/2016
706108914		CITY OF INDUSTRY	CA		10/10/2012	4.150	5,396,952	0	0	0	0	0	10,648,447	09/19/2016
706110089		CITY OF INDUSTRY	CA		07/01/2016	3.790	7,727,258	0	0	0	0	0	11,071,271	07/01/2016
706110116		CITY OF INDUSTRY	CA		09/15/2016	3.700	7,155,999	0	0	0	0	0	9,510,503	09/15/2016
706110117		CITY OF INDUSTRY	CA		09/15/2016	3.700	3,142,676	0	0	0	0	0	4,296,662	09/15/2016
706110118		CITY OF INDUSTRY	CA		09/15/2016	3.700	3,180,976	0	0	0	0	0	4,327,466	09/15/2016
706110120		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,626,848	0	0	0	0	0	3,552,100	09/15/2016
706110121		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,459,875	0	0	0	0	0	3,333,897	09/15/2016
706103223		COMPTON	CA		10/22/1998	7.750	169,439	0	0	0	0	0	1,184,047	09/19/2016
706103639		COMPTON	CA		09/28/1999	7.820	1,220,300	0	0	0	0	0	4,434,389	09/19/2016
706108253		COMPTON	CA		02/10/2010	6.300	4,401,654	0	0	0	0	0	13,794,326	12/21/2016
706108509		COMPTON	CA		05/05/2011	5.560	2,379,523	0	0	0	0	0	6,036,970	09/19/2016
706109274		CONCORD	CA		10/16/2013	4.540	9,752,784	0	0	0	0	0	19,791,763	09/19/2016
706109290		CORONA	CA		11/06/2013	4.430	9,578,165	0	0	0	0	0	25,674,567	10/07/2016
706109477		CORONA	CA		06/02/2014	4.540	14,378,266	0	0	0	0	0	25,059,749	12/16/2016
706109557		CORONA	CA		08/18/2014	4.780	47,238,761	0	0	0	0	0	67,274,353	12/16/2016
706110160		CORONA	CA		12/16/2016	4.200	553	0	0	0	0	0	32,560,192	12/16/2016
706108643		CORTE MADERA	CA		11/22/2011	4.600	28,942,987	0	0	0	0	0	59,076,442	12/21/2016
706109863		CORTE MADERA	CA		07/31/2015	2.885	20,932,058	0	0	0	0	0	28,656,356	12/21/2016
706108507		COSTA MESA	CA		05/02/2011	4.910	21,671,957	0	0	0	0	0	94,169,424	12/21/2016
706108523		COSTA MESA	CA		05/12/2011	4.680	160,430,673	0	0	0	0	0	1,557,482,356	12/21/2016
706108714		COSTA MESA	CA		06/21/2012	4.090	3,997,601	0	0	0	0	0	11,844,340	12/08/2016
706109467		COSTA MESA	CA		01/07/2015	4.570	7,404,900	0	0	0	0	0	13,439,869	10/11/2016
706109783		COSTA MESA	CA		04/29/2015	3.750	44,640,000	0	0	0	0	0	113,504,722	11/10/2016
706110238		COSTA MESA	CA		12/28/2016	3.190	41,940,200	0	0	0	0	0	61,026,578	12/28/2016
706109135		CUPERTINO	CA		09/23/2013	4.140	22,359,223	0	0	0	0	0	28,149,280	11/10/2016
706109136		CUPERTINO	CA		09/23/2013	4.610	11,626,028	0	0	0	0	0	11,942,944	11/10/2016
706109586		CUPERTINO	CA		07/31/2014	3.490	9,445,386	0	0	0	0	0	16,119,079	11/10/2016
706109927		CUPERTINO	CA		09/08/2015	3.110	18,872,504	0	0	0	0	0	37,132,031	11/10/2016
706108057		CYPRESS	CA		09/16/2008	6.400	5,146,882	0	0	0	0	0	13,506,412	06/09/2016
706109445		CYPRESS	CA		03/27/2014	4.700	19,902,006	0	0	0	0	0	37,966,667	06/23/2016
706109676		CYPRESS	CA		11/25/2014	4.080	4,438,477	0	0	0	0	0	8,117,433	10/07/2016
706109805		CYPRESS	CA		05/01/2015	3.900	1,547,838	0	0	0	0	0	2,401,888	11/10/2016
706108027		DALY CITY	CA		09/25/2008	5.300	48,330,000	0	0	0	0	0	62,394,504	05/10/2016
706107231		DANVILLE	CA		05/10/2007	5.660	11,552,160	0	0	0	0	0	28,290,667	11/10/2016
706109525		GLENDALE	CA		09/05/2014	4.060	61,925,000	0	0	0	0	0	234,440,774	12/21/2016
706109526		GLENDALE	CA		09/29/2014	2.485	18,102,230	0	0	0	0	0	25,273,310	12/08/2016
706109672		GLENDALE	CA		05/01/2015	3.950	51,108,133	0	0	0	0	0	80,938,012	12/21/2016
706102237		GOLETA	CA		07/02/1998	7.000	330,519	0	0	0	0	0	1,060,058	12/21/2016
706105015		GOLETA	CA		10/10/2003	5.660	20,621,999	0	0	0	0	0	64,997,990	09/19/2016
706109517		GOLETA	CA		07/24/2014	4.400	20,622,637	0	0	0	0	0	29,908,715	09/19/2016
706107331		GREENBRAE	CA		06/28/2007	5.830	3,234,636	0	0	0	0	0	7,428,759	12/21/2016
706108388		REGO PARK	NY		11/15/2010	5.500	7,250,000	0	0	0	0	0	37,864,028	12/21/2016
706109355		REGO PARK	NY		12/26/2013	5.100	5,000,000	0	0	0	0	0	26,113,094	12/21/2016
706108674		ROCHESTER	NY		04/06/2012	4.250	5,314,882	0	0	0	0	0	9,066,267	12/21/2016
706108561		STATEN ISLAND	NY		10/03/2011	4.730	17,318,682	0	0	0	0	0	26,720,430	09/20/2016
706109561		STATEN ISLAND	NY		02/02/2015	4.380	2,777,969	0	0	0	0	0	8,676,952	11/10/2016
706110172		STATEN ISLAND	NY		09/20/2016	3.940	2,241,063	0	0	0	0	0	3,457,654	09/20/2016
706108215		WHITE PLAINS	NY		05/03/2010	6.000	156,330,684	0	0	0	0	0	965,295,484	10/07/2016

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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
706108391		WOODSIDE	NY		11/15/2010	5.500	10,650,000	0	0	0	0	0	41,651,971	12/21/2016
706109357		WOODSIDE	NY		12/26/2013	5.100	3,500,000	0	0	0	0	0	13,688,454	12/21/2016
706109381		YONKERS	NY		07/10/2014	4.930	18,165,609	0	0	0	0	0	167,969,432	12/08/2016
706108671		AVON	OH		01/23/2012	5.220	9,792,080	0	0	0	0	0	24,911,064	06/23/2016
706106711		BEDFORD	OH		06/30/2006	6.730	1,953,159	0	0	0	0	0	6,110,605	10/07/2016
706107147		CINCINNATI	OH		04/26/2007	5.590	5,059,999	0	0	0	0	0	23,803,437	06/23/2016
706109028		CINCINNATI	OH		08/15/2014	4.220	10,252,152	0	0	0	0	0	17,073,248	09/19/2016
706109245		COLUMBUS	OH		07/31/2014	3.840	10,544,193	0	0	0	0	0	20,283,044	10/11/2016
706109311		COLUMBUS	OH		11/27/2013	4.040	1,553,310	0	(188)	0	0	0	3,172,859	10/07/2016
706109316		COLUMBUS	OH		11/27/2013	4.040	2,201,263	0	(266)	0	0	0	4,261,780	10/07/2016
706109317		DUBLIN	OH		11/27/2013	4.040	2,653,942	0	(321)	0	0	0	5,208,000	10/07/2016
706109351		DUBLIN	OH		12/17/2013	4.800	12,445,831	0	0	0	0	0	16,797,972	06/23/2016
706109648		SOLON	OH		12/12/2014	5.000	17,707	0	0	0	0	0	148,579	12/15/2016
706108168		TULSA	OK		03/20/2009	7.790	47,893,466	0	0	0	0	0	208,196,859	11/10/2016
706109664		TULSA	OK		12/12/2014	5.000	88,533	0	0	0	0	0	33,783	12/15/2016
706106977		BEAVERTON	OR		12/20/2006	5.690	12,500,000	0	0	0	0	0	22,224,262	11/10/2016
706108813		BEAVERTON	OR		08/28/2012	3.890	8,025,791	0	0	0	0	0	13,613,527	06/23/2016
706109324		BEAVERTON	OR		12/02/2013	4.300	3,563,779	0	0	0	0	0	4,112,787	12/21/2016
706109495		BEAVERTON	OR		06/18/2014	4.680	8,138,907	0	0	0	0	0	11,272,911	06/23/2016
706109497		BEAVERTON	OR		06/30/2014	3.870	2,296,335	0	0	0	0	0	3,895,090	06/23/2016
706109935		BEAVERTON	OR		12/15/2015	4.450	2,860,410	0	0	0	0	0	3,961,859	06/23/2016
706109328		BEND	OR		12/02/2013	4.300	3,082,779	0	0	0	0	0	4,762,020	12/21/2016
706106626		PORTLAND	OR		06/29/2006	5.970	1,623,086	0	0	0	0	0	7,497,523	12/21/2016
706107241		PORTLAND	OR		04/30/2008	5.930	2,253,264	0	0	0	0	0	5,566,211	12/08/2016
706108560		PORTLAND	OR		08/11/2011	5.170	26,058,462	0	0	0	0	0	47,631,985	11/10/2016
706108613		PORTLAND	OR		09/29/2011	4.530	18,723,343	0	0	0	0	0	42,843,394	12/08/2016
706109005		PORTLAND	OR		08/13/2013	5.950	2,667,482	0	0	0	0	0	4,078,004	11/10/2016
706109106		PORTLAND	OR		07/03/2013	3.250	10,893,630	0	517	0	0	0	27,184,122	12/08/2016
706109212		PORTLAND	OR		12/18/2013	4.330	27,289,401	0	(2,976)	0	0	0	37,144,076	06/23/2016
706109266		PORTLAND	OR		12/17/2013	4.890	5,485,342	0	0	0	0	0	9,797,885	06/23/2016
706109341		PORTLAND	OR		12/05/2013	4.410	1,517,730	0	0	0	0	0	2,293,544	12/21/2016
706108658		LAWRENCEVILLE	GA		12/14/2011	4.980	5,805,965	0	0	0	0	0	9,122,820	09/19/2016
706105113		MARIETTA	GA		10/09/2003	5.010	540,588	0	0	0	0	0	8,457,084	09/19/2016
706108534		MARIETTA	GA		06/02/2011	5.310	7,138,897	0	0	0	0	0	14,875,700	12/08/2016
706109513		MARIETTA	GA		05/09/2014	2.435	27,426,500	0	0	0	0	0	47,455,572	09/19/2016
706109694		MARIETTA	GA		11/21/2014	3.710	4,935,708	0	0	0	0	0	7,020,597	12/08/2016
706109013		MCDONOUGH	GA		12/21/2012	3.200	2,923,656	0	(95)	0	0	0	4,051,531	12/22/2016
706109443		MCDONOUGH	GA		03/10/2014	3.080	55,094,000	0	0	0	0	0	88,132,054	12/21/2016
706109444		MCDONOUGH	GA		03/10/2014	2.285	29,666,000	0	0	0	0	0	47,455,721	12/21/2016
706109981		MCDONOUGH	GA		12/17/2015	4.080	1,292,308	0	(137)	0	0	0	1,790,096	12/22/2016
706109680		NEWNAN	GA		03/30/2015	3.160	106,020,000	0	0	0	0	0	153,613,607	10/07/2016
749000083		LONDON	GBR		01/27/2015	2.928	5,056,213	0	0	0	0	(974,906)	7,413,272	12/21/2016
749000085		LONDON	GBR		01/27/2015	2.928	6,773,416	0	0	0	0	(1,306,006)	11,081,801	12/21/2016
749000088		LONDON	GBR		05/06/2015	3.128	108,539,496	0	0	0	0	(20,927,880)	179,812,804	12/20/2016
749000099		LONDON	GBR		07/29/2015	3.410	40,697,882	0	0	0	0	(7,847,101)	62,289,333	12/09/2016
749000102		LONDON	GBR		08/27/2015	3.900	72,301,990	0	0	0	0	(13,890,733)	114,534,371	12/09/2016
749000108		LONDON	GBR		09/29/2015	3.070	54,791,227	0	0	0	0	(10,564,488)	130,659,232	12/21/2016
749000147		LONDON	GBR		06/22/2016	3.100	25,964,878	0	0	0	0	(4,892,908)	43,274,796	06/23/2016
749000148		LONDON	GBR		10/28/2016	2.850	67,367,638	0	0	0	0	689,678	96,706,811	10/28/2016
749000169		LONDON	GBR		12/19/2016	2.480	16,706,098	0	0	0	0	(99,373)	24,069,171	12/19/2016
706108558		SAN BRUNO	CA		08/04/2011	3.860	18,783,902	0	0	0	0	0	49,289,003	12/21/2016
706107753		SAN DIEGO	CA		03/28/2008	6.580	27,210,941	0	123,675	0	0	0	54,652,023	03/22/2016
706108708		SAN DIEGO	CA		06/21/2012	4.000	13,000,000	0	0	0	0	0	30,263,091	12/21/2016
706108924		SAN DIEGO	CA		10/26/2012	3.900	27,666,916	0	0	0	0	0	63,805,943	12/08/2016
706108930		SAN DIEGO	CA		12/20/2012	3.940	6,303,280	0	0	0	0	0	12,651,375	12/21/2016
706108931		SAN DIEGO	CA		11/28/2012	3.910	45,966,864	0	0	0	0	0	80,317,704	12/08/2016
706108984		SAN DIEGO	CA		02/07/2013	4.020	3,041,863	0	0	0	0	0	4,889,343	09/19/2016
706109997		SAN DIEGO	CA		12/29/2015	2.285	13,362,000	0	0	0	0	0	18,916,709	09/19/2016
706110103		SAN DIEGO	CA		10/11/2016	3.580	20,175,000	0	0	0	0	0	29,328,790	10/11/2016
706110104		SAN DIEGO	CA		10/11/2016	3.580	23,165,000	0	0	0	0	0	33,322,198	10/11/2016
706108466		SAN FRANCISCO	CA		04/01/2011	5.780	12,647,514	0	0	0	0	0	27,285,856	10/07/2016

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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
706108522		SAN FRANCISCO	CA		06/07/2011	4.550	29,832,575	0	0	0	0	0	109,001,631	12/21/2016
706108543		SAN FRANCISCO	CA		06/16/2011	4.470	27,084,825	0	0	0	0	0	73,412,278	09/19/2016
706108836		SAN FRANCISCO	CA		08/02/2012	3.340	12,006,591	0	0	0	0	0	23,589,755	12/08/2016
706108848		SAN FRANCISCO	CA		08/02/2012	3.650	19,650,000	0	0	0	0	0	31,087,855	12/08/2016
706108849		SAN FRANCISCO	CA		08/03/2012	3.340	17,236,735	0	0	0	0	0	39,788,411	12/08/2016
706109011		SAN FRANCISCO	CA		02/22/2013	4.980	82,578,280	0	0	0	0	0	133,457,640	09/19/2016
706109073		SAN FRANCISCO	CA		05/01/2013	2.970	5,382,633	0	0	0	0	0	9,587,735	12/08/2016
706109075		SAN FRANCISCO	CA		05/01/2013	2.970	8,665,311	0	0	0	0	0	15,445,317	06/23/2016
706109099		SAN FRANCISCO	CA		04/08/2013	3.250	934,398	0	0	0	0	0	2,425,582	12/21/2016
706109115		SAN FRANCISCO	CA		06/17/2013	3.250	5,572,948	0	0	0	0	0	31,063,966	09/19/2016
706109118		SAN FRANCISCO	CA		08/05/2013	3.100	19,137,686	0	0	0	0	0	42,299,828	11/10/2016
706109128		SAN FRANCISCO	CA		06/18/2013	3.000	1,412,161	0	0	0	0	0	2,937,550	10/11/2016
706109257		SAN FRANCISCO	CA		10/03/2013	3.840	5,265,139	0	0	0	0	0	9,249,542	06/23/2016
706109300		SAN FRANCISCO	CA		12/03/2013	3.900	18,461,539	0	0	0	0	0	38,020,790	06/23/2016
706109441		SAN FRANCISCO	CA		05/13/2014	3.740	31,714,298	0	0	0	0	0	64,458,928	10/20/2016
706109568		SAN FRANCISCO	CA		10/14/2014	4.980	959,043	0	0	0	0	0	1,549,951	09/19/2016
706109937		SAN FRANCISCO	CA		11/10/2015	3.770	19,650,000	0	0	0	0	0	31,087,855	12/08/2016
706110258		SAN FRANCISCO	CA		12/23/2016	3.730	88,535,000	0	0	0	0	0	210,525,640	12/23/2016
706107073		SAN JOSE	CA		03/13/2007	5.730	11,289,498	0	0	0	0	0	21,822,960	06/23/2016
706108299		SAN JOSE	CA		09/13/2010	6.000	16,400,181	0	0	0	0	0	44,246,057	06/23/2016
706108824		SAN JOSE	CA		10/02/2012	3.930	5,105,854	0	0	0	0	0	22,232,505	09/19/2016
706109558		SAN MATEO	CA		08/26/2014	4.030	5,730,887	0	0	0	0	0	8,569,090	11/10/2016
706108811		SAN PEDRO	CA		06/27/2012	3.570	18,030,000	0	0	0	0	0	42,125,387	09/19/2016
706107354		SAN RAFAEL	CA		09/17/2007	5.540	6,734,874	0	0	0	0	0	35,788,195	12/21/2016
706108547		SANTA ANA	CA		11/02/2011	4.450	29,397,476	0	0	0	0	0	66,952,245	12/15/2016
706108978		SANTA ANA	CA		05/20/2013	3.760	16,399,252	0	0	0	0	0	37,349,038	12/15/2016
706106994		SANTA BARBARA	CA		04/03/2007	5.530	2,853,006	0	0	0	0	0	22,698,455	09/19/2016
706108032		SANTA CLARA	CA		09/15/2008	6.300	4,267,874	0	0	0	0	0	16,190,169	12/21/2016
706109652		SANTA CLARITA	CA		12/12/2014	5.000	309,866	0	0	0	0	0	412,163	12/15/2016
706109955		SANTA CRUZ	CA		11/20/2015	4.240	4,602,733	0	0	0	0	0	6,389,105	12/21/2016
706107932		SANTA FE SPRINGS	CA		04/01/2008	5.930	3,152,647	0	0	0	0	0	11,393,114	06/09/2016
706108254		SANTA FE SPRINGS	CA		03/03/2010	6.300	9,204,427	0	0	0	0	0	24,500,963	09/19/2016
706108829		SANTA FE SPRINGS	CA		06/22/2012	3.400	2,360,110	0	0	0	0	0	7,173,807	09/19/2016
706108831		SANTA FE SPRINGS	CA		06/22/2012	3.400	2,413,982	0	0	0	0	0	6,670,649	09/19/2016
706109051		SANTA FE SPRINGS	CA		02/26/2013	3.110	6,945,265	0	0	0	0	0	15,143,159	06/23/2016
706109281		SANTA FE SPRINGS	CA		09/25/2013	4.550	662,202	0	0	0	0	0	1,788,547	06/23/2016
706109282		SANTA FE SPRINGS	CA		09/26/2013	4.550	2,033,910	0	0	0	0	0	4,869,296	09/19/2016
706109283		SANTA FE SPRINGS	CA		09/24/2013	4.550	2,360,281	0	0	0	0	0	4,753,928	12/08/2016
706109284		SANTA FE SPRINGS	CA		10/30/2013	4.550	3,827,950	0	0	0	0	0	7,905,172	12/08/2016
706109287		SANTA FE SPRINGS	CA		10/30/2013	4.550	1,610,771	0	0	0	0	0	3,490,405	06/23/2016
706110028		SANTA FE SPRINGS	CA		03/15/2016	3.190	6,100,000	0	0	0	0	0	8,097,441	03/15/2016
706109946		SANTA MARIA	CA		11/25/2015	4.270	27,652,283	0	0	0	0	0	36,044,787	12/21/2016
706110232		SANTA MARIA	CA		12/19/2016	3.430	20,100,000	0	0	0	0	0	26,952,139	12/19/2016
706108521		SANTA MONICA	CA		05/12/2011	4.930	8,708,534	0	0	0	0	0	21,708,609	06/23/2016
706108551		SANTA MONICA	CA		07/07/2011	4.140	123,713,750	0	0	0	0	0	245,934,767	10/07/2016
0599999. Mortgages in good standing - Commercial mortgages-all other							16,627,537,297	0	(816,839)	0	0	(91,924,582)	42,721,137,177	XXX
						0.000	0	0	0	0	0	0	0	
0699999. Mortgages in good standing - Mezzanine Loans							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
0799999. Mortgages in good standing not shown on Lines 0199999-0699999							0	0	0	0	0	0	0	XXX
0899999. Total Mortgages in good standing							18,120,187,038	0	(867,195)	0	0	(91,924,582)	47,327,215,374	XXX
717700110		TULARE	CA		01/25/1995	7.000	184,742	0	0	0	0	0	709,400	05/13/2015
0999999. Restructured mortgages - Farm Mortgages							184,742	0	0	0	0	0	709,400	XXX
						0.000	0	0	0	0	0	0	0	
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
1199999. Restructured mortgages - Residential mortgages-all other							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX

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
						0.000	0	0	0	0	0	0	0	
1399999. Restructured mortgages - Commercial mortgages-all other							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
1499999. Restructured mortgages - Mezzanine Loans							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
1599999. Restructured mortgages not shown on Lines 0999999-1499999							0	0	0	0	0	0	0	XXX
1699999. Total - Restructured Mortgages							184,742	0	0	0	0	0	709,400	XXX
717609551		BEARDSTOWN	IL		04/10/2006	6.100	441,583	0	0	0	0	0	2,018,500	12/30/2016
717610204		BEARDSTOWN	IL		09/17/2010	5.850	690,232	0	0	0	0	0	3,155,098	12/30/2016
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages							1,131,815	0	0	0	0	0	5,173,598	XXX
						0.000	0	0	0	0	0	0	0	
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							1,131,815	0	0	0	0	0	5,173,598	XXX
						0.000	0	0	0	0	0	0	0	
2599999. Mortgages in the process of foreclosure-Farm Mortgages							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
2699999. Mortgages in the process of foreclosure-Residential mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
2899999. Mortgages in the process of foreclosure-Commercial mortgages-insured or guaranteed							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
3099999. Mortgages in the process of foreclosure - Mezzanine Loans							0	0	0	0	0	0	0	XXX
						0.000	0	0	0	0	0	0	0	
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999							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							18,121,503,595	0	(867,195)	0	0	(91,924,582)	47,333,098,372	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
717611211	AUGUSTA	AR		06/07/2016	4.050	840,000	0	2,100,001
717611179	CASH	AR		06/27/2016	4.150	4,100,000	0	8,107,400
717611202	CHERRY VALLEY	AR		04/14/2016	4.250	1,300,000	0	2,900,003
717611289	DUMAS	AR		09/15/2016	3.400	1,380,000	0	3,925,002
717611186	GRIFFITHVILLE	AR		05/25/2016	3.750	2,160,000	0	4,690,600
717611204	HICKORY RIDGE	AR		08/19/2016	3.550	2,000,000	0	4,416,000
717611178	LAGRANGE	AR		03/17/2016	3.500	3,651,243	0	8,577,500
717611239	LEACHVILLE	AR		07/01/2016	4.000	840,000	0	2,050,001
717611188	MARION	AR		04/21/2016	3.600	570,000	0	3,300,000
717611336	MORO	AR		12/15/2016	3.270	5,000,000	0	8,947,870
717611133	NEWPORT	AR		02/22/2016	4.200	1,800,000	0	3,960,003
717611189	PINE BLUFF	AR		05/05/2016	4.900	2,400,000	0	6,400,000
717609839	TILLAR	AR		04/01/2016	6.300	257,628	0	2,020,313
717611250	TUCKERMAN	AR		06/03/2016	3.650	500,000	0	2,575,002
717611176	WYNNE	AR		06/13/2016	3.800	9,500,000	0	27,270,100
717610294	PHOENIX	AZ		04/01/2016	4.700	469,392	0	2,125,457
717611253	ACAMPO	CA		08/04/2016	3.650	1,350,000	0	7,160,100
717611287	BRADLEY	CA		08/10/2016	3.450	900,000	0	3,564,500
717611260	BRAWLEY	CA		08/10/2016	2.950	6,275,000	0	19,659,735
717611174	CHICO	CA		04/06/2016	4.790	2,295,415	0	4,608,782
717611275	CLEMENTS	CA		08/19/2016	4.400	1,560,000	0	2,763,500
717611259	EL CENTRO	CA		07/20/2016	3.300	1,651,500	0	3,296,644
717611304	HEALDSBURG	CA		09/02/2016	3.780	4,000,000	0	6,956,358
717611197	LINDEN	CA		04/18/2016	4.125	8,800,000	0	28,392,500
717611225	NAPA	CA		06/17/2016	3.750	2,500,000	500,000	7,896,080
717611263	NAPA	CA		08/04/2016	3.900	2,000,000	750,000	5,234,498
717611306	OAKVILLE	CA		11/08/2016	3.500	1,500,000	0	34,596,375
717611054	RUTHERFORD	CA		07/17/2015	4.250	0	4,463,025	41,116,807
717611252	RUTHERFORD	CA		08/22/2016	3.250	3,000,000	0	20,462,000
717611209	SOLEDAD	CA		04/20/2016	4.540	6,500,000	0	11,664,653
717611232	UKIAH	CA		05/25/2016	3.950	700,000	0	1,509,057
717611210	WESTMORLAND	CA		05/11/2016	3.950	7,400,000	0	11,343,200
717611203	WILLIAMS	CA		06/08/2016	4.180	1,856,594	0	4,210,554
717609655	DELANO	CA		04/01/2016	6.750	144,996	0	260,409
717611353	HUGO	CO		12/07/2016	4.550	3,750,000	0	7,665,900
717610457	IDALIA	CO		04/01/2016	5.150	334,678	0	1,167,076
717611200	ROGGEN	CO		06/02/2016	4.450	550,000	0	1,500,000
717611169	SHERIDAN LAKE	CO		06/03/2016	4.400	3,700,000	0	11,454,974
717610449	PALM BEACH	FL		03/30/2012	4.750	0	537,017	77,842,066
717610468	PALM BEACH	FL		03/30/2012	4.350	0	523,251	77,842,066
717611220	SEBRING	FL		07/28/2016	3.790	13,000,000	0	22,546,990
717611295	WEST PALM BEACH	FL		11/03/2016	4.750	4,500,000	0	13,702,700
717611337	BAINBRIDGE	GA		12/28/2016	4.090	5,000,000	0	11,806,837
717611338	BAINBRIDGE	GA		12/28/2016	2.600	6,000,000	0	14,168,205
717611185	LUCAS	IA		05/04/2016	4.350	455,000	0	1,477,943
717611206	SIBLEY	IA		06/28/2016	3.200	4,500,000	0	9,522,278
717611207	SIBLEY	IA		06/28/2016	3.850	6,000,000	0	12,696,371
717611224	SIBLEY	IA		06/28/2016	2.950	1,000,000	0	2,116,062
717611299	MATTOON	IL		09/14/2016	3.400	2,000,000	0	4,631,000
717610569	BROWNSTOWN	IN		04/01/2016	5.300	105,257	0	228,439
717611283	PEMBROKE	KY		08/09/2016	3.600	3,683,000	0	9,266,531
717611284	PEMBROKE	KY		08/09/2016	3.550	500,000	0	1,957,000
717611291	FOLSOM	LA		10/26/2016	4.400	1,100,000	0	2,200,001
717611294	FOLSOM	LA		10/26/2016	3.440	1,100,000	0	2,200,001
717611192	NATCHITOCHES	LA		07/11/2016	2.740	42,500,000	0	78,425,179
717611193	NATCHITOCHES	LA		07/11/2016	2.740	37,500,000	0	147,623,866
717611312	ZUMBROTA	MN		10/12/2016	3.950	303,316	0	676,075
717611315	ZUMBROTA	MN		10/12/2016	4.450	148,684	0	331,409
717610786	DUDLEY	MO		12/10/2013	4.250	0	120,905	2,746,449
717611148	PERRYVILLE	MO		03/24/2016	4.050	2,250,000	0	4,400,598
717611127	BATESVILLE	MS		09/21/2016	3.750	800,000	0	2,550,001
717611166	CLARKSDALE	MS		03/14/2016	4.150	2,704,500	0	6,437,888
717611167	CLARKSDALE	MS		03/14/2016	4.100	4,100,000	0	10,500,000
717611255	CLARKSDALE	MS		06/22/2016	3.650	1,235,000	0	3,300,000
717611314	CLARKSDALE	MS		10/06/2016	3.350	650,000	0	2,158,250

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
717611280	CLEVELAND	MS		08/10/2016	3.850	775,000	0	4,500,000
717611281	LAKE CORMORANT	MS		08/18/2016	3.200	840,000	0	2,450,001
717611173	SHAW	MS		02/26/2016	4.250	500,000	0	996,214
717611168	JACKSON	NE		02/01/2016	4.750	835,000	0	2,320,040
717610325	KEARNEY	NE		04/01/2016	5.750	117,718	0	520,099
717611278	YERINGTON	NV		09/22/2016	3.440	6,750,000	0	11,454,901
717611303	YERINGTON	NV		09/22/2016	3.280	1,050,000	0	1,781,874
717611245	COLUMBUS	OH		08/12/2016	3.780	6,600,000	0	14,650,001
717611125	MANSFIELD	OH		01/12/2016	4.230	1,000,000	0	2,220,661
717611292	ANTLERS	OK		09/19/2016	3.610	3,500,000	0	7,442,460
717611293	ANTLERS	OK		09/19/2016	3.440	3,500,000	0	7,442,460
717611242	CARLTON	OR		05/31/2016	4.200	126,286	0	310,670
717611370	ELSIE	OR		12/15/2016	3.520	22,000,000	0	125,840,099
717611272	SILVERTON	OR		10/07/2016	3.950	2,500,000	0	5,721,760
717611187	ORTLEY	SD		04/19/2016	4.350	4,500,000	0	10,589,450
717611271	WASTA	SD		09/13/2016	3.850	1,500,000	0	9,419,543
717609632	KATY	TX		04/01/2016	6.750	38,900	0	665,174
717611124	PASCO	WA		11/23/2015	4.950	0	200,000	2,153,374
717611162	TIETON	WA		02/02/2016	4.380	750,000	0	1,839,876
717611246	LAONA	WI		08/04/2016	4.000	6,000,000	0	13,620,248
0199999. Mortgages in good standing - Farm Mortgages						301,554,107	7,094,198	1,079,142,064
					0.000	0	0	0
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						0	0	0
					0.000	0	0	0
0399999. Mortgages in good standing - Residential mortgages-all other						0	0	0
					0.000	0	0	0
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed						0	0	0
706110075	BIRMINGHAM	AL		04/14/2016	2.685	16,718,117	1,400,835	27,117,231
752000144	SYDNEY	AUS		07/08/2016	4.350	7,840,044	0	12,362,615
706109100	CHANDLER	AZ		05/01/2013	3.550	0	663,519	17,449,374
706110146	PHOENIX	AZ		07/20/2016	3.490	5,450,087	0	7,766,310
706110147	PHOENIX	AZ		07/20/2016	3.490	2,362,637	0	3,385,995
706110084	ANAHEIM	CA		05/31/2016	3.660	5,000,000	0	6,649,743
706110154	BUENA PARK	CA		07/28/2016	3.210	31,883,000	0	64,354,795
706109970	CASTRO VALLEY	CA		02/22/2016	4.190	3,200,000	0	6,450,235
706110006	CHINO	CA		04/01/2016	4.040	9,991,667	0	13,531,824
706110007	CHINO	CA		04/01/2016	4.040	6,508,333	0	8,815,573
706110027	CHINO	CA		10/13/2016	4.210	16,500,000	0	23,892,016
706110089	CITY OF INDUSTRY	CA		07/01/2016	3.790	7,806,000	0	11,071,271
706110116	CITY OF INDUSTRY	CA		09/15/2016	3.700	7,200,000	0	9,510,503
706110117	CITY OF INDUSTRY	CA		09/15/2016	3.700	3,162,000	0	4,296,662
706110118	CITY OF INDUSTRY	CA		09/15/2016	3.700	3,200,535	0	4,327,466
706110120	CITY OF INDUSTRY	CA		09/15/2016	3.700	2,643,000	0	3,552,100
706110121	CITY OF INDUSTRY	CA		09/15/2016	3.700	2,475,000	0	3,333,897
706109557	CORONA	CA		08/18/2014	4.780	0	2,849,531	67,274,353
706110160	CORONA	CA		12/16/2016	4.200	553	0	32,560,192
706110238	COSTA MESA	CA		12/28/2016	3.190	41,940,200	0	61,026,578
706110037	DANVILLE	CA		03/31/2016	3.500	74,286,500	0	100,581,074
706110174	DANVILLE	CA		09/08/2016	2.885	4,500,000	0	7,536,046
706110200	FREMONT	CA		09/01/2016	2.435	3,570,000	0	5,626,929
706109672	GLENDALE	CA		05/01/2015	3.950	0	27,919,808	80,938,012
706110050	LAGUNA NIGUEL	CA		05/11/2016	3.490	5,137,500	0	9,506,132
706110129	LOS ANGELES	CA		10/05/2016	3.600	20,332,200	0	28,784,131
706110205	LOS ANGELES	CA		10/04/2016	3.380	13,696,200	0	27,254,387
706110206	LOS ANGELES	CA		10/04/2016	3.380	35,218,800	0	64,495,191
706110081	PLEASANTON	CA		04/29/2016	3.790	20,556,650	0	34,256,159
706110163	PLEASANTON	CA		08/15/2016	3.500	44,293,500	0	132,670,814
706110158	POMONA	CA		06/30/2016	3.180	5,100,000	0	9,388,324
706110137	RIVERSIDE	CA		08/01/2016	3.860	3,300,000	0	4,882,894
706110103	SAN DIEGO	CA		10/11/2016	3.580	20,175,000	0	29,328,790
706110104	SAN DIEGO	CA		10/11/2016	3.580	23,165,000	0	33,322,198
706109011	SAN FRANCISCO	CA		02/22/2013	4.980	0	977,923	133,457,661
706109568	SAN FRANCISCO	CA		10/14/2014	4.980	0	707,624	1,549,944

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706110258	SAN FRANCISCO	CA		12/23/2016	3.730	88,535,000	0	210,525,640
706110028	SANTA FE SPRINGS	CA		03/15/2016	3.190	6,100,000	0	8,097,441
706110232	SANTA MARIA	CA		12/19/2016	3.430	20,100,000	0	26,952,139
706110014	SANTA MONICA	CA		06/01/2016	3.990	6,783,000	0	14,079,077
706109992	TUSTIN	CA		02/10/2016	3.990	16,050,000	0	24,810,696
706109314	ARVADA	CO		11/27/2013	4.040	0	68,687	8,327,822
706110100	AURORA	CO		07/15/2016	3.760	8,779,672	0	11,682,129
706110173	AURORA	CO		08/31/2016	3.630	54,555,000	0	74,530,238
706108977	DENVER	CO		05/01/2013	4.920	0	768,432	40,198,755
706109313	DENVER	CO		11/27/2013	4.040	0	84,894	9,851,221
706110059	DENVER	CO		05/06/2016	3.850	57,025,000	0	184,907,379
706110085	HIGHLANDS RANCH	CO		06/09/2016	3.720	17,040,000	0	27,833,468
706110193	BRANFORD	CT		10/27/2016	3.650	2,344,806	0	3,854,588
706108539	WASHINGTON	DC		04/01/2016	4.530	1,211,385	0	2,529,983
706109107	WASHINGTON	DC		04/01/2016	3.440	1,228,091	0	2,640,313
706110187	WASHINGTON	DC		09/20/2016	2.435	12,599,140	0	19,125,252
706110196	WASHINGTON	DC		09/21/2016	3.310	66,500,000	0	108,758,267
706110240	WASHINGTON	DC		12/21/2016	3.470	51,000,000	0	71,891,631
706108176	MIAMI	FL		04/01/2016	8.000	1,389,981	0	4,616,135
706110235	BOYNTON BEACH	FL		12/14/2016	3.850	7,040,000	0	9,453,948
706110149	DAVENPORT	FL		07/20/2016	3.490	4,412,460	0	7,001,763
706110150	DAVENPORT	FL		07/20/2016	3.490	3,435,869	0	4,787,919
706110004	FORT LAUDERDALE	FL		01/05/2016	3.980	26,000,000	0	37,124,264
706110151	GROVELAND	FL		07/20/2016	3.490	1,833,650	0	2,704,193
706110053	LANTANA	FL		04/05/2016	3.135	26,705,200	0	39,887,461
706109312	MIAMI	FL		11/27/2013	4.040	0	152,231	15,093,046
706110000	MIAMI	FL		03/11/2016	3.450	13,121,000	0	23,079,662
706110008	ORLANDO	FL		01/05/2016	2.535	50,000,000	0	66,579,317
706110062	ORLANDO	FL		04/20/2016	4.040	2,882,450	0	4,252,488
706110136	ORLANDO	FL		05/31/2016	2.635	21,680,000	0	28,132,085
706109213	PALM HARBOR	FL		09/04/2013	3.990	0	708,025	20,487,557
706110131	ST PETERSBURG	FL		06/09/2016	2.935	4,730,571	51,564	8,377,810
706110194	ST PETERSBURG	FL		10/27/2016	3.650	6,558,060	0	10,472,740
706109310	TAMPA	FL		11/27/2013	4.040	0	51,322	4,728,694
706110142	TAMPA	FL		06/30/2016	2.935	11,861,846	1,510,397	20,820,489
706110252	ALPHARETTA	GA		12/21/2016	4.060	3,702,050	0	5,004,977
706108979	ATLANTA	GA		11/19/2012	3.920	0	730,918	16,802,964
706109814	ATLANTA	GA		06/25/2015	3.117	0	18,881,775	67,189,594
706110249	ATLANTA	GA		12/20/2016	3.010	37,500,120	0	57,401,104
706108729	DECATUR	GA		04/02/2012	4.650	0	733,013	17,965,918
706109315	DECATUR	GA		11/27/2013	4.040	0	69,652	6,307,341
706110125	FAIRBURN	GA		07/18/2016	3.650	9,124,593	0	12,520,246
706110164	KENNESAW	GA		09/01/2016	3.650	6,343,768	0	8,704,589
706110165	KENNESAW	GA		07/18/2016	3.650	1,356,639	0	1,861,343
706110015	LAWRENCEVILLE	GA		02/24/2016	2.580	22,200,000	474,020	28,373,710
706109013	MCDONOUGH	GA		12/21/2012	3.200	0	34,680	4,051,533
706109981	MCDONOUGH	GA		12/17/2015	4.080	0	17,112	1,790,095
706110034	PEACHTREE CITY	GA		03/25/2016	2.535	7,803,000	0	10,928,599
706108546	HONOLULU	HI		07/12/2011	5.870	0	814,751	104,647,830
706109113	HONOLULU	HI		05/29/2013	5.410	0	299,264	38,524,422
706109190	BOLINGBROOK	IL		11/13/2013	3.210	0	329,731	3,763,327
706108548	CHICAGO	IL		08/18/2011	5.070	0	200,654	691,366
706108574	CHICAGO	IL		08/18/2011	5.070	0	311,159	893,798
706108575	CHICAGO	IL		08/18/2011	5.070	0	389,676	1,130,895
706108576	CHICAGO	IL		08/18/2011	5.070	0	203,562	689,248
706108577	CHICAGO	IL		08/18/2011	5.070	0	1,221,373	4,002,028
706108918	CHICAGO	IL		08/10/2012	3.900	0	273,020	6,913,574
706108929	CHICAGO	IL		09/12/2012	3.940	0	624,010	17,990,971
706109044	CHICAGO	IL		02/22/2013	4.500	0	1,187,439	31,774,345
706109055	CHICAGO	IL		02/14/2013	3.650	0	901,407	195,158,074
706109541	CHICAGO	IL		07/09/2014	2.856	0	21,347,191	114,307,621
706110111	CHICAGO	IL		08/24/2016	4.060	42,119,000	0	65,084,319
706108908	DES PLAINES	IL		08/10/2012	3.900	0	1,122,757	25,294,780
706109188	ELK GROVE VILLAGE	IL		08/26/2013	3.210	0	280,642	3,551,884
706109189	ELK GROVE VILLAGE	IL		08/26/2013	3.210	0	267,073	4,141,241

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706109019	JOLIET	IL		12/21/2012	3.200	0	116,654	13,046,106
706109980	JOLIET	IL		12/17/2015	4.080	0	57,782	5,786,283
706109012	RIVER GROVE	IL		03/01/2013	3.950	0	2,071,661	8,422,992
706108917	SCHILLER PARK	IL		08/10/2012	3.900	0	225,057	11,324,270
706108916	WOOD DALE	IL		08/10/2012	3.900	0	140,584	3,624,891
706109448	WALTON	KY		04/25/2014	4.290	0	280,951	12,432,920
706109134	BOSTON	MA		09/25/2013	5.200	0	7,996,978	55,347,004
706109262	NORWOOD	MA		12/12/2013	4.670	0	764,517	61,464,811
706109116	PEABODY	MA		06/18/2013	3.300	0	696,055	90,536,409
706110179	PEABODY	MA		12/15/2016	3.510	2,080,000	0	3,492,898
706109566	WALTHAM	MA		09/04/2014	2.817	0	13,415,420	66,043,870
706109263	WEST ROXBURY	MA		12/16/2013	4.650	0	766,833	19,716,824
706109020	BELCAMP	MD		12/21/2012	3.200	0	78,271	9,379,388
706109038	BELCAMP	MD		12/21/2012	3.200	0	79,435	9,208,910
706109978	BELCAMP	MD		12/17/2015	4.080	0	31,594	3,390,015
706109979	BELCAMP	MD		12/17/2015	4.080	0	22,567	2,342,588
706108677	GERMANTOWN	MD		04/26/2012	4.250	0	952,645	22,962,584
706104758	LAUREL	MD		04/01/2016	5.990	160,766	0	746,708
706109157	SILVER SPRING	MD		07/19/2013	3.470	0	668,925	13,437,470
706109963	GUADALAJARA	MEX		01/26/2016	4.670	30,500,000	0	50,333,247
706110133	GUADALAJARA	MEX		11/17/2016	4.300	166,541,998	0	244,030,033
706110073	MINNEAPOLIS	MN		03/30/2016	2.785	15,080,000	0	20,235,412
706110056	ST LOUIS	MO		04/19/2016	3.360	5,000,000	0	7,198,010
706110166	CHARLOTTE	NC		09/09/2016	3.650	29,570,000	0	41,269,448
706109999	RALEIGH	NC		01/14/2016	2.704	19,458,072	5,733,259	35,933,192
706106030	BELLE MEAD	NJ		08/29/2005	4.890	0	479,993	9,441,611
706110175	BELLE MEAD	NJ		09/27/2016	3.000	22,032,500	0	34,232,956
706108196	HOLMDEL	NJ		04/01/2016	8.000	313,689	0	1,113,173
706109003	ENGLEWOOD	NJ		01/14/2013	3.650	0	1,166,847	12,230,413
706110055	JERSEY CITY	NJ		06/13/2016	3.720	35,010,000	0	88,128,592
706109393	LYNDHURST	NJ		06/04/2014	3.590	0	445,319	27,259,858
706110176	NORTH BRUNSWICK	NJ		09/27/2016	3.000	28,000,000	0	53,366,528
706110105	NUTLEY	NJ		08/01/2016	3.600	6,855,000	0	11,431,679
706110177	RAHWAY	NJ		09/27/2016	3.000	8,560,000	0	12,769,792
706110247	SECAUCUS	NJ		12/23/2016	3.680	6,630,000	0	10,000,436
750000176	ROTTERDAM	NLD		12/21/2016	1.930	23,294,366	0	40,882,653
706107669	NEW YORK	NY		11/19/2007	5.890	0	215,196	10,042,469
706107670	NEW YORK	NY		11/19/2007	5.890	0	554,690	27,029,191
706107671	NEW YORK	NY		11/19/2007	5.890	0	139,083	5,139,133
706108897	NEW YORK	NY		10/24/2012	4.250	0	1,228,875	57,074,358
706108901	NEW YORK	NY		09/26/2012	4.400	0	960,887	33,246,560
706108902	NEW YORK	NY		09/26/2012	4.400	0	271,019	9,377,235
706108907	NEW YORK	NY		10/01/2012	3.250	0	1,221,887	75,199,438
706109940	NEW YORK	NY		08/09/2016	3.900	11,465,000	0	50,235,494
706109968	NEW YORK	NY		01/15/2016	4.290	15,961,500	0	26,637,402
706110002	NEW YORK	NY		01/26/2016	4.010	52,330,356	0	277,492,515
706110043	NEW YORK	NY		05/05/2016	3.280	13,342,900	0	82,058,811
706110077	NEW YORK	NY		05/24/2016	3.530	15,650,000	0	33,309,587
706110078	NEW YORK	NY		05/24/2016	3.640	7,140,000	0	12,007,671
706110096	NEW YORK	NY		06/22/2016	3.540	19,390,000	0	45,556,474
706110108	NEW YORK	NY		04/28/2016	4.850	23,425,514	0	50,466,516
706110109	NEW YORK	NY		04/28/2016	5.490	9,796,539	0	21,180,928
706110167	NEW YORK	NY		09/14/2016	3.400	23,000,000	0	32,681,467
706110197	NEW YORK	NY		08/31/2016	2.600	7,201,121	0	15,803,934
706110198	NEW YORK	NY		08/09/2016	3.135	1,810,263	0	7,979,310
706110020	PLAINVIEW	NY		06/13/2016	3.900	20,335,079	0	30,049,920
706110172	STATEN ISLAND	NY		09/20/2016	3.940	2,250,000	0	3,457,663
706109311	COLUMBUS	OH		11/27/2013	4.040	0	33,765	3,172,859
706109316	COLUMBUS	OH		11/27/2013	4.040	0	47,849	4,261,780
706109317	DUBLIN	OH		11/27/2013	4.040	0	57,689	5,208,000
706109023	GROVE CITY	OH		12/21/2012	3.200	0	55,854	6,390,751
706109977	GROVE CITY	OH		12/17/2015	4.080	0	17,736	1,817,126
706109021	GROVEPORT	OH		12/21/2012	3.200	0	59,265	7,093,801
706109022	GROVEPORT	OH		12/21/2012	3.200	0	60,771	7,859,221
706109975	GROVEPORT	OH		12/17/2015	4.080	0	29,811	3,452,192

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706109976	GROVEPORT	OH		12/17/2015	4.080	0	37,136	3,980,143
706109199	PORTLAND	OR		08/06/2013	2.788	0	36,896	26,404,966
706109212	PORTLAND	OR		12/18/2013	4.330	0	744,025	37,144,076
706110038	PORTLAND	OR		03/07/2016	3.580	30,328,800	0	59,879,938
706109966	BEDFORD	PA		01/15/2016	3.990	21,735,000	0	33,485,374
706108982	LEVITTOWN	PA		11/29/2012	3.990	0	654,657	7,609,152
706109117	MIDDLETOWN	PA		05/21/2013	3.030	0	84,163	10,162,942
706109983	MIDDLETOWN	PA		12/17/2015	4.080	0	29,792	3,199,515
706109984	PHILADELPHIA	PA		12/17/2015	4.080	0	59,295	6,248,354
706110152	GREENVILLE	SC		07/20/2016	3.490	1,831,107	0	3,044,357
706110153	GREENVILLE	SC		07/20/2016	3.490	1,551,355	0	2,326,783
706109024	MEMPHIS	TN		12/21/2012	3.200	0	136,533	17,325,417
706109025	MEMPHIS	TN		05/21/2013	3.030	0	67,847	8,233,549
706109026	MEMPHIS	TN		12/21/2012	3.200	0	48,729	5,217,566
706109972	MEMPHIS	TN		12/17/2015	4.080	0	81,001	9,203,681
706109973	MEMPHIS	TN		12/17/2015	4.080	0	46,041	4,969,289
706109974	MEMPHIS	TN		12/17/2015	4.080	0	29,605	2,838,421
706110063	NASHVILLE	TN		04/20/2016	4.040	8,647,350	0	13,001,531
706108508	AUSTIN	TX		04/18/2011	4.830	0	1,193,110	47,476,148
706108709	AUSTIN	TX		03/15/2012	4.500	0	733,602	71,680,861
706110046	AUSTIN	TX		04/20/2016	4.040	13,451,433	0	19,066,983
706110065	CARROLLTON	TX		03/15/2016	3.360	5,109,000	0	7,523,008
706109305	CONROE	TX		10/01/2013	4.320	0	1,284,047	4,756,209
706109163	COPPELL	TX		04/01/2016	2.800	168,591	0	324,231
706109175	COPPELL	TX		04/01/2016	2.800	177,772	0	332,073
706109176	COPPELL	TX		04/01/2016	2.800	208,362	0	351,995
706109177	COPPELL	TX		04/01/2016	2.800	103,905	0	170,152
706109178	COPPELL	TX		04/01/2016	2.800	80,620	0	125,460
706108465	DALLAS	TX		04/01/2016	4.950	1,291,590	0	2,753,654
706109309	DALLAS	TX		11/27/2013	4.040	0	147,793	13,225,435
706109386	DALLAS	TX		03/17/2014	3.610	0	392,776	42,629,565
706109923	DALLAS	TX		06/20/2016	4.510	59,017,059	20,482,941	118,949,497
706110066	DALLAS	TX		06/01/2016	3.610	2,673,529	0	4,776,000
706110067	DALLAS	TX		06/01/2016	3.610	1,699,412	0	3,035,200
706110068	DALLAS	TX		06/01/2016	3.610	1,627,059	0	2,905,274
706110122	DALLAS	TX		12/28/2016	4.650	51,393,200	0	234,956,883
706110138	DALLAS	TX		08/16/2016	3.080	11,683,500	0	17,704,757
706110181	DALLAS	TX		08/01/2016	2.785	9,011,700	0	11,725,172
706108999	FORT WORTH	TX		02/22/2013	4.500	0	1,575,557	87,484,600
706109027	FORT WORTH	TX		12/21/2012	3.200	0	60,971	7,215,135
706109982	FORT WORTH	TX		12/17/2015	4.080	0	25,508	2,702,883
706110025	GRAPEVINE	TX		03/18/2016	2.385	8,399,700	0	10,626,841
706108638	HOUSTON	TX		03/21/2012	4.500	0	83,023	3,379,192
706108640	HOUSTON	TX		03/21/2012	4.500	0	89,409	2,780,045
706109045	HOUSTON	TX		02/22/2013	4.500	0	844,049	26,688,629
706110061	HOUSTON	TX		04/20/2016	4.040	25,621,778	0	36,953,588
706110195	HOUSTON	TX		09/20/2016	3.580	40,000,000	0	62,185,763
706110060	HUMBLE	TX		04/20/2016	4.040	7,045,989	0	10,962,616
706110207	PFLUGERVILLE	TX		09/09/2016	3.190	9,880,000	0	16,522,869
706110057	RICHARDSON	TX		06/30/2016	3.530	7,000,000	0	10,769,980
706108636	ROSENBERG	TX		03/21/2012	4.500	0	744,013	18,902,004
706108639	ROSENBERG	TX		03/21/2012	4.500	0	383,182	9,774,359
706110220	SAN ANTONIO	TX		10/31/2016	2.935	4,595,838	26,849	7,259,557
706108637	SPRING	TX		03/21/2012	4.500	0	86,216	3,401,146
749000156	COALVILLE	GBR		10/28/2016	2.600	4,155,543	0	6,038,176
749000147	LONDON	GBR		06/22/2016	3.100	30,857,786	0	43,274,796
749000148	LONDON	GBR		10/28/2016	2.850	66,677,960	0	96,706,811
749000169	LONDON	GBR		12/19/2016	2.480	16,805,471	0	24,069,171
706110236	ALEXANDRIA	VA		11/17/2016	3.510	5,635,000	0	9,667,886
706108430	ARLINGTON	VA		12/16/2010	3.520	0	1,208,372	58,754,083
706108833	ARLINGTON	VA		08/08/2012	4.740	0	1,279,429	48,069,830
706110092	ARLINGTON	VA		07/05/2016	3.390	21,199,550	0	30,469,577
706110148	RUTHER GLEN	VA		07/20/2016	3.490	2,138,835	0	3,223,536
706109450	BELLEVUE	WA		06/11/2014	4.980	0	8,589,541	87,819,840
706109631	BELLEVUE	WA		11/06/2014	3.600	0	3,059,346	77,550,105

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
706110036	BELLEVUE	WA		05/06/2016	3.840	19,600,000	0	31,692,389
706110054	BELLEVUE	WA		11/18/2016	3.900	4,975,000	0	8,049,899
706109168	ISSAQUAH	WA		11/13/2013	5.650	0	339,375	60,682,606
706110079	KENT	WA		08/23/2016	3.720	14,020,000	0	20,441,288
706108898	RENTON	WA		08/31/2012	3.730	0	961,593	28,684,707
706108899	RENTON	WA		08/31/2012	3.730	0	907,164	26,115,296
706109046	SEATTLE	WA		02/22/2013	3.570	0	1,200,231	36,857,801
706109952	SEATTLE	WA		02/23/2016	5.050	2,895,000	0	4,217,397
706110110	SEATTLE	WA		06/17/2016	4.280	4,166,667	0	6,848,689
706110135	SEATTLE	WA		07/14/2016	3.100	48,800,000	0	71,070,450
706108680	BROOKFIELD	WI		12/30/2011	3.850	0	1,243,934	19,030,633
0599999. Mortgages in good standing - Commercial mortgages-all other						2,357,308,998	178,773,146	7,141,498,329
					0.000	0	0	0
0699999. Mortgages in good standing - Mezzanine Loans						0	0	0
					0.000	0	0	0
0799999. Mortgages in good standing not shown on Lines 0199999-0699999						0	0	0
0899999. Total Mortgages in good standing						2,658,863,105	185,867,344	8,220,640,393
					0.000	0	0	0
0999999. Restructured mortgages - Farm Mortgages						0	0	0
					0.000	0	0	0
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed						0	0	0
					0.000	0	0	0
1199999. Restructured mortgages - Residential mortgages-all other						0	0	0
					0.000	0	0	0
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed						0	0	0
					0.000	0	0	0
1399999. Restructured mortgages - Commercial mortgages-all other						0	0	0
					0.000	0	0	0
1499999. Restructured mortgages - Mezzanine Loans						0	0	0
					0.000	0	0	0
1599999. Restructured mortgages not shown on Lines 0999999-1499999						0	0	0
1699999. Total - Restructured Mortgages						0	0	0
					0.000	0	0	0
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages						0	0	0
					0.000	0	0	0
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						0	0	0
					0.000	0	0	0
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						0	0	0
					0.000	0	0	0
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed						0	0	0
					0.000	0	0	0
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other						0	0	0
					0.000	0	0	0
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans						0	0	0
					0.000	0	0	0
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
					0.000	0	0	0
2599999. Mortgages in process of foreclosure-Farm Mortgages						0	0	0
					0.000	0	0	0
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						0	0	0
					0.000	0	0	0
2799999. Mortgages in process of foreclosure-Residential mortgages-all other						0	0	0
					0.000	0	0	0
2899999. Mortgages in process of foreclosure-Commercial mortgages-insured or guaranteed						0	0	0
					0.000	0	0	0
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other						0	0	0

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
					0.000	0	0	0
3099999. Mortgages in process of foreclosure - Mezzanine Loans						0	0	0
					0.000	0	0	0
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						2,658,863,105	185,867,344	8,220,640,393

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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
717609588	HARRISBURG	AR		03/16/2006	04/14/2016	547,219	0	0	0	0	0	0	547,219	547,219	0	0	0
717609821	HARRISBURG	AR		06/06/2007	04/14/2016	480,878	0	0	0	0	0	0	473,154	473,154	0	0	0
717700315	JEFFERSON	AR		02/29/1996	01/08/2016	42,587	0	0	0	0	0	0	42,587	42,587	0	0	0
717610860	KNOBEL	AR		09/25/2014	10/31/2016	612,173	0	0	0	0	0	0	598,686	598,686	0	0	0
717610407	LAGRANGE	AR		12/13/2011	03/18/2016	3,618,624	0	0	0	0	0	0	3,618,624	3,618,624	0	0	0
717610300	MARION	AR		01/14/2011	04/21/2016	579,426	0	0	0	0	0	0	570,677	570,677	0	0	0
717609787	MARVELL	AR		05/03/2007	06/01/2016	577,054	0	0	0	0	0	0	567,785	567,785	0	0	0
717610329	MARVELL	AR		04/07/2011	06/01/2016	369,478	0	0	0	0	0	0	365,107	365,107	0	0	0
717609802	PINE BLUFF	AR		06/15/2007	05/05/2016	1,495,673	0	0	0	0	0	0	1,465,525	1,465,525	0	0	0
706108623	GLENDALE	AZ		09/29/2011	01/06/2016	140,705,696	0	0	0	0	0	0	140,455,542	140,455,542	0	0	0
717610173	ACAMPO	CA		07/01/2010	08/04/2016	1,206,000	0	0	0	0	0	0	1,206,000	1,206,000	0	0	0
706104490	ANAHEIM	CA		12/26/2001	12/21/2016	50,281	0	0	0	0	0	0	3,999	3,999	0	0	0
706105097	ANAHEIM	CA		09/09/2003	12/21/2016	568,899	0	0	0	0	0	0	376,758	376,758	0	0	0
706108348	BAKERSFIELD	CA		08/26/2010	12/20/2016	3,722,181	0	0	0	0	0	0	3,653,630	3,653,630	0	0	0
706108349	BAKERSFIELD	CA		08/26/2010	12/20/2016	8,699,776	0	0	0	0	0	0	8,539,554	8,539,554	0	0	0
717610317	BRAWLEY	CA		04/27/2011	08/10/2016	1,615,562	0	0	0	0	0	0	1,615,562	1,615,562	0	0	0
717610516	BRAWLEY	CA		06/25/2012	08/10/2016	4,607,713	0	0	0	0	0	0	4,607,713	4,607,713	0	0	0
706106653	BUENA PARK	CA		07/21/2006	06/09/2016	5,165,300	0	0	0	0	0	0	5,165,300	5,165,300	0	0	0
706106658	BUENA PARK	CA		07/21/2006	06/09/2016	4,084,700	0	0	0	0	0	0	4,084,700	4,084,700	0	0	0
717610616	CHICO	CA		02/07/2013	10/17/2016	2,548,000	0	0	0	0	0	0	2,548,000	2,548,000	0	0	0
717610216	CHOWCHILLA	CA		09/17/2010	01/11/2016	401,072	0	0	0	0	0	0	401,072	401,072	0	0	0
706106635	CITY OF INDUSTRY	CA		07/26/2006	07/05/2016	5,510,221	0	0	0	0	0	0	5,403,820	5,403,820	0	0	0
706106790	CITY OF INDUSTRY	CA		10/05/2006	09/15/2016	3,447,806	0	0	0	0	0	0	3,363,463	3,363,463	0	0	0
706106791	CITY OF INDUSTRY	CA		10/05/2006	09/15/2016	3,527,987	0	0	0	0	0	0	3,441,681	3,441,681	0	0	0
706106792	CITY OF INDUSTRY	CA		10/05/2006	09/15/2016	1,804,084	0	0	0	0	0	0	1,759,951	1,759,951	0	0	0
706106793	CITY OF INDUSTRY	CA		10/05/2006	09/15/2016	15,635,399	0	0	0	0	0	0	15,252,910	15,252,910	0	0	0
706106794	CITY OF INDUSTRY	CA		10/05/2006	09/15/2016	3,487,897	0	0	0	0	0	0	3,402,573	3,402,573	0	0	0
706106795	CITY OF INDUSTRY	CA		10/05/2006	09/15/2016	2,084,719	0	0	0	0	0	0	2,033,720	2,033,720	0	0	0
717610311	CUTLER	CA		02/28/2011	07/12/2016	793,095	0	0	0	0	0	0	783,184	783,184	0	0	0
706105108	DANVILLE	CA		10/14/2003	09/08/2016	1,840,996	0	0	0	0	0	0	1,395,115	1,395,115	0	0	0
717609930	DAVIS	CA		12/28/2007	10/14/2016	2,450,000	0	0	0	0	0	0	2,400,000	2,400,000	0	0	0
717610158	DAVIS	CA		07/01/2010	10/14/2016	2,200,000	0	0	0	0	0	0	2,100,000	2,100,000	0	0	0
717609655	DELANO	CA		04/01/2016	06/29/2016	0	0	(248)	0	0	(248)	0	144,748	144,748	0	0	0
706106513	ESCONDIDO	CA		06/05/2006	06/01/2016	4,729,276	0	0	0	0	0	0	4,678,477	4,678,477	0	0	0
706106502	HAYWARD	CA		08/08/2006	08/05/2016	14,801,881	0	0	0	0	0	0	14,208,886	14,208,886	0	0	0
706106607	LAGUNA HILLS	CA		08/09/2006	08/17/2016	6,885,000	0	0	0	0	0	0	6,885,000	6,885,000	0	0	0
706106512	LAGUNA NIGUEL	CA		05/19/2006	05/12/2016	6,764,242	0	0	0	0	0	0	6,649,962	6,649,962	0	0	0
706106594	LIVERMORE	CA		08/17/2006	09/19/2016	3,174,819	0	0	0	0	0	0	3,122,329	3,122,329	0	0	0
717609845	LODI	CA		12/31/2007	08/22/2016	473,350	0	0	0	0	0	0	446,462	446,462	0	0	0
706106333	LOS ANGELES	CA		03/03/2006	02/17/2016	22,999,940	0	0	0	0	0	0	22,842,615	22,842,615	0	0	0
706106583	LOS ANGELES	CA		07/27/2006	07/15/2016	4,259,323	0	0	0	0	0	0	4,206,658	4,206,658	0	0	0
706108415	MIRA LOMA	CA		10/20/2010	11/15/2016	60,395,386	0	0	0	0	0	0	59,381,581	59,381,581	0	0	0
706108554	MIRA LOMA	CA		05/18/2011	11/15/2016	41,052,094	0	0	0	0	0	0	40,371,054	40,371,054	0	0	0
717610237	NAPA	CA		01/19/2011	02/22/2016	1,663,200	0	0	0	0	0	0	1,663,200	1,663,200	0	0	0
717610238	NAPA	CA		01/19/2011	02/22/2016	3,049,200	0	0	0	0	0	0	3,049,200	3,049,200	0	0	0
706109729	OAKLAND	CA		12/22/2014	10/03/2016	15,185,000	0	0	0	0	0	0	15,185,000	15,185,000	0	0	0
706106606	ONTARIO	CA		08/09/2006	07/07/2016	4,003,500	0	0	0	0	0	0	4,003,500	4,003,500	0	0	0
706106919	PACIFICA	CA		12/28/2006	12/15/2016	2,907,085	0	0	0	0	0	0	2,838,741	2,838,741	0	0	0
706106889	REDONDO BEACH	CA		11/06/2006	10/05/2016	26,250,483	0	0	0	0	0	0	25,880,746	25,880,746	0	0	0
706106804	RIVERSIDE	CA		10/05/2006	09/15/2016	3,982,386	0	0	0	0	0	0	3,882,783	3,882,783	0	0	0
706107619	ROSEVILLE	CA		10/24/2007	03/18/2016	4,850,302	0	0	0	0	0	0	4,748,550	4,748,550	0	0	0
717609843	RUTHERFORD	CA		12/31/2007	08/22/2016	2,331,940	0	0	0	0	0	0	2,197,208	2,197,208	0	0	0
706106495	SAN FRANCISCO	CA		08/09/2006	08/11/2016	25,753,430	0	0	0	0	0	0	25,395,158	25,395,158	0	0	0
706108752	SAN FRANCISCO	CA		07/19/2012	08/11/2016	19,014,709	0	0	0	0	0	0	18,766,338	18,766,338	0	0	0
706104491	SAN JOSE	CA		12/26/2001	12/21/2016	58,403	0	0	0	0	0	0	4,645	4,645	0	0	0
706106343	SAN JOSE	CA		06/01/2006	06/03/2016	4,198,576	0	0	0	0	0	0	4,152,662	4,152,662	0	0	0
706109479	SANTA CLARITA	CA		01/15/2015	04/28/2016	7,750,000	0	0	0	0	0	0	7,750,000	7,750,000	0	0	0
706105710	SANTA MONICA	CA		12/21/2004	06/01/2016	5,460,829	0	0	0	0	0	0	5,354,733	5,354,733	0	0	0
706108353	SANTA MONICA	CA		08/26/2010	12/20/2016	4,017,652	0	0	0	0	0	0	3,943,659	3,943,659	0	0	0
706109372	THOUSAND OAKS	CA		01/21/2014	10/19/2016	14,425,000	0	0	0	0	0	0	14,425,000	14,425,000	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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706105107	TUSTIN	CA		10/21/2003	02/10/2016	2,838,968	0	0	0	0	0	0	2,687,716	2,687,716	0	0	0
732174813	VISTA	CA		07/01/1978	10/06/2016	1,677	0	0	0	0	0	0	162	162	0	0	0
732172754	WHITTIER	CA		07/01/1978	06/29/2016	2,998	0	0	0	0	0	0	1,200	1,200	0	0	0
706109451	YUCAIPA	CA		03/14/2014	12/14/2016	13,633,375	0	0	0	0	0	0	520,534	520,534	0	0	0
706108356	COLORADO SPRINGS	CO		08/26/2010	12/20/2016	16,402,844	0	0	0	0	0	0	16,100,755	16,100,755	0	0	0
706108565	DENVER	CO		06/30/2011	11/15/2016	2,188,235	0	0	0	0	0	0	2,149,565	2,149,565	0	0	0
706109574	DENVER	CO		06/30/2014	06/30/2016	17,980,000	0	0	0	0	0	0	17,980,000	17,980,000	0	0	0
717610248	MATHESON	CO		11/01/2010	07/05/2016	539,486	0	0	0	0	0	0	531,876	531,876	0	0	0
717609598	ROGGEN	CO		07/07/2006	06/02/2016	352,048	0	0	0	0	0	0	352,048	352,048	0	0	0
717610347	SHERIDAN LAKE	CO		05/16/2011	06/03/2016	3,517,995	0	0	0	0	0	0	3,472,119	3,472,119	0	0	0
703000060	WASHINGTON	DC		01/05/2013	05/18/2016	41,353,889	0	(305,045)	0	0	(305,045)	0	40,750,531	35,897,422	0	(4,853,109)	(4,853,109)
706101070	WASHINGTON	DC		07/02/1996	07/13/2016	711,902	0	0	0	0	0	0	103,648	103,648	0	0	0
706106480	NEWARK	DE		04/11/2006	07/27/2016	16,972,641	0	0	0	0	0	0	16,709,149	16,709,149	0	0	0
706108464	FORT LAUDERDALE	FL		12/30/2010	01/05/2016	13,240,000	0	0	0	0	0	0	13,240,000	13,240,000	0	0	0
706108803	LAKELAND	FL		05/24/2012	12/21/2016	4,626,829	0	0	0	0	0	0	4,528,919	4,528,919	0	0	0
706108493	LANTANA	FL		03/30/2011	04/06/2016	21,708,841	0	0	0	0	0	0	21,600,735	21,600,735	0	0	0
717611126	LOXAHATCHEE	FL		10/19/2015	05/04/2016	12,750,000	0	0	0	0	0	0	12,750,000	12,750,000	0	0	0
706106601	MIAMI	FL		08/09/2006	07/29/2016	5,584,500	0	0	0	0	0	0	5,584,500	5,584,500	0	0	0
706108176	MIAMI	FL		04/01/2016	04/06/2016	0	0	0	0	0	0	0	1,387,187	1,386,006	0	(1,181)	(1,181)
706108724	MIAMI	FL		04/11/2012	05/06/2016	9,384,275	0	0	0	0	0	0	9,312,889	9,312,889	0	0	0
703000309	PALM BEACH GARDENS	FL		01/04/2013	04/08/2016	18,605,870	0	0	0	0	0	0	18,491,800	18,491,800	0	0	0
706108804	TAMPA	FL		05/24/2012	12/21/2016	2,967,906	0	0	0	0	0	0	2,869,266	2,869,266	0	0	0
706108805	TAMPA	FL		05/24/2012	12/21/2016	1,467,446	0	0	0	0	0	0	1,436,393	1,436,393	0	0	0
706108806	TAMPA	FL		05/24/2012	12/21/2016	1,009,685	0	0	0	0	0	0	988,318	988,318	0	0	0
739010889	WINTER HAVEN	FL		08/16/1986	02/26/2016	1,221	0	0	0	0	0	0	849	849	0	0	0
750000089	PARIS	FRA		05/07/2015	12/29/2016	30,547,440	0	0	0	0	0	0	30,547,440	28,437,984	(2,109,456)	0	(2,109,456)
739004896	ACWORTH	GA		02/03/1986	01/27/2016	1,918	0	0	0	0	0	0	1,282	1,282	0	0	0
706106651	ATLANTA	GA		06/22/2006	07/18/2016	231,344	0	0	0	0	0	0	227,930	227,930	0	0	0
706106670	ATLANTA	GA		06/22/2006	07/18/2016	651,253	0	0	0	0	0	0	641,642	641,642	0	0	0
706106678	ATLANTA	GA		07/14/2006	10/03/2016	74,893,175	0	0	0	0	0	0	74,893,158	74,893,158	0	0	0
706108807	ATLANTA	GA		05/24/2012	12/21/2016	1,874,762	0	0	0	0	0	0	1,835,089	1,835,089	0	0	0
706108810	ATLANTA	GA		05/24/2012	12/21/2016	966,931	0	0	0	0	0	0	946,469	946,469	0	0	0
706109214	ATLANTA	GA		08/29/2013	09/06/2016	55,832,460	0	0	0	0	0	0	54,466,164	54,466,164	0	0	0
706108808	ELLENWOOD	GA		05/24/2012	12/21/2016	1,120,609	0	0	0	0	0	0	1,096,895	1,096,895	0	0	0
706106650	FAIRBURN	GA		06/22/2006	07/19/2016	17,216,915	0	0	0	0	0	0	16,654,415	16,654,415	0	0	0
706106671	FAIRBURN	GA		06/22/2006	07/19/2016	6,126,952	0	0	0	0	0	0	6,036,533	6,036,533	0	0	0
706101851	KENNESAW	GA		03/12/1997	05/19/2016	2,999,662	0	0	0	0	0	0	2,905,473	2,905,473	0	0	0
706106652	KENNESAW	GA		06/22/2006	07/19/2016	2,646,866	0	0	0	0	0	0	2,607,804	2,607,804	0	0	0
706106742	KENNESAW	GA		09/06/2006	09/01/2016	13,274,295	0	0	0	0	0	0	11,937,133	11,937,133	0	0	0
706108809	KENNESAW	GA		05/24/2012	12/21/2016	1,424,361	0	0	0	0	0	0	1,394,220	1,394,220	0	0	0
706108546	HONOLULU	HI		07/12/2011	12/20/2016	52,653,102	0	(33,518)	0	0	(33,518)	0	52,013,644	51,942,628	0	(71,016)	(71,016)
706109113	HONOLULU	HI		05/29/2013	12/20/2016	19,392,466	0	(10,949)	0	0	(10,949)	0	19,143,977	19,120,727	0	(23,250)	(23,250)
707502883	DUBUQUE	IA		01/03/1990	12/05/2016	666,076	0	0	0	0	0	0	30,088	30,088	0	0	0
717609573	ROCK VALLEY	IA		01/10/2006	01/08/2016	210,000	0	0	0	0	0	0	210,000	210,000	0	0	0
706109773	ADDISON	IL		03/11/2015	09/16/2016	16,500,000	0	0	0	0	0	0	16,500,000	16,500,000	0	0	0
706109926	ADDISON	IL		08/28/2015	07/15/2016	105,000,000	0	0	0	0	0	0	105,000,000	105,000,000	0	0	0
706107000	CHICAGO	IL		01/19/2007	02/29/2016	2,223,875	0	0	0	0	0	0	2,211,280	2,211,280	0	0	0
706107001	CHICAGO	IL		01/19/2007	02/29/2016	16,437,733	0	0	0	0	0	0	16,344,637	16,344,637	0	0	0
706108099	CHICAGO	IL		10/17/2008	09/06/2016	7,700,000	0	0	0	0	0	0	7,700,000	7,700,000	0	0	0
706106569	DEERFIELD	IL		05/24/2006	06/03/2016	21,900,000	0	0	0	0	0	0	21,900,000	21,900,000	0	0	0
706108669	GENEVA	IL		12/22/2011	03/30/2016	16,234,089	0	0	0	0	0	0	16,159,862	16,159,862	0	0	0
706108557	GURNEE	IL		09/28/2011	04/01/2016	25,000,000	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0
706109889	SCHAUMBURG	IL		07/28/2015	07/14/2016	12,300,000	0	0	0	0	0	0	12,300,000	12,300,000	0	0	0
706107025	URBANA	IL		01/12/2007	11/10/2016	6,728,318	0	0	0	0	0	0	6,488,667	6,488,667	0	0	0
717610375	BROWNSTOWN	IN		07/29/2011	06/28/2016	1,238,642	0	0	0	0	0	0	1,222,896	1,222,896	0	0	0
717609613	BURNETTSVILLE	IN		04/17/2006	02/02/2016	415,066	0	0	0	0	0	0	415,066	415,066	0	0	0
717608423	EVANSVILLE	IN		08/21/1998	04/08/2016	15,333	0	0	0	0	0	0	672	672	0	0	0
717609813	PUTNAMVILLE	IN		06/26/2007	04/29/2016	890,864	0	0	0	0	0	0	877,169	877,169	0	0	0
717700385	WABASH	IN		07/11/1996	02/25/2016	124,898	0	0	0	0	0	0	124,898	124,898	0	0	0
706109659	LEAWOOD	KS		12/12/2014	07/18/2016	64,032	0	0	0	0	0	0	63,016	63,016	0	0	0

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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					
706101066	LENEXA	KS		09/04/1996	09/14/2016	359,686	0	0	0	0	0	0	41,083	41,083	0	0	0
706108354	SHAWNEE	KS		08/26/2010	12/20/2016	4,523,711	0	0	0	0	0	0	4,440,398	4,440,398	0	0	0
706106940	COVINGTON	KY		12/28/2006	12/13/2016	3,764,410	0	0	0	0	0	0	3,666,099	3,666,099	0	0	0
717609128	MCQUADY	KY		09/26/2003	03/02/2016	267,992	0	0	0	0	0	0	267,992	267,992	0	0	0
717609290	MONROE	LA		06/11/2004	04/22/2016	64,211	0	0	0	0	0	0	32,561	32,561	0	0	0
706106812	BOSTON	MA		11/30/2006	11/09/2016	8,500,000	0	0	0	0	0	0	8,500,000	8,500,000	0	0	0
706108195	CAMBRIDGE	MA		10/22/2009	11/01/2016	9,046,158	0	0	0	0	0	0	8,893,006	8,893,006	0	0	0
703000053	COLUMBIA	MD		01/04/2013	06/30/2016	4,552,779	0	(69,957)	0	0	(69,957)	0	4,394,114	4,384,832	0	(9,282)	(9,282)
739056861	SILVER SPRING	MD		12/14/1988	06/08/2016	3,364	0	0	0	0	0	0	1,421	1,421	0	0	0
706108662	GUADALAJARA	MEX		12/16/2011	01/27/2016	34,854,203	0	0	0	0	0	0	34,772,168	34,772,168	0	0	0
706108844	MONTERREY	MEX		06/20/2012	01/27/2016	4,443,179	0	0	0	0	0	0	4,432,620	4,432,620	0	0	0
706106384	GRAND BLANC	MI		12/30/2005	01/20/2016	83,223	0	0	0	0	0	0	41,551	41,551	0	0	0
717609648	THREE RIVERS	MI		10/06/2006	02/23/2016	434,593	0	0	0	0	0	0	434,593	434,593	0	0	0
717609679	ALEXANDRIA	MN		09/08/2006	03/18/2016	627,740	0	0	0	0	0	0	627,740	627,740	0	0	0
733331566	MINNEAPOLIS	MN		07/30/1993	09/29/2016	162,227	0	0	0	0	0	0	161,520	0	0	(161,520)	(161,520)
717609609	OLIVIA	MN		05/24/2006	07/07/2016	697,492	0	0	0	0	0	0	683,974	683,974	0	0	0
717609681	BELL CITY	MO		08/11/2006	08/15/2016	745,699	0	0	0	0	0	0	720,774	720,774	0	0	0
733158655	SPRINGFIELD	MO		09/23/1992	10/10/2016	58,236	0	0	0	0	0	0	52,685	52,685	0	0	0
717610402	BATESVILLE	MS		10/20/2011	09/21/2016	552,642	0	0	0	0	0	0	537,587	537,587	0	0	0
717610428	CLARKSDALE	MS		12/09/2011	03/14/2016	551,320	0	0	0	0	0	0	543,675	543,675	0	0	0
717610263	CLEVELAND	MS		10/27/2010	08/10/2016	776,527	0	0	0	0	0	0	749,321	749,321	0	0	0
717610373	LAKE CORMORANT	MS		06/28/2011	08/18/2016	890,877	0	0	0	0	0	0	836,665	836,665	0	0	0
717610281	TUNICA	MS		01/11/2011	01/06/2016	977,919	0	0	0	0	0	0	977,919	977,919	0	0	0
717610282	TUNICA	MS		01/11/2011	01/06/2016	1,014,307	0	0	0	0	0	0	1,014,307	1,014,307	0	0	0
717609529	WALLS	MS		11/16/2005	01/08/2016	1,728,084	0	0	0	0	0	0	1,728,084	1,728,084	0	0	0
717700420	ROSEBUD	MT		10/07/1996	04/08/2016	15,471	0	0	0	0	0	0	15,471	15,471	0	0	0
717700314	TOOLE	MT		01/22/1996	01/25/2016	615,953	0	0	0	0	0	0	615,953	615,953	0	0	0
706109798	DURHAM	NC		07/02/2015	06/30/2016	30,330,750	0	0	0	0	0	0	30,330,750	30,330,750	0	0	0
706106842	HUNTERSVILLE	NC		11/28/2006	11/03/2016	8,000,000	0	0	0	0	0	0	8,000,000	8,000,000	0	0	0
706109442	RALEIGH	NC		02/28/2014	11/30/2016	9,558,000	0	0	0	0	0	0	9,558,000	9,558,000	0	0	0
717700415	ANTELOPE	NE		08/06/1996	01/07/2016	7,453	0	0	0	0	0	0	7,453	7,453	0	0	0
717609651	GOTHENBURG	NE		07/19/2006	06/07/2016	1,516,838	0	0	0	0	0	0	1,452,859	1,452,859	0	0	0
717608410	HYANNIS	NE		07/02/1998	08/22/2016	2,073,309	0	0	0	0	0	0	1,974,836	1,974,836	0	0	0
717609515	WAUNETA	NE		10/25/2005	07/12/2016	777,327	0	0	0	0	0	0	645,769	645,769	0	0	0
706106030	BELLE MEAD	NJ		08/29/2005	09/27/2016	9,965,042	0	(4,353)	0	0	(4,353)	0	8,970,974	8,949,732	0	(21,242)	(21,242)
737500861	HILLSIDE	NJ		03/27/1987	09/29/2016	18,236	0	0	0	0	0	0	15,273	0	0	(15,273)	(15,273)
734643900	HOBOKEN	NJ		10/10/1997	10/24/2016	12,950	0	0	0	0	0	0	3,348	3,348	0	0	0
706108196	HOLMDEL	NJ		04/01/2016	04/06/2016	0	0	0	0	0	0	0	313,059	312,792	0	(267)	(267)
706106460	ISELIN	NJ		05/04/2006	03/09/2016	3,661,382	0	(4,290)	0	0	(4,290)	0	3,559,864	3,555,665	0	(4,199)	(4,199)
706104984	LAWRENCE TOWNSHIP	NJ		07/17/2003	07/28/2016	644,731	0	0	0	0	0	0	511,147	511,147	0	0	0
734748854	MONTCLAIR	NJ		05/07/1998	07/11/2016	152,702	0	0	0	0	0	0	146,748	146,748	0	0	0
706105766	NORTH BRUNSWICK	NJ		04/14/2005	09/27/2016	9,380,117	0	0	0	0	0	0	7,929,086	7,929,086	0	0	0
706105976	OCEAN	NJ		07/25/2005	06/01/2016	4,149,609	0	0	0	0	0	0	3,817,054	3,817,054	0	0	0
706105987	OCEAN	NJ		07/25/2005	06/02/2016	2,155,591	0	0	0	0	0	0	1,982,839	1,982,839	0	0	0
706108237	PARAMUS	NJ		01/15/2010	11/16/2016	2,458,227	0	0	0	0	0	0	2,424,167	2,424,167	0	0	0
706108238	PARAMUS	NJ		01/15/2010	11/16/2016	1,281,416	0	0	0	0	0	0	1,263,662	1,263,662	0	0	0
706108239	PARAMUS	NJ		01/15/2010	11/16/2016	2,405,924	0	0	0	0	0	0	2,372,589	2,372,589	0	0	0
706108240	PARAMUS	NJ		01/15/2010	11/16/2016	1,359,870	0	0	0	0	0	0	1,341,029	1,341,029	0	0	0
739009458	PLAINFIELD	NJ		06/24/1986	07/27/2016	9,880	0	0	0	0	0	0	735	735	0	0	0
739009879	PORT MURRAY	NJ		07/07/1986	09/29/2016	36,835	0	0	0	0	0	0	36,835	0	0	(36,835)	(36,835)
706106100	RAHWAY	NJ		09/30/2006	09/27/2016	3,498,362	0	10,350	0	0	10,350	0	3,010,991	3,043,336	0	32,345	32,345
706108236	ROCHELLE PARK	NJ		01/15/2010	11/16/2016	1,281,416	0	0	0	0	0	0	1,263,662	1,263,662	0	0	0
706106823	SADDLE BROOK	NJ		11/10/2006	03/16/2016	2,217,588	0	0	0	0	0	0	2,196,406	2,196,406	0	0	0
706108235	SADDLE RIVER	NJ		01/15/2010	11/16/2016	4,393,427	0	0	0	0	0	0	4,332,554	4,332,554	0	0	0
706109196	SOMERSET	NJ		07/25/2013	09/29/2016	4,230,085	0	0	0	0	0	0	4,149,754	4,149,754	0	0	0
706108241	WOODCLIFF LAKE	NJ		01/15/2010	11/16/2016	2,510,530	0	0	0	0	0	0	2,475,745	2,475,745	0	0	0
706102564	NEW YORK	NY		04/15/1998	05/13/2016	2,452,924	0	0	0	0	0	0	2,442,078	2,442,078	0	0	0
706103665	NEW YORK	NY		10/27/1999	05/13/2016	2,428,465	0	0	0	0	0	0	2,417,877	2,417,877	0	0	0
706105012	NEW YORK	NY		08/05/2003	05/24/2016	4,149,508	0	0	0	0	0	0	4,088,488	4,088,488	0	0	0
706105014	NEW YORK	NY		08/05/2003	05/24/2016	16,009,185	0	0	0	0	0	0	15,773,761	15,773,761	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					
706105062	NEW YORK	NY		08/21/2003	04/28/2016	23,708,825	0	0	0	0	0	0	23,425,514	23,425,514	0	0	0
706106525	NEW YORK	NY		05/25/2006	05/06/2016	20,959,615	0	0	0	0	0	0	20,728,766	20,728,766	0	0	0
706106526	NEW YORK	NY		05/25/2006	05/06/2016	5,019,590	0	0	0	0	0	0	4,963,776	4,963,776	0	0	0
706106776	NEW YORK	NY		09/14/2006	09/30/2016	4,833,334	0	0	0	0	0	0	4,833,334	4,833,334	0	0	0
706106777	NEW YORK	NY		09/14/2006	09/30/2016	4,833,334	0	0	0	0	0	0	4,833,334	4,833,334	0	0	0
706106778	NEW YORK	NY		09/14/2006	09/30/2016	4,833,334	0	0	0	0	0	0	4,833,334	4,833,334	0	0	0
706106779	NEW YORK	NY		09/14/2006	09/30/2016	4,833,334	0	0	0	0	0	0	4,833,334	4,833,334	0	0	0
706106780	NEW YORK	NY		09/14/2006	09/30/2016	4,833,334	0	0	0	0	0	0	4,833,334	4,833,334	0	0	0
706106781	NEW YORK	NY		09/14/2006	09/30/2016	4,833,334	0	0	0	0	0	0	4,833,334	4,833,334	0	0	0
706106956	NEW YORK	NY		12/15/2006	09/30/2016	515,556	0	0	0	0	0	0	515,556	515,556	0	0	0
706106957	NEW YORK	NY		12/15/2006	09/30/2016	515,556	0	0	0	0	0	0	515,556	515,556	0	0	0
706106958	NEW YORK	NY		12/15/2006	09/30/2016	515,556	0	0	0	0	0	0	515,556	515,556	0	0	0
706106959	NEW YORK	NY		12/15/2006	09/30/2016	515,556	0	0	0	0	0	0	515,556	515,556	0	0	0
706106960	NEW YORK	NY		12/15/2006	09/30/2016	515,557	0	0	0	0	0	0	515,557	515,557	0	0	0
706106961	NEW YORK	NY		12/15/2006	09/30/2016	515,557	0	0	0	0	0	0	515,557	515,557	0	0	0
706107004	NEW YORK	NY		04/30/2007	07/15/2016	60,000,000	0	0	0	0	0	0	60,000,000	60,000,000	0	0	0
706107723	NEW YORK	NY		01/23/2008	09/30/2016	442,529	0	0	0	0	0	0	442,529	442,529	0	0	0
706107724	NEW YORK	NY		01/23/2008	09/30/2016	442,529	0	0	0	0	0	0	442,529	442,529	0	0	0
706107725	NEW YORK	NY		01/23/2008	09/30/2016	442,529	0	0	0	0	0	0	442,529	442,529	0	0	0
706107726	NEW YORK	NY		01/23/2008	09/30/2016	442,529	0	0	0	0	0	0	442,529	442,529	0	0	0
706107727	NEW YORK	NY		01/23/2008	09/30/2016	442,529	0	0	0	0	0	0	442,529	442,529	0	0	0
706107728	NEW YORK	NY		01/23/2008	09/30/2016	442,529	0	0	0	0	0	0	442,529	442,529	0	0	0
706107852	NEW YORK	NY		03/19/2008	06/23/2016	31,781,859	0	0	0	0	0	0	31,532,517	31,532,517	0	0	0
706108327	NEW YORK	NY		06/15/2010	04/28/2016	9,877,546	0	0	0	0	0	0	9,796,539	9,796,539	0	0	0
706108865	NEW YORK	NY		09/20/2012	01/27/2016	18,290,000	0	0	0	0	0	0	18,290,000	18,290,000	0	0	0
706108891	NEW YORK	NY		01/23/2014	09/30/2016	1,158,284	0	0	0	0	0	0	1,158,284	1,158,284	0	0	0
706108892	NEW YORK	NY		01/23/2014	09/30/2016	1,158,284	0	0	0	0	0	0	1,158,284	1,158,284	0	0	0
706108893	NEW YORK	NY		01/23/2014	09/30/2016	1,158,284	0	0	0	0	0	0	1,158,284	1,158,284	0	0	0
706108894	NEW YORK	NY		01/23/2014	09/30/2016	1,158,284	0	0	0	0	0	0	1,158,284	1,158,284	0	0	0
706108895	NEW YORK	NY		01/23/2014	09/30/2016	1,158,284	0	0	0	0	0	0	1,158,284	1,158,284	0	0	0
706108896	NEW YORK	NY		01/23/2014	09/30/2016	1,158,284	0	0	0	0	0	0	1,158,284	1,158,284	0	0	0
706108355	CLEVELAND	OH		08/26/2010	12/20/2016	2,051,538	0	0	0	0	0	0	2,013,755	2,013,755	0	0	0
706106575	COLUMBUS	OH		07/11/2006	07/05/2016	2,132,520	0	0	0	0	0	0	2,091,773	2,091,773	0	0	0
739089461	DAYTON	OH		04/11/1990	09/29/2016	147,640	0	0	0	0	0	0	147,640	0	0	(147,640)	(147,640)
706108351	WICKLIFFE	OH		08/26/2010	12/20/2016	2,497,043	0	0	0	0	0	0	2,451,055	2,451,055	0	0	0
717609826	COOS BAY	OR		05/31/2007	04/29/2016	15,000,000	0	0	0	0	0	0	15,000,000	15,000,000	0	0	0
706106578	PORTLAND	OR		07/07/2006	07/15/2016	6,860,249	0	0	0	0	0	0	6,773,269	6,773,269	0	0	0
706109199	PORTLAND	OR		08/06/2013	04/28/2016	9,492,105	0	0	0	0	0	0	9,529,001	9,529,001	0	0	0
717609897	PORTLAND	OR		10/30/2007	10/31/2016	15,000,000	0	0	0	0	0	0	15,000,000	15,000,000	0	0	0
706106877	TUALATIN	OR		11/21/2006	12/16/2016	1,087,238	0	0	0	0	0	0	1,048,170	1,048,170	0	0	0
706107299	HORSHAM	PA		06/07/2007	11/10/2016	6,397,741	0	0	0	0	0	0	6,031,181	6,031,181	0	0	0
739005156	LANGHORNE	PA		02/21/1986	03/25/2016	2,051	0	0	0	0	0	0	696	696	0	0	0
703000295	MORRISVILLE	PA		01/04/2013	06/01/2016	14,885,753	0	(35,753)	0	0	(35,753)	0	14,850,000	14,850,000	0	0	0
717609652	GEORGETOWN	SC		11/03/2006	09/02/2016	61,412,855	0	0	0	0	0	0	60,132,042	60,132,042	0	0	0
734622195	GREENVILLE	SC		08/11/1997	12/09/2016	186,136	0	0	0	0	0	0	174,894	174,894	0	0	0
706109645	HILTON HEAD ISLAND	SC		12/12/2014	09/30/2016	131,113	0	0	0	0	0	0	127,971	127,971	0	0	0
717610275	HOSMER	SD		10/13/2010	12/30/2016	304,862	0	0	0	0	0	0	255,352	255,352	0	0	0
717610410	ORTLEY	SD		11/01/2011	04/19/2016	2,287,725	0	0	0	0	0	0	2,287,725	2,287,725	0	0	0
717609617	ROSCOE	SD		04/19/2006	07/07/2016	640,659	0	0	0	0	0	0	628,877	628,877	0	0	0
717610360	WASTA	SD		07/14/2011	09/13/2016	1,369,770	0	0	0	0	0	0	1,332,771	1,332,771	0	0	0
706108460	ALLEN	TX		03/04/2011	03/04/2016	11,401,889	0	0	0	0	0	0	11,381,031	11,381,031	0	0	0
706108777	ARLINGTON	TX		05/24/2012	12/21/2016	1,546,523	0	0	0	0	0	0	1,513,796	1,513,796	0	0	0
706108789	ARLINGTON	TX		05/24/2012	12/21/2016	487,355	0	0	0	0	0	0	477,042	477,042	0	0	0
706109092	ARLINGTON	TX		03/20/2013	10/28/2016	801,039	0	0	0	0	0	0	586,521	586,521	0	0	0
706108765	AUSTIN	TX		05/24/2012	12/21/2016	1,504,130	0	0	0	0	0	0	1,472,300	1,472,300	0	0	0
706108766	AUSTIN	TX		05/24/2012	12/21/2016	1,831,318	0	0	0	0	0	0	1,792,564	1,792,564	0	0	0
706108767	AUSTIN	TX		05/24/2012	12/21/2016	1,194,698	0	0	0	0	0	0	1,169,417	1,169,417	0	0	0
706108768	AUSTIN	TX		05/24/2012	12/21/2016	677,118	0	0	0	0	0	0	662,789	662,789	0	0	0
706108769	AUSTIN	TX		05/24/2012	12/21/2016	771,129	0	0	0	0	0	0	754,810	754,810	0	0	0
706108770	AUSTIN	TX		05/24/2012	12/21/2016	425,734	0	0	0	0	0	0	416,725	416,725	0	0	0

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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					
706108872	AUSTIN	TX		06/28/2012	12/21/2016	1,174,719	0	0	0	0	0	0	1,149,861	1,149,861	0	0	0
706109494	AUSTIN	TX		05/12/2014	07/07/2016	9,900,000	0	0	0	0	0	0	9,900,000	9,900,000	0	0	0
706108781	CARROLLTON	TX		05/24/2012	12/21/2016	1,821,613	0	0	0	0	0	0	1,783,065	1,783,065	0	0	0
706108784	CARROLLTON	TX		05/24/2012	12/21/2016	749,946	0	0	0	0	0	0	734,076	734,076	0	0	0
706108776	DALLAS	TX		05/24/2012	12/21/2016	1,009,893	0	0	0	0	0	0	988,522	988,522	0	0	0
706108778	DALLAS	TX		05/24/2012	12/21/2016	1,643,658	0	0	0	0	0	0	1,608,876	1,608,876	0	0	0
706108779	DALLAS	TX		05/24/2012	12/21/2016	1,163,032	0	0	0	0	0	0	1,138,420	1,138,420	0	0	0
706108783	DALLAS	TX		05/24/2012	12/21/2016	571,661	0	0	0	0	0	0	559,564	559,564	0	0	0
706108785	DALLAS	TX		05/24/2012	12/21/2016	846,661	0	0	0	0	0	0	828,744	828,744	0	0	0
706108787	DALLAS	TX		05/24/2012	12/21/2016	757,458	0	0	0	0	0	0	741,429	741,429	0	0	0
706108879	DALLAS	TX		06/28/2012	12/21/2016	932,769	0	0	0	0	0	0	913,030	913,030	0	0	0
706108880	DALLAS	TX		06/28/2012	12/21/2016	539,904	0	0	0	0	0	0	528,479	528,479	0	0	0
706108883	DALLAS	TX		06/28/2012	12/21/2016	250,453	0	0	0	0	0	0	245,153	245,153	0	0	0
706109519	DALLAS	TX		05/29/2014	08/08/2016	12,048,700	0	0	0	0	0	0	12,048,700	12,048,700	0	0	0
706109689	DALLAS	TX		10/10/2014	08/16/2016	27,540,000	0	0	0	0	0	0	27,540,000	27,540,000	0	0	0
717700371	DEAF SMITH	TX		04/08/1996	01/08/2016	3,636	0	0	0	0	0	0	3,636	3,636	0	0	0
706107651	FORT WORTH	TX		07/10/2008	09/02/2016	6,190,033	0	0	0	0	0	0	5,824,264	5,824,264	0	0	0
706108881	GARLAND	TX		06/28/2012	12/21/2016	333,171	0	0	0	0	0	0	317,633	317,633	0	0	0
706108882	GARLAND	TX		06/28/2012	12/21/2016	1,126,317	0	0	0	0	0	0	1,102,483	1,102,483	0	0	0
706108791	HOUSTON	TX		05/24/2012	12/21/2016	2,920,469	0	0	0	0	0	0	2,858,668	2,858,668	0	0	0
706108792	HOUSTON	TX		05/24/2012	12/21/2016	2,496,177	0	0	0	0	0	0	2,443,354	2,443,354	0	0	0
706108794	HOUSTON	TX		05/24/2012	12/21/2016	2,582,225	0	0	0	0	0	0	2,527,581	2,527,581	0	0	0
706108795	HOUSTON	TX		05/24/2012	12/21/2016	1,171,294	0	0	0	0	0	0	1,146,508	1,146,508	0	0	0
706108796	HOUSTON	TX		05/24/2012	12/21/2016	2,321,618	0	0	0	0	0	0	2,272,489	2,272,489	0	0	0
706108797	HOUSTON	TX		05/24/2012	12/21/2016	1,880,860	0	0	0	0	0	0	1,841,058	1,841,058	0	0	0
706108798	HOUSTON	TX		05/24/2012	12/21/2016	2,290,821	0	0	0	0	0	0	2,242,344	2,242,344	0	0	0
706108799	HOUSTON	TX		05/24/2012	12/21/2016	1,086,868	0	0	0	0	0	0	1,063,868	1,063,868	0	0	0
706108801	HOUSTON	TX		05/24/2012	12/21/2016	913,631	0	0	0	0	0	0	894,297	894,297	0	0	0
706108802	HOUSTON	TX		05/24/2012	12/21/2016	306,034	0	0	0	0	0	0	299,558	299,558	0	0	0
706108412	HUMBLE	TX		12/03/2010	01/25/2016	29,893,636	0	0	0	0	0	0	29,893,636	29,893,636	0	0	0
706108790	IRVING	TX		05/24/2012	12/21/2016	810,006	0	0	0	0	0	0	792,865	792,865	0	0	0
717609632	KATY	TX		04/01/2016	07/12/2016	0	0	(476)	0	0	(476)	0	38,423	38,423	0	0	0
706105643	LAREDO	TX		12/22/2004	06/08/2016	2,244,943	0	0	0	0	0	0	2,148,612	2,148,612	0	0	0
706109229	PFLUGERVILLE	TX		07/29/2013	12/21/2016	3,307,582	0	0	0	0	0	0	3,234,505	3,234,505	0	0	0
706108780	PLANO	TX		05/24/2012	12/21/2016	2,115,180	0	0	0	0	0	0	2,070,419	2,070,419	0	0	0
706108782	PLANO	TX		05/24/2012	12/21/2016	1,060,429	0	0	0	0	0	0	1,037,989	1,037,989	0	0	0
706108788	PLANO	TX		05/24/2012	12/21/2016	1,019,538	0	0	0	0	0	0	997,963	997,963	0	0	0
706108786	RICHARDSON	TX		05/24/2012	12/21/2016	692,892	0	0	0	0	0	0	678,229	678,229	0	0	0
706108771	SAN ANTONIO	TX		05/24/2012	12/21/2016	1,718,109	0	0	0	0	0	0	1,681,751	1,681,751	0	0	0
706108772	SAN ANTONIO	TX		05/24/2012	12/21/2016	1,627,133	0	0	0	0	0	0	1,592,700	1,592,700	0	0	0
706108773	SAN ANTONIO	TX		05/24/2012	12/21/2016	1,245,084	0	0	0	0	0	0	1,218,737	1,218,737	0	0	0
706108774	SAN ANTONIO	TX		05/24/2012	12/21/2016	2,037,783	0	0	0	0	0	0	1,994,661	1,994,661	0	0	0
706108793	STAFFORD	TX		05/24/2012	12/21/2016	2,966,979	0	0	0	0	0	0	2,904,193	2,904,193	0	0	0
739088293	SUGAR LAND	TX		03/28/1990	12/09/2016	75,760	0	0	0	0	0	0	62,269	62,269	0	0	0
717609582	TOM	TX		07/13/2006	01/07/2016	75,400	0	0	0	0	0	0	75,400	75,400	0	0	0
706108822	PROVO	UT		05/07/2012	01/29/2016	3,928,121	0	0	0	0	0	0	3,922,261	3,922,261	0	0	0
706100883	SALT LAKE CITY	UT		09/14/1995	07/08/2016	1,138,039	0	0	0	0	0	0	1,058,347	1,058,347	0	0	0
706109095	CHAMBERLAYNE FARMS	VA		05/22/2013	12/02/2016	8,634,171	0	0	0	0	0	0	8,297,830	8,297,830	0	0	0
706109649	GLEN ALLEN	VA		12/12/2014	08/12/2016	18,295	0	0	0	0	0	0	17,906	17,906	0	0	0
706109581	STERLING	VA		09/10/2014	10/05/2016	11,250,000	0	0	0	0	0	0	11,250,000	11,250,000	0	0	0
717609737	ELTOPIA	WA		01/19/2007	12/23/2016	607,517	0	0	0	0	0	0	584,490	584,490	0	0	0
706108347	FEDERAL WAY	WA		08/26/2010	12/20/2016	5,658,017	0	0	0	0	0	0	5,553,815	5,553,815	0	0	0
706106771	OAK HARBOR	WA		10/26/2006	07/18/2016	6,076,246	0	0	0	0	0	0	5,964,029	5,964,029	0	0	0
717609618	RITZVILLE	WA		05/31/2006	05/24/2016	465,602	0	0	0	0	0	0	465,602	465,602	0	0	0
717609691	TIETON	WA		10/31/2006	02/02/2016	125,000	0	0	0	0	0	0	125,000	125,000	0	0	0
706106420	VANCOUVER	WA		03/23/2006	04/15/2016	4,129,377	0	0	0	0	0	0	4,053,839	4,053,839	0	0	0
717609622	WENATCHEE	WA		07/14/2006	07/08/2016	360,000	0	0	0	0	0	0	280,000	280,000	0	0	0
706108352	BROOKFIELD	WI		08/26/2010	12/20/2016	1,357,059	0	0	0	0	0	0	1,332,066	1,332,066	0	0	0
706109140	MILWAUKEE	WI		11/13/2014	04/27/2016	6,800,388	0	0	0	0	0	0	6,800,388	6,800,388	0	0	0
706106879	PANAMA CITY	FL		05/30/2008	11/16/2016	3,925,765	0	0	0	0	0	0	3,529,973	3,529,973	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					
706110015	LAWRENCEVILLE	GA		02/24/2016	10/21/2016	0	0	0	0	0	0	0	22,674,020	22,674,020	0	0	0
717611174	CHICO	CA		04/06/2016	10/17/2016	0	0	0	0	0	0	0	2,295,415	2,295,415	0	0	0
717611192	NATCHITOCHES	LA		07/11/2016	12/22/2016	0	0	0	0	0	0	0	42,500,000	42,500,000	0	0	0
0199999. Mortgages closed by repayment						2,037,504,510	0	(454,239)	0	0	(454,239)	0	2,067,074,349	2,059,652,424	(2,109,456)	(5,312,469)	(7,421,925)
717610497	FOLEY	AL		09/17/2012		0	0	0	0	0	0	0	96,000	96,000	0	0	0
717610568	FOLEY	AL		09/17/2012		0	0	0	0	0	0	0	141,920	141,920	0	0	0
717610759	FOLEY	AL		12/04/2013		0	0	0	0	0	0	0	116,800	116,800	0	0	0
717610473	ALTHEIMER	AR		05/11/2012		0	0	0	0	0	0	0	30,935	30,935	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007		0	0	0	0	0	0	0	15,044	15,044	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010		0	0	0	0	0	0	0	18,960	18,960	0	0	0
717611202	CHERRY VALLEY	AR		04/14/2016		0	0	0	0	0	0	0	14,840	14,840	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	966,667	966,667	0	0	0
717610676	DUMAS	AR		10/10/2013		0	0	0	0	0	0	0	280,639	280,639	0	0	0
717610977	EUDORA	AR		03/04/2015		0	0	0	0	0	0	0	71,887	71,887	0	0	0
706109010	FAYETTEVILLE	AR		12/07/2012		0	0	0	0	0	0	0	185,371	185,371	0	0	0
717609821	HARRISBURG	AR		06/06/2007		0	0	0	0	0	0	0	7,724	7,724	0	0	0
717610976	HUNTER	AR		03/04/2015		0	0	0	0	0	0	0	124,158	124,158	0	0	0
706108618	JONESBORO	AR		09/29/2011		0	0	0	0	0	0	0	102,507	102,507	0	0	0
717611072	JONESBORO	AR		08/27/2015		0	0	0	0	0	0	0	63,592	63,592	0	0	0
717610860	KNOBEL	AR		09/25/2014		0	0	0	0	0	0	0	13,487	13,487	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	93,361	93,361	0	0	0
717610300	MARION	AR		01/14/2011		0	0	0	0	0	0	0	8,750	8,750	0	0	0
717609787	MARVELL	AR		05/03/2007		0	0	0	0	0	0	0	9,269	9,269	0	0	0
717610329	MARVELL	AR		04/07/2011		0	0	0	0	0	0	0	4,371	4,371	0	0	0
717610716	MONTROSE	AR		05/02/2014		0	0	0	0	0	0	0	52,575	52,575	0	0	0
717609802	PINE BLUFF	AR		06/15/2007		0	0	0	0	0	0	0	30,148	30,148	0	0	0
717610555	PINE BLUFF	AR		08/31/2012		0	0	0	0	0	0	0	176,942	176,942	0	0	0
717610474	PORTLAND	AR		08/14/2012		0	0	0	0	0	0	0	80,550	80,550	0	0	0
717610219	SEARCY	AR		09/01/2010		0	0	0	0	0	0	0	35,458	35,458	0	0	0
706108617	SPRINGDALE	AR		09/29/2011		0	0	0	0	0	0	0	103,574	103,574	0	0	0
717610931	STUTTGART	AR		12/05/2014		0	0	0	0	0	0	0	84,166	84,166	0	0	0
717609839	TILLAR	AR		04/01/2016		0	0	0	0	0	0	0	29,907	29,907	0	0	0
717611071	WALNUT RIDGE	AR		07/30/2015		0	0	0	0	0	0	0	542,651	542,651	0	0	0
717610464	WEST MEMPHIS	AR		02/10/2012		0	0	0	0	0	0	0	31,405	31,405	0	0	0
717610607	WILMOT	AR		12/07/2012		0	0	0	0	0	0	0	62,317	62,317	0	0	0
717610500	WYNNE	AR		04/27/2012		0	0	0	0	0	0	0	15,280	15,280	0	0	0
717611176	WYNNE	AR		06/13/2016		0	0	0	0	0	0	0	86,219	86,219	0	0	0
706109260	AVONDALE	AZ		08/29/2013		0	0	0	0	0	0	0	568,745	568,745	0	0	0
706109669	CAVE CREEK	AZ		12/12/2014		0	0	0	0	0	0	0	98	98	0	0	0
706106910	CHANDLER	AZ		01/16/2007		0	0	0	0	0	0	0	372,176	372,176	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	444,186	444,186	0	0	0
706108866	GILBERT	AZ		06/29/2012		0	0	0	0	0	0	0	128,866	128,866	0	0	0
706109662	GILBERT	AZ		12/12/2014		0	0	0	0	0	0	0	6,029	6,029	0	0	0
706108623	GLENDALE	AZ		09/29/2011		0	0	0	0	0	0	0	250,154	250,154	0	0	0
706109657	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	3,921	3,921	0	0	0
706109670	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	4,607	4,607	0	0	0
706109667	MESA	AZ		12/12/2014		0	0	0	0	0	0	0	5,588	5,588	0	0	0
706106988	PHOENIX	AZ		01/09/2007		0	0	0	0	0	0	0	150,193	150,193	0	0	0
706108732	PHOENIX	AZ		03/30/2012		0	0	0	0	0	0	0	587,981	587,981	0	0	0
706109455	PHOENIX	AZ		03/20/2014		0	0	0	0	0	0	0	250,025	250,025	0	0	0
706109647	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	3,137	3,137	0	0	0
706109666	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	7,597	7,597	0	0	0
706109698	PHOENIX	AZ		11/21/2014		0	0	0	0	0	0	0	107,614	107,614	0	0	0
717610294	PHOENIX	AZ		04/01/2016		0	0	0	0	0	0	0	27,097	27,097	0	0	0
706107301	SCOTTSDALE	AZ		07/31/2007		0	0	0	0	0	0	0	553,489	553,489	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	343,475	343,475	0	0	0
706109655	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	6,274	6,274	0	0	0
706109658	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	3,431	3,431	0	0	0
717610881	YUMA	AZ		09/10/2014		0	0	0	0	0	0	0	70,506	70,506	0	0	0
717611078	YUMA	AZ		11/23/2015		0	0	0	0	0	0	0	600,000	600,000	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					
717611253	ACAMPO	CA		08/04/2016		0	0	0	0	0	0	0	90,000	90,000	0	0	0
706108469	ALAMEDA	CA		02/28/2011		0	0	0	0	0	0	0	456,155	456,155	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	722,794	722,794	0	0	0
706106565	ALISO VIEJO	CA		06/13/2006		0	0	0	0	0	0	0	366,819	366,819	0	0	0
706107469	ALISO VIEJO	CA		08/21/2007		0	0	0	0	0	0	0	545,955	545,955	0	0	0
706104490	ANAHEIM	CA		12/26/2001		0	0	0	0	0	0	0	46,282	46,282	0	0	0
706105097	ANAHEIM	CA		09/09/2003		0	0	0	0	0	0	0	192,141	192,141	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	180,683	180,683	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	107,053	107,053	0	0	0
717610177	ARVIN	CA		04/27/2010		0	0	0	0	0	0	0	27,000	27,000	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	157,794	157,794	0	0	0
706108348	BAKERSFIELD	CA		08/26/2010		0	0	0	0	0	0	0	68,551	68,551	0	0	0
706108349	BAKERSFIELD	CA		08/26/2010		0	0	0	0	0	0	0	160,223	160,223	0	0	0
717610252	BAKERSFIELD	CA		01/19/2011		0	0	0	0	0	0	0	243,578	243,578	0	0	0
717610368	BAKERSFIELD	CA		12/28/2011		0	0	0	0	0	0	0	35,000	35,000	0	0	0
717610878	BAKERSFIELD	CA		10/09/2014		0	0	0	0	0	0	0	183,500	183,500	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	716,501	716,501	0	0	0
706109267	BALDWIN PARK	CA		11/15/2013		0	0	0	0	0	0	0	746,869	746,869	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	218,422	218,422	0	0	0
706108208	BERKELEY	CA		09/14/2009		0	0	0	0	0	0	0	657,767	657,767	0	0	0
706108368	BERKELEY	CA		08/12/2010		0	0	0	0	0	0	0	54,250	54,250	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	18,728	18,728	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	202,822	202,822	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	54,537	54,537	0	0	0
717611260	BRAWLEY	CA		08/10/2016		0	0	0	0	0	0	0	116,243	116,243	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	425,344	425,344	0	0	0
706108735	BREA	CA		05/02/2012		0	0	0	0	0	0	0	21,300	21,300	0	0	0
703000285	BURBANK	CA		01/04/2013		0	0	0	0	0	0	0	128,104	128,104	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	181,605	181,605	0	0	0
706107334	CAMARILLO	CA		06/21/2007		0	0	0	0	0	0	0	513,567	513,567	0	0	0
706108828	CANOGA PARK	CA		06/22/2012		0	0	0	0	0	0	0	44,750	44,750	0	0	0
706101194	CARSON	CA		03/20/1997		0	0	0	0	0	0	0	130,116	130,116	0	0	0
706105360	CARSON	CA		05/20/2004		0	0	0	0	0	0	0	158,942	158,942	0	0	0
706106310	CARSON	CA		12/27/2007		0	0	0	0	0	0	0	295,459	295,459	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	99,429	99,429	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	155,489	155,489	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	642,643	642,643	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	462,933	462,933	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	101,171	101,171	0	0	0
717610469	CHICO	CA		04/26/2012		0	0	0	0	0	0	0	128,000	128,000	0	0	0
717610986	CHICO	CA		05/18/2015		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
706107286	CHINO	CA		06/13/2007		0	0	0	0	0	0	0	54,151	54,151	0	0	0
706107401	CHINO	CA		08/08/2007		0	0	0	0	0	0	0	3,475,365	3,475,365	0	0	0
706108232	CHINO	CA		12/22/2009		0	0	0	0	0	0	0	344,568	344,568	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	797,894	797,894	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	208,798	208,798	0	0	0
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	321,633	321,633	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	231,113	231,113	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	175,426	175,426	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	300,904	300,904	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	153,013	153,013	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	588,910	588,910	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	278,016	278,016	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	71,977	71,977	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	24,301	24,301	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	156,410	156,410	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	101,882	101,882	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	62,369	62,369	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	201,261	201,261	0	0	0
706106635	CITY OF INDUSTRY	CA		07/26/2006		0	0	0	0	0	0	0	106,401	106,401	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					
706106790	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	84,344	84,344	0	0	0
706106791	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	86,305	86,305	0	0	0
706106792	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	44,133	44,133	0	0	0
706106793	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	382,489	382,489	0	0	0
706106794	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	85,324	85,324	0	0	0
706106795	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	50,999	50,999	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	1,720,218	1,720,218	0	0	0
706107519	CITY OF INDUSTRY	CA		11/14/2007		0	0	0	0	0	0	0	322,938	322,938	0	0	0
706107521	CITY OF INDUSTRY	CA		10/01/2007		0	0	0	0	0	0	0	91,752	91,752	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	236,274	236,274	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	78,742	78,742	0	0	0
706110116	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	44,001	44,001	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	19,324	19,324	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	19,559	19,559	0	0	0
706110120	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	16,152	16,152	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	15,125	15,125	0	0	0
717609808	COLUSA	CA		07/12/2007		0	0	0	0	0	0	0	42,000	42,000	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	17,835	17,835	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	130,088	130,088	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	55,045	55,045	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	44,668	44,668	0	0	0
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	254,209	254,209	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	369,706	369,706	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	257,175	257,175	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	761,239	761,239	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	540,565	540,565	0	0	0
706109863	CORTE MADERA	CA		07/31/2015		0	0	0	0	0	0	0	235,192	235,192	0	0	0
706108507	COSTA MESA	CA		05/02/2011		0	0	0	0	0	0	0	656,394	656,394	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	4,957,790	4,957,790	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	122,137	122,137	0	0	0
706109135	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	447,948	447,948	0	0	0
706109136	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	189,808	189,808	0	0	0
706109586	CUPERTINO	CA		07/31/2014		0	0	0	0	0	0	0	199,369	199,369	0	0	0
706109927	CUPERTINO	CA		09/08/2015		0	0	0	0	0	0	0	1,828,268	1,828,268	0	0	0
717610311	CUTLER	CA		02/28/2011		0	0	0	0	0	0	0	9,911	9,911	0	0	0
706108057	CYPRESS	CA		09/16/2008		0	0	0	0	0	0	0	282,072	282,072	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	427,922	427,922	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	163,780	163,780	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	39,705	39,705	0	0	0
706105108	DANVILLE	CA		10/14/2003		0	0	0	0	0	0	0	445,881	445,881	0	0	0
706107231	DANVILLE	CA		05/10/2007		0	0	0	0	0	0	0	290,643	290,643	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	944,889	944,889	0	0	0
706110174	DANVILLE	CA		09/08/2016		0	0	0	0	0	0	0	21,352	21,352	0	0	0
717609930	DAVIS	CA		12/28/2007		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610158	DAVIS	CA		07/01/2010		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	153,440	153,440	0	0	0
717610798	DELANO	CA		03/20/2014		0	0	0	0	0	0	0	29,632	29,632	0	0	0
717610890	EDNA VALLEY	CA		09/30/2014		0	0	0	0	0	0	0	12,998	12,998	0	0	0
717610443	ELK GROVE	CA		12/15/2011		0	0	0	0	0	0	0	32,293	32,293	0	0	0
717610598	ELK GROVE	CA		11/02/2012		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717610692	ELK GROVE	CA		07/29/2013		0	0	0	0	0	0	0	74,217	74,217	0	0	0
706106513	ESCONDIDO	CA		06/05/2006		0	0	0	0	0	0	0	50,800	50,800	0	0	0
717610356	EXETER	CA		07/14/2011		0	0	0	0	0	0	0	837,233	837,233	0	0	0
717610512	EXETER	CA		10/11/2012		0	0	0	0	0	0	0	2,333,333	2,333,333	0	0	0
717610722	EXETER	CA		09/12/2013		0	0	0	0	0	0	0	126,667	126,667	0	0	0
717610780	EXETER	CA		12/26/2013		0	0	0	0	0	0	0	521,525	521,525	0	0	0
717611113	EXETER	CA		12/15/2015		0	0	0	0	0	0	0	755,474	755,474	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	434,813	434,813	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	52,583	52,583	0	0	0
717610602	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	345,000	345,000	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					
717611001	FRESNO	CA		06/03/2015		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706108656	FULLERTON	CA		12/14/2011		0	0	0	0	0	0	0	88,154	88,154	0	0	0
706108832	FULLERTON	CA		06/22/2012		0	0	0	0	0	0	0	47,597	47,597	0	0	0
706109090	GARDEN GROVE	CA		03/20/2013		0	0	0	0	0	0	0	694,347	694,347	0	0	0
706109526	GLENDALE	CA		09/29/2014		0	0	0	0	0	0	0	529,740	529,740	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	59,106	59,106	0	0	0
706105015	GOLETA	CA		10/10/2003		0	0	0	0	0	0	0	1,190,897	1,190,897	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	519,391	519,391	0	0	0
717610254	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	81,151	81,151	0	0	0
706107331	GREENBRAE	CA		06/28/2007		0	0	0	0	0	0	0	79,098	79,098	0	0	0
717610297	GREENFIELD	CA		12/22/2010		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717610611	GRIDLEY	CA		12/28/2012		0	0	0	0	0	0	0	220,000	220,000	0	0	0
706108608	HACIENDA HEIGHTS	CA		09/01/2011		0	0	0	0	0	0	0	460,520	460,520	0	0	0
706106502	HAYWARD	CA		08/08/2006		0	0	0	0	0	0	0	592,995	592,995	0	0	0
717610262	HEALDSBURG	CA		03/14/2011		0	0	0	0	0	0	0	72,000	72,000	0	0	0
717610795	HEALDSBURG	CA		12/27/2013		0	0	0	0	0	0	0	13,500	13,500	0	0	0
717610789	HEBER	CA		01/16/2014		0	0	0	0	0	0	0	22,206	22,206	0	0	0
717610612	HOLLISTER	CA		06/07/2013		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610670	HOLLISTER	CA		06/07/2013		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717609334	HOLT	CA		11/22/2004		0	0	0	0	0	0	0	6,281	6,281	0	0	0
717610315	HOLT	CA		03/16/2011		0	0	0	0	0	0	0	8,281	8,281	0	0	0
717609764	HOLTVILLE	CA		05/31/2007		0	0	0	0	0	0	0	65,761	65,761	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	344,824	344,824	0	0	0
706109339	IRVINE	CA		01/07/2014		0	0	0	0	0	0	0	762,256	762,256	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	1,239,306	1,239,306	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	60,035	60,035	0	0	0
717610408	KING CITY	CA		12/20/2011		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717609810	KNIGHTS LANDING	CA		07/09/2007		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706108417	LA MESA	CA		12/16/2010		0	0	0	0	0	0	0	122,649	122,649	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	363,505	363,505	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	101,842	101,842	0	0	0
706106512	LAGUNA NIGUEL	CA		05/19/2006		0	0	0	0	0	0	0	114,280	114,280	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	48,951	48,951	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	118,294	118,294	0	0	0
717610661	LATHROP	CA		05/16/2013		0	0	0	0	0	0	0	160,000	160,000	0	0	0
706106594	LIVERMORE	CA		08/17/2006		0	0	0	0	0	0	0	52,489	52,489	0	0	0
717609845	LODI	CA		12/31/2007		0	0	0	0	0	0	0	26,887	26,887	0	0	0
706108118	LONG BEACH	CA		12/03/2008		0	0	0	0	0	0	0	257,073	257,073	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	654,891	654,891	0	0	0
706106333	LOS ANGELES	CA		03/03/2006		0	0	0	0	0	0	0	157,325	157,325	0	0	0
706106583	LOS ANGELES	CA		07/27/2006		0	0	0	0	0	0	0	52,665	52,665	0	0	0
706106916	LOS ANGELES	CA		01/26/2007		0	0	0	0	0	0	0	123,751	123,751	0	0	0
706107209	LOS ANGELES	CA		06/19/2007		0	0	0	0	0	0	0	300,495	300,495	0	0	0
706108386	LOS ANGELES	CA		09/29/2010		0	0	0	0	0	0	0	290,975	290,975	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	498,723	498,723	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	1,897,871	1,897,871	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	94,612	94,612	0	0	0
717610790	LOST HILLS	CA		09/14/2015		0	0	0	0	0	0	0	746,500	746,500	0	0	0
717610863	LOST HILLS	CA		09/25/2014		0	0	0	0	0	0	0	2,863,750	2,863,750	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	3,451,200	3,451,200	0	0	0
717610372	MADERA	CA		09/15/2011		0	0	0	0	0	0	0	30,228	30,228	0	0	0
717610567	MADERA	CA		10/12/2012		0	0	0	0	0	0	0	52,000	52,000	0	0	0
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	180,000	180,000	0	0	0
717610805	MADERA	CA		08/01/2014		0	0	0	0	0	0	0	49,200	49,200	0	0	0
717610965	MADERA	CA		06/01/2015		0	0	0	0	0	0	0	269,150	269,150	0	0	0
717611052	MARICOPA	CA		12/15/2015		0	0	0	0	0	0	0	817,000	817,000	0	0	0
706106924	MARINA	CA		09/10/2007		0	0	0	0	0	0	0	315,313	315,313	0	0	0
717610719	MECCA	CA		07/29/2013		0	0	0	0	0	0	0	67,179	67,179	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	79,166	79,166	0	0	0
706108415	MIRA LOMA	CA		10/20/2010		0	0	0	0	0	0	0	1,013,805	1,013,805	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					
706108554	MIRA LOMA	CA		05/18/2011		0	0	0	0	0	0	0	681,040	681,040	0	0	0
706108925	MIRA LOMA	CA		12/11/2012		0	0	0	0	0	0	0	359,897	359,897	0	0	0
706109518	MIRA LOMA	CA		04/01/2015		0	0	0	0	0	0	0	422,800	422,800	0	0	0
717610681	MONTEREY	CA		06/28/2013		0	0	0	0	0	0	0	289,400	289,400	0	0	0
706108362	MOUNTAIN VIEW	CA		09/30/2010		0	0	0	0	0	0	0	436,420	436,420	0	0	0
706109350	MOUNTAIN VIEW	CA		11/07/2013		0	0	0	0	0	0	0	384,970	384,970	0	0	0
717610236	NAPA	CA		11/01/2010		0	0	0	0	0	0	0	171,600	171,600	0	0	0
717610610	NAPA	CA		02/19/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
706107681	NATIONAL CITY	CA		01/15/2008		0	0	0	0	0	0	0	972,132	972,132	0	0	0
706107065	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	201,407	201,407	0	0	0
706107066	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	286,405	286,405	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	143,247	143,247	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	397,747	397,747	0	0	0
706108088	ONTARIO	CA		12/02/2008		0	0	0	0	0	0	0	79,642	79,642	0	0	0
706108331	ONTARIO	CA		07/08/2010		0	0	0	0	0	0	0	930,031	930,031	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	1,177,059	1,177,059	0	0	0
706108983	ONTARIO	CA		11/19/2012		0	0	0	0	0	0	0	26,636	26,636	0	0	0
706109172	ONTARIO	CA		06/21/2013		0	0	0	0	0	0	0	185,405	185,405	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	36,061	36,061	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	176,602	176,602	0	0	0
717610576	ORANGE COVE	CA		10/01/2012		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717609899	OROVILLE	CA		09/27/2007		0	0	0	0	0	0	0	800,000	800,000	0	0	0
717610215	OXNARD	CA		09/30/2010		0	0	0	0	0	0	0	118,028	118,028	0	0	0
706106919	PACIFICA	CA		12/28/2006		0	0	0	0	0	0	0	68,343	68,343	0	0	0
706108516	PALO ALTO	CA		10/12/2011		0	0	0	0	0	0	0	104,224	104,224	0	0	0
706108830	PARAMOUNT	CA		06/22/2012		0	0	0	0	0	0	0	55,519	55,519	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	99,291	99,291	0	0	0
706106814	RANCHO CORDOVA	CA		11/29/2006		0	0	0	0	0	0	0	130,190	130,190	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011		0	0	0	0	0	0	0	720,343	720,343	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	291,908	291,908	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	1,172,966	1,172,966	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013		0	0	0	0	0	0	0	205,221	205,221	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	267,190	267,190	0	0	0
706109512	REDLANDS	CA		06/05/2014		0	0	0	0	0	0	0	548,894	548,894	0	0	0
706106889	REDONDO BEACH	CA		11/06/2006		0	0	0	0	0	0	0	369,737	369,737	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	38,597	38,597	0	0	0
717610255	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	10,428	10,428	0	0	0
717610269	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	16,945	16,945	0	0	0
717610270	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	27,633	27,633	0	0	0
717610271	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	31,283	31,283	0	0	0
717610272	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	173,600	173,600	0	0	0
706106804	RIVERSIDE	CA		10/05/2006		0	0	0	0	0	0	0	99,603	99,603	0	0	0
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	24,530	24,530	0	0	0
706107619	ROSEVILLE	CA		10/24/2007		0	0	0	0	0	0	0	101,751	101,751	0	0	0
706108171	ROWLAND HEIGHTS	CA		05/05/2009		0	0	0	0	0	0	0	175,622	175,622	0	0	0
706108229	ROWLAND HEIGHTS	CA		11/12/2009		0	0	0	0	0	0	0	78,997	78,997	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	231,312	231,312	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	45,909	45,909	0	0	0
717609599	RUTHERFORD	CA		04/18/2006		0	0	0	0	0	0	0	1,625,000	1,625,000	0	0	0
717609843	RUTHERFORD	CA		12/31/2007		0	0	0	0	0	0	0	134,732	134,732	0	0	0
717610388	RUTHERFORD	CA		11/02/2011		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610535	RUTHERFORD	CA		07/13/2012		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610632	RUTHERFORD	CA		12/21/2012		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717611091	RUTHERFORD	CA		10/01/2015		0	0	0	0	0	0	0	345,000	345,000	0	0	0
717611252	RUTHERFORD	CA		08/22/2016		0	0	0	0	0	0	0	300,000	300,000	0	0	0
706107200	SACRAMENTO	CA		05/04/2007		0	0	0	0	0	0	0	379,623	379,623	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	306,190	306,190	0	0	0
717609889	SAINT HELENA	CA		12/27/2007		0	0	0	0	0	0	0	42,470	42,470	0	0	0
717610349	SALINAS	CA		07/01/2011		0	0	0	0	0	0	0	181,245	181,245	0	0	0
706108558	SAN BRUNO	CA		08/04/2011		0	0	0	0	0	0	0	351,809	351,809	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					
706107753	SAN DIEGO	CA		03/28/2008		0	0	0	0	0	0	0	522,734	522,734	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	606,115	606,115	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	188,215	188,215	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	1,385,714	1,385,714	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	72,678	72,678	0	0	0
706106495	SAN FRANCISCO	CA		08/09/2006		0	0	0	0	0	0	0	358,271	358,271	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	551,365	551,365	0	0	0
706108522	SAN FRANCISCO	CA		06/07/2011		0	0	0	0	0	0	0	644,870	644,870	0	0	0
706108543	SAN FRANCISCO	CA		06/16/2011		0	0	0	0	0	0	0	592,520	592,520	0	0	0
706108752	SAN FRANCISCO	CA		07/19/2012		0	0	0	0	0	0	0	248,371	248,371	0	0	0
706108836	SAN FRANCISCO	CA		08/02/2012		0	0	0	0	0	0	0	290,905	290,905	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012		0	0	0	0	0	0	0	417,625	417,625	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	921,718	921,718	0	0	0
706109073	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	132,275	132,275	0	0	0
706109075	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	212,945	212,945	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	21,990	21,990	0	0	0
706109115	SAN FRANCISCO	CA		06/17/2013		0	0	0	0	0	0	0	129,929	129,929	0	0	0
706109118	SAN FRANCISCO	CA		08/05/2013		0	0	0	0	0	0	0	454,646	454,646	0	0	0
706109128	SAN FRANCISCO	CA		06/18/2013		0	0	0	0	0	0	0	34,230	34,230	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013		0	0	0	0	0	0	0	110,169	110,169	0	0	0
706109300	SAN FRANCISCO	CA		12/03/2013		0	0	0	0	0	0	0	378,768	378,768	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	10,757	10,757	0	0	0
706104491	SAN JOSE	CA		12/26/2001		0	0	0	0	0	0	0	53,758	53,758	0	0	0
706106343	SAN JOSE	CA		06/01/2006		0	0	0	0	0	0	0	45,914	45,914	0	0	0
706107073	SAN JOSE	CA		03/13/2007		0	0	0	0	0	0	0	287,443	287,443	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	301,142	301,142	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	228,110	228,110	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	150,913	150,913	0	0	0
706107354	SAN RAFAEL	CA		09/17/2007		0	0	0	0	0	0	0	441,700	441,700	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	1,359,064	1,359,064	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	704,344	704,344	0	0	0
706106994	SANTA BARBARA	CA		04/03/2007		0	0	0	0	0	0	0	447,627	447,627	0	0	0
706108032	SANTA CLARA	CA		09/15/2008		0	0	0	0	0	0	0	88,323	88,323	0	0	0
706109652	SANTA CLARITA	CA		12/12/2014		0	0	0	0	0	0	0	10,293	10,293	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	79,067	79,067	0	0	0
706107932	SANTA FE SPRINGS	CA		04/01/2008		0	0	0	0	0	0	0	191,535	191,535	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	114,382	114,382	0	0	0
706108829	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	56,943	56,943	0	0	0
706108831	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	58,243	58,243	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	507,839	507,839	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	12,407	12,407	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	38,107	38,107	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	44,222	44,222	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	71,335	71,335	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	30,017	30,017	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	647,717	647,717	0	0	0
706105710	SANTA MONICA	CA		12/21/2004		0	0	0	0	0	0	0	106,096	106,096	0	0	0
706108353	SANTA MONICA	CA		08/26/2010		0	0	0	0	0	0	0	73,993	73,993	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	401,659	401,659	0	0	0
706108551	SANTA MONICA	CA		07/07/2011		0	0	0	0	0	0	0	1,791,250	1,791,250	0	0	0
706108717	SANTA MONICA	CA		02/28/2012		0	0	0	0	0	0	0	184,796	184,796	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	59,234	59,234	0	0	0
717610113	SOLEDAD	CA		05/23/2011		0	0	0	0	0	0	0	500,000	500,000	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	149,052	149,052	0	0	0
717610678	SOLEDAD	CA		07/31/2013		0	0	0	0	0	0	0	281,667	281,667	0	0	0
717610679	SOLEDAD	CA		09/10/2013		0	0	0	0	0	0	0	70,500	70,500	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	251,540	251,540	0	0	0
717610515	SONOMA	CA		06/25/2012		0	0	0	0	0	0	0	88,000	88,000	0	0	0
717610714	SONOMA	CA		08/01/2013		0	0	0	0	0	0	0	9,249,824	9,249,824	0	0	0
717610946	SONOMA	CA		12/31/2014		0	0	0	0	0	0	0	25,000	25,000	0	0	0

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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					
717610950	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	185,600	185,600	0	0	0
717610951	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	88,000	88,000	0	0	0
717610905	TEMECULA	CA		05/29/2015		0	0	0	0	0	0	0	15,000	15,000	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	1,813,647	1,813,647	0	0	0
733509512	THOUSAND OAKS	CA		05/02/1994		0	0	0	0	0	0	0	7,013	7,013	0	0	0
706109674	TORRANCE	CA		11/21/2014		0	0	0	0	0	0	0	8,330,164	8,330,164	0	0	0
706107171	TRUCKEE	CA		03/30/2007		0	0	0	0	0	0	0	437,894	437,894	0	0	0
706107211	TRUCKEE	CA		03/30/2007		0	0	0	0	0	0	0	188,070	188,070	0	0	0
706109108	TRUCKEE	CA		02/18/2014		0	0	0	0	0	0	0	190,292	190,292	0	0	0
717609875	TURLOCK	CA		12/18/2007		0	0	0	0	0	0	0	240,000	240,000	0	0	0
706105107	TUSTIN	CA		10/21/2003		0	0	0	0	0	0	0	151,252	151,252	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	415,452	415,452	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	502,664	502,664	0	0	0
717610652	UKIAH	CA		03/07/2013		0	0	0	0	0	0	0	65,000	65,000	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	257,283	257,283	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	261,656	261,656	0	0	0
706109236	VERNON	CA		08/29/2013		0	0	0	0	0	0	0	582,823	582,823	0	0	0
706107731	VISALIA	CA		02/28/2008		0	0	0	0	0	0	0	90,637	90,637	0	0	0
732174813	VISTA	CA		07/01/1978		0	0	0	0	0	0	0	1,515	1,515	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	990,954	990,954	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	482,759	482,759	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	492,821	492,821	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	536,519	536,519	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	438,511	438,511	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	843,933	843,933	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	247,372	247,372	0	0	0
706108228	WALNUT	CA		11/12/2009		0	0	0	0	0	0	0	90,966	90,966	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	466,080	466,080	0	0	0
706108607	WALNUT	CA		09/01/2011		0	0	0	0	0	0	0	1,206,851	1,206,851	0	0	0
706108611	WALNUT	CA		09/01/2011		0	0	0	0	0	0	0	110,645	110,645	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	218,088	218,088	0	0	0
717609724	WASCO	CA		12/28/2006		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717610195	WASCO	CA		07/01/2011		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	393,750	393,750	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	236,750	236,750	0	0	0
717611077	WESTMORLAND	CA		10/19/2015		0	0	0	0	0	0	0	15,592	15,592	0	0	0
732172754	WHITTIER	CA		07/01/1978		0	0	0	0	0	0	0	1,798	1,798	0	0	0
717610377	WILLIAMS	CA		07/28/2011		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610461	WILLIAMS	CA		04/05/2012		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717610757	WILLIAMS	CA		11/25/2013		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717610952	WILLIAMS	CA		01/30/2015		0	0	0	0	0	0	0	88,574	88,574	0	0	0
717610802	WOODLAND	CA		03/27/2014		0	0	0	0	0	0	0	200,000	200,000	0	0	0
706109451	YUCAIPA	CA		03/14/2014		0	0	0	0	0	0	0	13,112,841	13,112,841	0	0	0
706109314	ARVADA	CO		11/27/2013		0	0	0	0	0	0	0	63,004	63,004	0	0	0
706108921	AURORA	CO		08/31/2012		0	0	0	0	0	0	0	119,179	119,179	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	88,942	88,942	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	252,533	252,533	0	0	0
706108197	BOULDER	CO		07/29/2009		0	0	0	0	0	0	0	214,740	214,740	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	305,660	305,660	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	470,489	470,489	0	0	0
706108356	COLORADO SPRINGS	CO		08/26/2010		0	0	0	0	0	0	0	302,089	302,089	0	0	0
706107230	COMMERCE CITY	CO		05/09/2007		0	0	0	0	0	0	0	169,966	169,966	0	0	0
706108565	DENVER	CO		06/30/2011		0	0	0	0	0	0	0	38,670	38,670	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	530,700	530,700	0	0	0
706109231	DENVER	CO		07/31/2013		0	0	0	0	0	0	0	75,479	75,479	0	0	0
706109254	DENVER	CO		08/30/2013		0	0	0	0	0	0	0	123,905	123,905	0	0	0
706109313	DENVER	CO		11/27/2013		0	0	0	0	0	0	0	77,870	77,870	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	202,541	202,541	0	0	0
706107548	ENGLEWOOD	CO		08/24/2007		0	0	0	0	0	0	0	345,123	345,123	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	314,176	314,176	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					
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	129,808	129,808	0	0	0
717610457	IDALIA	CO		04/01/2016		0	0	0	0	0	0	0	5,582	5,582	0	0	0
717610799	KEENESBURG	CO		02/14/2014		0	0	0	0	0	0	0	6,392	6,392	0	0	0
717609902	KIM	CO		12/12/2007		0	0	0	0	0	0	0	13,363	13,363	0	0	0
706109656	LITTLETON	CO		12/12/2014		0	0	0	0	0	0	0	8,038	8,038	0	0	0
717610882	LITTLETON	CO		08/28/2014		0	0	0	0	0	0	0	22,205	22,205	0	0	0
717610993	LITTLETON	CO		03/20/2015		0	0	0	0	0	0	0	14,695	14,695	0	0	0
717610248	MATHESON	CO		11/01/2010		0	0	0	0	0	0	0	7,610	7,610	0	0	0
706109253	PARKER	CO		08/30/2013		0	0	0	0	0	0	0	242,671	242,671	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	36,979	36,979	0	0	0
717611200	ROGGEN	CO		06/02/2016		0	0	0	0	0	0	0	8,670	8,670	0	0	0
717610347	SHERIDAN LAKE	CO		05/16/2011		0	0	0	0	0	0	0	45,876	45,876	0	0	0
717611169	SHERIDAN LAKE	CO		06/03/2016		0	0	0	0	0	0	0	41,350	41,350	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	143,752	143,752	0	0	0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	129,080	129,080	0	0	0
717611088	WALSH	CO		08/21/2015		0	0	0	0	0	0	0	62,500	62,500	0	0	0
706107187	NORWALK	CT		06/08/2007		0	0	0	0	0	0	0	94,754	94,754	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	774,105	774,105	0	0	0
706108713	WEST HARTFORD	CT		06/11/2012		0	0	0	0	0	0	0	1,251,674	1,251,674	0	0	0
703000060	WASHINGTON	DC		01/05/2013		0	0	0	0	0	0	0	298,313	298,313	0	0	0
706101070	WASHINGTON	DC		07/02/1996		0	0	0	0	0	0	0	608,254	608,254	0	0	0
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	181,733	181,733	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	401,299	401,299	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	861,712	861,712	0	0	0
706108279	WASHINGTON	DC		04/16/2010		0	0	0	0	0	0	0	1,983,340	1,983,340	0	0	0
706108312	WASHINGTON	DC		08/12/2010		0	0	0	0	0	0	0	152,699	152,699	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	2,032,868	2,032,868	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	390,808	390,808	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	254,419	254,419	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	831,047	831,047	0	0	0
706108468	WASHINGTON	DC		04/01/2011		0	0	0	0	0	0	0	2,124,288	2,124,288	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	300,158	300,158	0	0	0
706108716	WASHINGTON	DC		02/28/2012		0	0	0	0	0	0	0	297,631	297,631	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	80,631	80,631	0	0	0
706108857	WASHINGTON	DC		06/26/2012		0	0	0	0	0	0	0	502,193	502,193	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	261,901	261,901	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	1,536,119	1,536,119	0	0	0
706109171	WASHINGTON	DC		05/03/2014		0	0	0	0	0	0	0	265,395	265,395	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	787,461	787,461	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	50,234	50,234	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	124,851	124,851	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	7,063	7,063	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	667,239	667,239	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	216,653	216,653	0	0	0
706106480	NEWARK	DE		04/11/2006		0	0	0	0	0	0	0	263,492	263,492	0	0	0
750000066	FORCHHEIM	DEU		05/30/2014		0	0	0	0	0	0	0	222,762	179,847	(42,915)	0	(42,915)
750000067	FORCHHEIM	DEU		01/02/2015		0	0	0	0	0	0	0	150,190	121,255	(28,934)	0	(28,934)
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	137,464	137,464	0	0	0
706109653	FORT LAUDERDALE	FL		12/12/2014		0	0	0	0	0	0	0	8,430	8,430	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	238,450	238,450	0	0	0
717610613	FROSTPROOF	FL		12/31/2012		0	0	0	0	0	0	0	580,000	580,000	0	0	0
717610897	FROSTPROOF	FL		09/04/2014		0	0	0	0	0	0	0	220,000	220,000	0	0	0
706108761	GAINESVILLE	FL		05/16/2012		0	0	0	0	0	0	0	206,192	206,192	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	302,868	302,868	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	138,821	138,821	0	0	0
717610902	INDIANTOWN	FL		11/24/2014		0	0	0	0	0	0	0	1,099,400	1,099,400	0	0	0
706107400	JACKSONVILLE	FL		08/10/2007		0	0	0	0	0	0	0	258,089	258,089	0	0	0
706107477	JACKSONVILLE	FL		03/14/2008		0	0	0	0	0	0	0	807,612	807,612	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	164,085	164,085	0	0	0
733099026	JACKSONVILLE	FL		07/01/1992		0	0	0	0	0	0	0	4,033	4,033	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					
733116534	JACKSONVILLE	FL		10/30/1992		0	0	0	0	0	0	0	4,707	4,707	0	0	0
734580258	JACKSONVILLE	FL		04/30/1997		0	0	0	0	0	0	0	4,344	4,344	0	0	0
734589588	JACKSONVILLE	FL		05/30/1997		0	0	0	0	0	0	0	12,776	12,776	0	0	0
734655135	JACKSONVILLE	FL		10/24/1997		0	0	0	0	0	0	0	4,832	4,832	0	0	0
734668784	JACKSONVILLE	FL		12/29/1997		0	0	0	0	0	0	0	(99)	(99)	0	0	0
706108803	LAKELAND	FL		05/24/2012		0	0	0	0	0	0	0	97,911	97,911	0	0	0
706108493	LANTANA	FL		03/30/2011		0	0	0	0	0	0	0	108,106	108,106	0	0	0
706106595	MIAMI	FL		07/17/2006		0	0	0	0	0	0	0	187,692	187,692	0	0	0
706108176	MIAMI	FL		04/01/2016		0	0	0	0	0	0	0	2,794	2,794	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	1,711,909	1,711,909	0	0	0
706108724	MIAMI	FL		04/11/2012		0	0	0	0	0	0	0	71,386	71,386	0	0	0
706109312	MIAMI	FL		11/27/2013		0	0	0	0	0	0	0	139,634	139,634	0	0	0
706107664	MIAMI LAKES	FL		12/19/2007		0	0	0	0	0	0	0	866,569	866,569	0	0	0
734536303	MIDDLEBURG	FL		09/13/1996		0	0	0	0	0	0	0	2,889	2,889	0	0	0
700226087	NAPLES	FL		09/21/2011		0	0	0	0	0	0	0	105,553	105,553	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	100,394	100,394	0	0	0
706108373	NORTH MIAMI BEACH	FL		08/03/2013		0	0	0	0	0	0	0	610,933	610,933	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	1,365,908	1,365,908	0	0	0
706110062	ORLANDO	FL		04/20/2016		0	0	0	0	0	0	0	29,158	29,158	0	0	0
706108586	OXFORD	FL		07/29/2011		0	0	0	0	0	0	0	504,131	504,131	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,693,406	1,693,406	0	0	0
717610468	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,693,406	1,693,406	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	470,750	470,750	0	0	0
717610978	PALM BEACH	FL		06/03/2015		0	0	0	0	0	0	0	662,860	662,860	0	0	0
703000309	PALM BEACH GARDENS	FL		01/04/2013		0	0	0	0	0	0	0	114,070	114,070	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	274,473	274,473	0	0	0
706106879	PANAMA CITY	FL		05/30/2008		0	0	0	0	0	0	0	395,792	395,792	0	0	0
706108413	SEMINOLE	FL		12/29/2010		0	0	0	0	0	0	0	281,203	281,203	0	0	0
706108804	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	98,640	98,640	0	0	0
706108805	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	31,053	31,053	0	0	0
706108806	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	21,366	21,366	0	0	0
706109310	TAMPA	FL		11/27/2013		0	0	0	0	0	0	0	47,076	47,076	0	0	0
717609159	VERO BEACH	FL		11/25/2003		0	0	0	0	0	0	0	210,000	210,000	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	378,410	378,410	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		0	0	0	0	0	0	0	262,500	262,500	0	0	0
739010889	WINTER HAVEN	FL		08/16/1986		0	0	0	0	0	0	0	373	373	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	139,255	139,255	0	0	0
739004896	ACWORTH	GA		02/03/1986		0	0	0	0	0	0	0	636	636	0	0	0
706106651	ATLANTA	GA		06/22/2006		0	0	0	0	0	0	0	3,414	3,414	0	0	0
706106670	ATLANTA	GA		06/22/2006		0	0	0	0	0	0	0	9,611	9,611	0	0	0
706107256	ATLANTA	GA		05/31/2007		0	0	0	0	0	0	0	5,329,181	5,329,181	0	0	0
706108679	ATLANTA	GA		12/20/2011		0	0	0	0	0	0	0	609,756	609,756	0	0	0
706108807	ATLANTA	GA		05/24/2012		0	0	0	0	0	0	0	39,673	39,673	0	0	0
706108810	ATLANTA	GA		05/24/2012		0	0	0	0	0	0	0	20,462	20,462	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	217,684	217,684	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	218,539	218,539	0	0	0
706109214	ATLANTA	GA		08/29/2013		0	0	0	0	0	0	0	1,366,296	1,366,296	0	0	0
706108729	DECATUR	GA		04/02/2012		0	0	0	0	0	0	0	158,131	158,131	0	0	0
706109315	DECATUR	GA		11/27/2013		0	0	0	0	0	0	0	63,888	63,888	0	0	0
706108808	ELLENWOOD	GA		05/24/2012		0	0	0	0	0	0	0	23,714	23,714	0	0	0
706106650	FAIRBURN	GA		06/22/2006		0	0	0	0	0	0	0	562,500	562,500	0	0	0
706106671	FAIRBURN	GA		06/22/2006		0	0	0	0	0	0	0	90,419	90,419	0	0	0
706107269	FAIRBURN	GA		05/31/2007		0	0	0	0	0	0	0	1,106,543	1,106,543	0	0	0
706101851	KENNESAW	GA		03/12/1997		0	0	0	0	0	0	0	94,189	94,189	0	0	0
706106652	KENNESAW	GA		06/22/2006		0	0	0	0	0	0	0	39,062	39,062	0	0	0
706106742	KENNESAW	GA		09/06/2006		0	0	0	0	0	0	0	1,337,162	1,337,162	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	344,035	344,035	0	0	0
706108809	KENNESAW	GA		05/24/2012		0	0	0	0	0	0	0	30,142	30,142	0	0	0
706108658	LAWRENCEVILLE	GA		12/14/2011		0	0	0	0	0	0	0	109,703	109,703	0	0	0
706105113	MARIETTA	GA		10/09/2003		0	0	0	0	0	0	0	274,637	274,637	0	0	0

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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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
706108534	MARIETTA	GA		06/02/2011		0	0	0	0	0	0	0	318,682	318,682	0	0	0
734606844	MARIETTA	GA		06/30/1997		0	0	0	0	0	0	0	9,628	9,628	0	0	0
733339915	ROSWELL	GA		08/02/1993		0	0	0	0	0	0	0	19,509	19,509	0	0	0
749000024	LONDON	GBR		06/08/2012		0	0	0	0	0	0	0	729,143	640,476	(88,667)	0	(88,667)
749000037	LONDON	GBR		12/06/2012		0	0	0	0	0	0	0	176,531	148,900	(27,631)	0	(27,631)
749000040	LONDON	GBR		07/25/2013		0	0	0	0	0	0	0	298,932	262,677	(36,256)	0	(36,256)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	798,471	692,575	(105,896)	0	(105,896)
706108546	HONOLULU	HI		07/12/2011		0	0	0	0	0	0	0	1,420,691	1,420,691	0	0	0
706109113	HONOLULU	HI		05/29/2013		0	0	0	0	0	0	0	536,804	536,804	0	0	0
717611058	AKRON	IA		09/03/2015		0	0	0	0	0	0	0	31,138	31,138	0	0	0
717609747	ALGONA	IA		05/15/2007		0	0	0	0	0	0	0	22,840	22,840	0	0	0
717610324	ANTHON	IA		03/04/2011		0	0	0	0	0	0	0	26,429	26,429	0	0	0
717611014	CORYDON	IA		05/27/2015		0	0	0	0	0	0	0	135,815	135,815	0	0	0
707502883	DUBUQUE	IA		01/03/1990		0	0	0	0	0	0	0	635,988	635,988	0	0	0
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	49,240	49,240	0	0	0
717610299	LAKE VIEW	IA		12/21/2010		0	0	0	0	0	0	0	50,329	50,329	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	36,782	36,782	0	0	0
717610940	LUCAS	IA		01/28/2015		0	0	0	0	0	0	0	19,644	19,644	0	0	0
717610988	MASON CITY	IA		05/27/2015		0	0	0	0	0	0	0	106,048	106,048	0	0	0
717609703	MONONA	IA		03/09/2007		0	0	0	0	0	0	0	14,837	14,837	0	0	0
717611015	MOUNT AYR	IA		05/27/2015		0	0	0	0	0	0	0	344,376	344,376	0	0	0
717610288	SHELDON	IA		12/07/2010		0	0	0	0	0	0	0	49,884	49,884	0	0	0
717610906	WESTFIELD	IA		11/10/2014		0	0	0	0	0	0	0	17,000	17,000	0	0	0
706106976	BOISE	ID		01/25/2007		0	0	0	0	0	0	0	507,684	507,684	0	0	0
706107015	BOISE	ID		07/01/2008		0	0	0	0	0	0	0	140,200	140,200	0	0	0
706108302	BOISE	ID		06/15/2010		0	0	0	0	0	0	0	282,965	282,965	0	0	0
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	216,730	216,730	0	0	0
734612985	BOISE	ID		07/25/1997		0	0	0	0	0	0	0	6,216	6,216	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	185,417	185,417	0	0	0
717608647	AUBURN	IL		07/12/1999		0	0	0	0	0	0	0	42,500	42,500	0	0	0
733333591	BATAVIA	IL		09/03/1993		0	0	0	0	0	0	0	6,716	6,716	0	0	0
706109190	BOLINGBROOK	IL		11/13/2013		0	0	0	0	0	0	0	51,962	51,962	0	0	0
706109802	BROOKFIELD	IL		04/22/2015		0	0	0	0	0	0	0	8,584,088	8,584,088	0	0	0
717610301	CARROLLTON	IL		07/22/2011		0	0	0	0	0	0	0	5,523	5,523	0	0	0
706103046	CHICAGO	IL		01/20/1999		0	0	0	0	0	0	0	1,084,667	1,084,667	0	0	0
706107000	CHICAGO	IL		01/19/2007		0	0	0	0	0	0	0	12,595	12,595	0	0	0
706107001	CHICAGO	IL		01/19/2007		0	0	0	0	0	0	0	93,097	93,097	0	0	0
706107344	CHICAGO	IL		06/29/2007		0	0	0	0	0	0	0	128,016	128,016	0	0	0
706108548	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	5,228	5,228	0	0	0
706108574	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	8,107	8,107	0	0	0
706108575	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	10,153	10,153	0	0	0
706108576	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	5,304	5,304	0	0	0
706108577	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	31,823	31,823	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	95,556	95,556	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	42,563	42,563	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	45,100	45,100	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	587,298	587,298	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	86,494	86,494	0	0	0
706108929	CHICAGO	IL		09/12/2012		0	0	0	0	0	0	0	280,216	280,216	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	156,701	156,701	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	453,507	453,507	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	2,545,113	2,545,113	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	26,491	26,491	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	35,116	35,116	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	21,563	21,563	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	15,402	15,402	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	326,511	326,511	0	0	0
717609124	DECATUR	IL		09/04/2003		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717609767	DECATUR	IL		06/07/2007		0	0	0	0	0	0	0	19,833	19,833	0	0	0
717610418	DECATUR	IL		12/16/2011		0	0	0	0	0	0	0	31,719	31,719	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					
717608437	DELAND	IL		08/25/1998		0	0	0	0	0	0	0	7,495	7,495	0	0	0
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	355,696	355,696	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	147,336	147,336	0	0	0
706109188	ELK GROVE VILLAGE	IL		08/26/2013		0	0	0	0	0	0	0	44,227	44,227	0	0	0
706109189	ELK GROVE VILLAGE	IL		08/26/2013		0	0	0	0	0	0	0	42,088	42,088	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	74,484	74,484	0	0	0
717608443	ENFIELD	IL		09/22/1998		0	0	0	0	0	0	0	26,921	26,921	0	0	0
717608563	ESSEX	IL		02/24/1999		0	0	0	0	0	0	0	55,263	55,263	0	0	0
706108669	GENEVA	IL		12/22/2011		0	0	0	0	0	0	0	74,227	74,227	0	0	0
706109660	GENEVA	IL		12/12/2014		0	0	0	0	0	0	0	4,411	4,411	0	0	0
717610917	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	61,500	61,500	0	0	0
717610918	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	81,110	81,110	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	53,747	53,747	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	226,442	226,442	0	0	0
717609793	LAWRENCEVILLE	IL		07/31/2007		0	0	0	0	0	0	0	7,431	7,431	0	0	0
706109665	LEMONT	IL		12/12/2014		0	0	0	0	0	0	0	5,490	5,490	0	0	0
717608445	LEROY	IL		06/26/1998		0	0	0	0	0	0	0	52,309	52,309	0	0	0
717609111	LEROY	IL		07/29/2003		0	0	0	0	0	0	0	21,422	21,422	0	0	0
706108869	LOMBARD	IL		06/29/2012		0	0	0	0	0	0	0	133,367	133,367	0	0	0
717610509	MEDORA	IL		05/21/2012		0	0	0	0	0	0	0	217,973	217,973	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	41,035	41,035	0	0	0
706109668	NAPERVILLE	IL		12/12/2014		0	0	0	0	0	0	0	2,451	2,451	0	0	0
717610424	NEW BOSTON	IL		01/13/2012		0	0	0	0	0	0	0	105,659	105,659	0	0	0
717610609	NEW BOSTON	IL		01/14/2013		0	0	0	0	0	0	0	99,134	99,134	0	0	0
706108694	NORMAL	IL		03/09/2012		0	0	0	0	0	0	0	84,634	84,634	0	0	0
706109457	NORTHBROOK	IL		05/27/2014		0	0	0	0	0	0	0	3,087,331	3,087,331	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	303,883	303,883	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	35,052	35,052	0	0	0
706108719	PEKIN	IL		02/28/2012		0	0	0	0	0	0	0	120,830	120,830	0	0	0
706108700	PEORIA	IL		03/09/2012		0	0	0	0	0	0	0	57,363	57,363	0	0	0
717610867	RALEIGH	IL		07/31/2014		0	0	0	0	0	0	0	67,417	67,417	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	105,894	105,894	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	71,299	71,299	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	2,122,014	2,122,014	0	0	0
717610771	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	45,335	45,335	0	0	0
717610772	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	121,304	121,304	0	0	0
717610773	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	20,217	20,217	0	0	0
706108720	STERLING	IL		02/28/2012		0	0	0	0	0	0	0	116,816	116,816	0	0	0
717608658	TAYLORVILLE	IL		08/23/1999		0	0	0	0	0	0	0	37,146	37,146	0	0	0
706107025	URBANA	IL		01/12/2007		0	0	0	0	0	0	0	239,651	239,651	0	0	0
706108701	WARRENVILLE	IL		03/09/2012		0	0	0	0	0	0	0	48,899	48,899	0	0	0
706108718	WASHINGTON	IL		02/28/2012		0	0	0	0	0	0	0	136,078	136,078	0	0	0
717610596	WEST SALEM	IL		11/28/2012		0	0	0	0	0	0	0	36,647	36,647	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	44,538	44,538	0	0	0
717610751	YORKVILLE	IL		11/12/2013		0	0	0	0	0	0	0	192,000	192,000	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	26,593	26,593	0	0	0
717610027	BEDFORD	IN		10/17/2008		0	0	0	0	0	0	0	20,474	20,474	0	0	0
706108693	BLOOMINGTON	IN		03/09/2012		0	0	0	0	0	0	0	52,661	52,661	0	0	0
717610375	BROWNSTOWN	IN		07/29/2011		0	0	0	0	0	0	0	15,747	15,747	0	0	0
717610569	BROWNSTOWN	IN		04/01/2016		0	0	0	0	0	0	0	1,196	1,196	0	0	0
706108702	CHURUBUSCO	IN		03/09/2012		0	0	0	0	0	0	0	54,542	54,542	0	0	0
717610017	CLAYTON	IN		10/30/2008		0	0	0	0	0	0	0	15,051	15,051	0	0	0
717608423	EVANSVILLE	IN		08/21/1998		0	0	0	0	0	0	0	14,661	14,661	0	0	0
717608221	GRIFFIN	IN		09/10/1997		0	0	0	0	0	0	0	4,300	4,300	0	0	0
717608389	HOWE	IN		08/21/1998		0	0	0	0	0	0	0	3,439	3,439	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013		0	0	0	0	0	0	0	171,017	171,017	0	0	0
706108695	KOKOMO	IN		03/09/2012		0	0	0	0	0	0	0	22,569	22,569	0	0	0
717610866	KOUTS	IN		08/29/2014		0	0	0	0	0	0	0	55,740	55,740	0	0	0
717608482	NORTH JUDSON	IN		10/20/1998		0	0	0	0	0	0	0	52,066	52,066	0	0	0
717611040	OAKTOWN	IN		05/06/2015		0	0	0	0	0	0	0	21,084	21,084	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					
717609813	PUTNAMVILLE	IN		06/26/2007		0	0	0	0	0	0	0	13,694	13,694	0	0	0
717610774	RENSSELAER	IN		11/04/2013		0	0	0	0	0	0	0	13,233	13,233	0	0	0
706108696	SOUTH BEND	IN		03/09/2012		0	0	0	0	0	0	0	60,184	60,184	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	209,311	209,311	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	142,311	142,311	0	0	0
706109659	LEAWOOD	KS		12/12/2014		0	0	0	0	0	0	0	1,016	1,016	0	0	0
706101066	LENEXA	KS		09/04/1996		0	0	0	0	0	0	0	318,603	318,603	0	0	0
706108517	LENEXA	KS		10/12/2011		0	0	0	0	0	0	0	60,388	60,388	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	70,319	70,319	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	1,354,148	1,354,148	0	0	0
706108354	SHAWNEE	KS		08/26/2010		0	0	0	0	0	0	0	83,313	83,313	0	0	0
717610862	TRIBUNE	KS		08/20/2014		0	0	0	0	0	0	0	107,982	107,982	0	0	0
717610960	TRIBUNE	KS		03/25/2015		0	0	0	0	0	0	0	22,481	22,481	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	190,888	190,888	0	0	0
717610726	CLINTON	KY		07/12/2013		0	0	0	0	0	0	0	100,000	100,000	0	0	0
706106940	COVINGTON	KY		12/28/2006		0	0	0	0	0	0	0	98,311	98,311	0	0	0
706108870	LOUISVILLE	KY		06/29/2012		0	0	0	0	0	0	0	88,176	88,176	0	0	0
717610813	SLAUGHTERS	KY		02/12/2014		0	0	0	0	0	0	0	44,070	44,070	0	0	0
717610857	STURGIS	KY		06/27/2014		0	0	0	0	0	0	0	34,663	34,663	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	292,455	292,455	0	0	0
706108868	BATON ROUGE	LA		06/29/2012		0	0	0	0	0	0	0	73,787	73,787	0	0	0
706108867	METAIRIE	LA		06/29/2012		0	0	0	0	0	0	0	104,529	104,529	0	0	0
717609290	MONROE	LA		06/11/2004		0	0	0	0	0	0	0	31,651	31,651	0	0	0
717611193	NATCHITOCHES	LA		07/11/2016		0	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	920,211	920,211	0	0	0
706106413	BOSTON	MA		06/01/2007		0	0	0	0	0	0	0	600,750	600,750	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	283,521	283,521	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	182,733	182,733	0	0	0
706109134	BOSTON	MA		09/25/2013		0	0	0	0	0	0	0	97,796	97,796	0	0	0
733384581	BOSTON	MA		10/07/1993		0	0	0	0	0	0	0	7,820	7,820	0	0	0
706108655	BRAINTREE	MA		12/14/2011		0	0	0	0	0	0	0	144,965	144,965	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	426,667	426,667	0	0	0
706107433	BURLINGTON	MA		06/29/2007		0	0	0	0	0	0	0	204,711	204,711	0	0	0
706101892	CAMBRIDGE	MA		05/16/1997		0	0	0	0	0	0	0	75,708	75,708	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	321,361	321,361	0	0	0
703000270	MANOMET	MA		01/04/2013		0	0	0	0	0	0	0	115,809	115,809	0	0	0
706108535	MARLBOROUGH	MA		06/16/2011		0	0	0	0	0	0	0	495,757	495,757	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	326,602	326,602	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	463,773	463,773	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	1,092,307	1,092,307	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		0	0	0	0	0	0	0	147,309	147,309	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	5,270,225	5,270,225	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	482,673	482,673	0	0	0
706107392	BALTIMORE	MD		07/31/2007		0	0	0	0	0	0	0	155,035	155,035	0	0	0
706109033	BALTIMORE	MD		02/04/2014		0	0	0	0	0	0	0	304,975	304,975	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	237,329	237,329	0	0	0
703000284	BEL AIR	MD		01/04/2013		0	0	0	0	0	0	0	142,422	142,422	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	124,236	124,236	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	2,185,120	2,185,120	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	274,240	274,240	0	0	0
703000053	COLUMBIA	MD		01/04/2013		0	0	0	0	0	0	0	88,707	88,707	0	0	0
706103747	EDGEWOOD	MD		11/23/1999		0	0	0	0	0	0	0	51,987	51,987	0	0	0
706109034	FREDERICK	MD		02/04/2014		0	0	0	0	0	0	0	174,884	174,884	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	1,140,853	1,140,853	0	0	0
706109644	GAITHERSBURG	MD		12/12/2014		0	0	0	0	0	0	0	3,529	3,529	0	0	0
706108677	GERMANTOWN	MD		04/26/2012		0	0	0	0	0	0	0	303,929	303,929	0	0	0
706107393	HANOVER	MD		07/31/2007		0	0	0	0	0	0	0	103,282	103,282	0	0	0
706107394	HANOVER	MD		07/31/2007		0	0	0	0	0	0	0	111,536	111,536	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					
706108814	HYATTSVILLE	MD		06/26/2012		0	0	0	0	0	0	0	137,459	137,459	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	25,758	25,758	0	0	0
706104758	LAUREL	MD		04/01/2016		0	0	0	0	0	0	0	13,422	13,422	0	0	0
706107395	LINTHICUM HEIGHTS	MD		07/31/2007		0	0	0	0	0	0	0	269,136	269,136	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	391,212	391,212	0	0	0
706109661	PHOENIX	MD		12/12/2014		0	0	0	0	0	0	0	7,940	7,940	0	0	0
706109035	PIKESVILLE	MD		02/04/2014		0	0	0	0	0	0	0	195,658	195,658	0	0	0
706107396	ROSEDALE	MD		07/31/2007		0	0	0	0	0	0	0	108,190	108,190	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	914,047	914,047	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	460,211	460,211	0	0	0
706108980	SILVER SPRING	MD		05/03/2014		0	0	0	0	0	0	0	390,581	390,581	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	265,449	265,449	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	309,331	309,331	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	55,189	55,189	0	0	0
739056861	SILVER SPRING	MD		12/14/1988		0	0	0	0	0	0	0	1,943	1,943	0	0	0
706107397	SPARKS GLENCOE	MD		07/31/2007		0	0	0	0	0	0	0	55,880	55,880	0	0	0
706106492	TEMPLE HILLS	MD		05/08/2006		0	0	0	0	0	0	0	295,732	295,732	0	0	0
706108662	GUADALAJARA	MEX		12/16/2011		0	0	0	0	0	0	0	82,035	82,035	0	0	0
706108649	MEXICO CITY	MEX		12/16/2011		0	0	0	0	0	0	0	688,299	688,299	0	0	0
706108846	MEXICO CITY	MEX		06/20/2012		0	0	0	0	0	0	0	96,610	96,610	0	0	0
706108844	MONTERREY	MEX		06/20/2012		0	0	0	0	0	0	0	10,560	10,560	0	0	0
706108697	ANN ARBOR	MI		03/09/2012		0	0	0	0	0	0	0	118,487	118,487	0	0	0
706109032	CADILLAC	MI		02/04/2014		0	0	0	0	0	0	0	166,845	166,845	0	0	0
717609883	CASS CITY	MI		12/20/2007		0	0	0	0	0	0	0	256,199	256,199	0	0	0
706107982	CLINTON TOWNSHIP	MI		07/30/2008		0	0	0	0	0	0	0	186,358	186,358	0	0	0
706106384	GRAND BLANC	MI		12/30/2005		0	0	0	0	0	0	0	41,672	41,672	0	0	0
706108703	GRANDVILLE	MI		03/09/2012		0	0	0	0	0	0	0	45,109	45,109	0	0	0
717610691	GREENVILLE	MI		07/15/2013		0	0	0	0	0	0	0	69,376	69,376	0	0	0
717610851	LITCHFIELD	MI		09/19/2014		0	0	0	0	0	0	0	33,301	33,301	0	0	0
706109031	MARQUETTE	MI		02/04/2014		0	0	0	0	0	0	0	179,505	179,505	0	0	0
706108310	NORTHVILLE	MI		08/12/2010		0	0	0	0	0	0	0	146,232	146,232	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	455,762	455,762	0	0	0
706108646	REDFORD	MI		02/02/2012		0	0	0	0	0	0	0	175,424	175,424	0	0	0
717610980	UNION CITY	MI		02/13/2015		0	0	0	0	0	0	0	111,667	111,667	0	0	0
706108515	UTICA	MI		10/12/2011		0	0	0	0	0	0	0	102,152	102,152	0	0	0
706105441	WIXOM	MI		08/04/2004		0	0	0	0	0	0	0	613,094	613,094	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	32,555	32,555	0	0	0
717609836	ALPHA	MN		08/15/2007		0	0	0	0	0	0	0	34,768	34,768	0	0	0
706109663	ANDOVER	MN		12/12/2014		0	0	0	0	0	0	0	4,215	4,215	0	0	0
717610856	BROWNTOWN	MN		07/22/2014		0	0	0	0	0	0	0	16,002	16,002	0	0	0
717609847	GENEVA	MN		09/26/2007		0	0	0	0	0	0	0	10,770	10,770	0	0	0
717610268	GENEVA	MN		10/26/2010		0	0	0	0	0	0	0	13,034	13,034	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	26,354	26,354	0	0	0
706108698	LAKE ELMO	MN		03/09/2012		0	0	0	0	0	0	0	66,767	66,767	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	30,974	30,974	0	0	0
717610260	LISMORE	MN		11/04/2010		0	0	0	0	0	0	0	30,950	30,950	0	0	0
717609799	MANTORVILLE	MN		06/04/2007		0	0	0	0	0	0	0	17,013	17,013	0	0	0
706108514	MINNEAPOLIS	MN		10/12/2011		0	0	0	0	0	0	0	122,257	122,257	0	0	0
706109247	MINNEAPOLIS	MN		08/30/2013		0	0	0	0	0	0	0	88,735	88,735	0	0	0
733331566	MINNEAPOLIS	MN		07/30/1993		0	0	0	0	0	0	0	707	707	0	0	0
706108513	MINNETONKA	MN		10/12/2011		0	0	0	0	0	0	0	100,593	100,593	0	0	0
717609609	OLIVIA	MN		05/24/2006		0	0	0	0	0	0	0	13,518	13,518	0	0	0
717610547	PIPESTONE	MN		09/05/2012		0	0	0	0	0	0	0	27,000	27,000	0	0	0
717611008	PIPESTONE	MN		08/12/2015		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717611047	WESTBROOK	MN		06/09/2015		0	0	0	0	0	0	0	53,281	53,281	0	0	0
717610838	WINTHROP	MN		04/23/2014		0	0	0	0	0	0	0	26,463	26,463	0	0	0
717610841	WINTHROP	MN		04/23/2014		0	0	0	0	0	0	0	24,836	24,836	0	0	0
717610655	WORTHINGTON	MN		02/27/2013		0	0	0	0	0	0	0	20,318	20,318	0	0	0
717610712	WORTHINGTON	MN		07/02/2013		0	0	0	0	0	0	0	29,236	29,236	0	0	0
717609681	BELL CITY	MO		08/11/2006		0	0	0	0	0	0	0	24,924	24,924	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
717610831	BELL CITY	MO		05/05/2014		0	0	0	0	0	0	0	95,852	95,852	0	0	0
717610999	BELL CITY	MO		09/02/2015		0	0	0	0	0	0	0	93,796	93,796	0	0	0
717610687	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	32,888	32,888	0	0	0
717610688	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	30,148	30,148	0	0	0
706108616	BRANSON	MO		09/29/2011		0	0	0	0	0	0	0	109,981	109,981	0	0	0
717610573	BROSELEY	MO		09/26/2012		0	0	0	0	0	0	0	35,679	35,679	0	0	0
717608424	CARUTHERSVILLE	MO		09/16/1998		0	0	0	0	0	0	0	91,252	91,252	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	25,195	25,195	0	0	0
717608532	DUDLEY	MO		02/19/1999		0	0	0	0	0	0	0	15,089	15,089	0	0	0
717609500	DUDLEY	MO		11/22/2005		0	0	0	0	0	0	0	21,976	21,976	0	0	0
717609755	DUDLEY	MO		03/28/2007		0	0	0	0	0	0	0	6,867	6,867	0	0	0
717609848	DUDLEY	MO		01/31/2008		0	0	0	0	0	0	0	5,494	5,494	0	0	0
717610425	DUDLEY	MO		12/12/2011		0	0	0	0	0	0	0	5,600	5,600	0	0	0
717610786	DUDLEY	MO		12/10/2013		0	0	0	0	0	0	0	31,150	31,150	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	21,297	21,297	0	0	0
717609571	HARRISONVILLE	MO		04/27/2006		0	0	0	0	0	0	0	15,000	15,000	0	0	0
717609784	HOPKINS	MO		05/01/2007		0	0	0	0	0	0	0	64,832	64,832	0	0	0
717610636	NEW MADRID	MO		01/30/2013		0	0	0	0	0	0	0	85,900	85,900	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	18,075	18,075	0	0	0
717610767	POPLAR BLUFF	MO		12/17/2013		0	0	0	0	0	0	0	15,955	15,955	0	0	0
706109079	SAINT LOUIS	MO		03/20/2013		0	0	0	0	0	0	0	2,796,852	2,796,852	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	38,115	38,115	0	0	0
717608259	SIKESTON	MO		01/20/1998		0	0	0	0	0	0	0	9,663	9,663	0	0	0
706108614	SPRINGFIELD	MO		09/29/2011		0	0	0	0	0	0	0	89,693	89,693	0	0	0
706108615	SPRINGFIELD	MO		09/29/2011		0	0	0	0	0	0	0	155,896	155,896	0	0	0
733158655	SPRINGFIELD	MO		09/23/1992		0	0	0	0	0	0	0	5,552	5,552	0	0	0
717611062	TARKIO	MO		10/30/2015		0	0	0	0	0	0	0	149,041	149,041	0	0	0
717610402	BATESVILLE	MS		10/20/2011		0	0	0	0	0	0	0	15,055	15,055	0	0	0
717611083	BATESVILLE	MS		09/15/2015		0	0	0	0	0	0	0	91,771	91,771	0	0	0
717610428	CLARKSDALE	MS		12/09/2011		0	0	0	0	0	0	0	7,645	7,645	0	0	0
717610263	CLEVELAND	MS		10/27/2010		0	0	0	0	0	0	0	27,206	27,206	0	0	0
717611280	CLEVELAND	MS		08/10/2016		0	0	0	0	0	0	0	13,617	13,617	0	0	0
717610742	DODDSVILLE	MS		08/27/2013		0	0	0	0	0	0	0	20,779	20,779	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	10,452	10,452	0	0	0
717610994	GREENVILLE	MS		05/29/2015		0	0	0	0	0	0	0	110,048	110,048	0	0	0
717609221	HERNANDO	MS		01/27/2004		0	0	0	0	0	0	0	50,295	50,295	0	0	0
717610875	INDIANOLA	MS		08/14/2014		0	0	0	0	0	0	0	65,089	65,089	0	0	0
717611096	INDIANOLA	MS		11/12/2015		0	0	0	0	0	0	0	61,788	61,788	0	0	0
717608431	INVERNESS	MS		07/09/1998		0	0	0	0	0	0	0	17,798	17,798	0	0	0
717610373	LAKE CORMORANT	MS		06/28/2011		0	0	0	0	0	0	0	54,212	54,212	0	0	0
717610979	LELAND	MS		04/30/2015		0	0	0	0	0	0	0	28,126	28,126	0	0	0
717610665	MARKS	MS		10/15/2013		0	0	0	0	0	0	0	39,997	39,997	0	0	0
717610322	MINTER CITY	MS		03/25/2011		0	0	0	0	0	0	0	58,389	58,389	0	0	0
717611026	ROBINSONVILLE	MS		05/15/2015		0	0	0	0	0	0	0	4,927	4,927	0	0	0
717610865	SHAW	MS		07/10/2014		0	0	0	0	0	0	0	94,144	94,144	0	0	0
717610501	SUNFLOWER	MS		04/04/2013		0	0	0	0	0	0	0	35,976	35,976	0	0	0
717611075	SUNFLOWER	MS		08/28/2015		0	0	0	0	0	0	0	15,596	15,596	0	0	0
717610475	TUNICA	MS		04/24/2012		0	0	0	0	0	0	0	18,211	18,211	0	0	0
717610595	TUNICA	MS		12/11/2012		0	0	0	0	0	0	0	37,916	37,916	0	0	0
717610859	TUNICA	MS		08/29/2014		0	0	0	0	0	0	0	18,798	18,798	0	0	0
717609715	AVON	MT		12/28/2006		0	0	0	0	0	0	0	25,679	25,679	0	0	0
706109333	BILLINGS	MT		12/02/2013		0	0	0	0	0	0	0	203,033	203,033	0	0	0
717609584	BILLINGS	MT		05/25/2006		0	0	0	0	0	0	0	5,965	5,965	0	0	0
717610887	CIRCLE	MT		09/24/2014		0	0	0	0	0	0	0	27,165	27,165	0	0	0
717609445	DILLON	MT		09/30/2006		0	0	0	0	0	0	0	34,251	34,251	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	18,655	18,655	0	0	0
717608414	EKALAKA	MT		07/23/1998		0	0	0	0	0	0	0	40,427	40,427	0	0	0
717608523	HARLOWTON	MT		12/04/1998		0	0	0	0	0	0	0	91,992	91,992	0	0	0
717610991	MEAGHER	MT		04/23/2015		0	0	0	0	0	0	0	18,311	18,311	0	0	0
706108478	CHAPEL HILL	NC		03/01/2011		0	0	0	0	0	0	0	181,761	181,761	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					
706108567	CHAPEL HILL	NC		07/29/2011		0	0	0	0	0	0	0	314,778	314,778	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	1,506,022	1,506,022	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	90,795	90,795	0	0	0
706107988	DURHAM	NC		01/08/2009		0	0	0	0	0	0	0	105,077	105,077	0	0	0
706108652	FAYETTEVILLE	NC		12/22/2011		0	0	0	0	0	0	0	1,420,473	1,420,473	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	829,106	829,106	0	0	0
706109463	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	99,000	99,000	0	0	0
706109464	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	260,171	260,171	0	0	0
706109465	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	101,388	101,388	0	0	0
706107698	WALKERTOWN	NC		02/28/2008		0	0	0	0	0	0	0	129,236	129,236	0	0	0
717609796	GALESBURG	ND		04/24/2007		0	0	0	0	0	0	0	8,342	8,342	0	0	0
717609581	HORACE	ND		02/02/2006		0	0	0	0	0	0	0	15,142	15,142	0	0	0
717609797	PAGE	ND		04/24/2007		0	0	0	0	0	0	0	41,063	41,063	0	0	0
717609950	CARROLL	NE		05/02/2008		0	0	0	0	0	0	0	42,574	42,574	0	0	0
717609651	GOTHENBURG	NE		07/19/2006		0	0	0	0	0	0	0	63,979	63,979	0	0	0
717608410	HYANNIS	NE		07/02/1998		0	0	0	0	0	0	0	98,473	98,473	0	0	0
717610913	JACKSON	NE		12/30/2014		0	0	0	0	0	0	0	73,063	73,063	0	0	0
717611168	JACKSON	NE		02/01/2016		0	0	0	0	0	0	0	8,878	8,878	0	0	0
717610325	KEARNEY	NE		04/01/2016		0	0	0	0	0	0	0	4,429	4,429	0	0	0
717609739	KEITH	NE		02/16/2007		0	0	0	0	0	0	0	31,105	31,105	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	97,217	97,217	0	0	0
717610540	NORTH PLATTE	NE		07/11/2012		0	0	0	0	0	0	0	82,445	82,445	0	0	0
717609891	ORD	NE		12/28/2007		0	0	0	0	0	0	0	16,938	16,938	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	21,706	21,706	0	0	0
717608388	SOUTH SIOUX CITY	NE		06/17/1998		0	0	0	0	0	0	0	22,735	22,735	0	0	0
717609460	SOUTH SIOUX CITY	NE		11/21/2005		0	0	0	0	0	0	0	8,175	8,175	0	0	0
717609515	WAUNETA	NE		10/25/2005		0	0	0	0	0	0	0	131,558	131,558	0	0	0
706106030	BELLE MEAD	NJ		08/29/2005		0	0	0	0	0	0	0	1,469,708	1,469,708	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	194,385	194,385	0	0	0
733310091	BLAIRSTOWN	NJ		07/30/1993		0	0	0	0	0	0	0	5,386	5,386	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	597,596	597,596	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	185,364	185,364	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	328,179	328,179	0	0	0
706108392	CLIFTON	NJ		09/03/2013		0	0	0	0	0	0	0	1,953,614	1,953,614	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	436,206	436,206	0	0	0
734559609	DOVER	NJ		12/30/1996		0	0	0	0	0	0	0	3,648	3,648	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	143,595	143,595	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	438,051	438,051	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	408,596	408,596	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	117,816	117,816	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	538,381	538,381	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	131,886	131,886	0	0	0
737500861	HILLSIDE	NJ		03/27/1987		0	0	0	0	0	0	0	2,963	2,963	0	0	0
734643900	HOBOKEN	NJ		10/10/1997		0	0	0	0	0	0	0	9,602	9,602	0	0	0
706108196	HOLMDEL	NJ		04/01/2016		0	0	0	0	0	0	0	631	631	0	0	0
706106460	ISELIN	NJ		05/04/2006		0	0	0	0	0	0	0	97,228	97,228	0	0	0
706104578	JERSEY CITY	NJ		01/17/2003		0	0	0	0	0	0	0	963,167	963,167	0	0	0
706105462	JERSEY CITY	NJ		06/29/2004		0	0	0	0	0	0	0	119,109	119,109	0	0	0
706108855	JERSEY CITY	NJ		08/20/2012		0	0	0	0	0	0	0	1,239,020	1,239,020	0	0	0
706110055	JERSEY CITY	NJ		06/13/2016		0	0	0	0	0	0	0	266,700	266,700	0	0	0
706106947	LAKEWOOD	NJ		01/08/2007		0	0	0	0	0	0	0	201,492	201,492	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	421,172	421,172	0	0	0
706104984	LAWRENCE TOWNSHIP	NJ		07/17/2003		0	0	0	0	0	0	0	133,584	133,584	0	0	0
706103118	LONG BRANCH	NJ		12/23/1998		0	0	0	0	0	0	0	455,290	455,290	0	0	0
734477544	LONG VALLEY	NJ		11/17/1995		0	0	0	0	0	0	0	7,509	7,509	0	0	0
706109393	LYNDHURST	NJ		06/04/2014		0	0	0	0	0	0	0	553,673	553,673	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004		0	0	0	0	0	0	0	735,422	735,422	0	0	0
706108542	MARLTON	NJ		05/04/2011		0	0	0	0	0	0	0	82,520	82,520	0	0	0
706108667	MONROE TOWNSHIP	NJ		11/22/2011		0	0	0	0	0	0	0	1,560,317	1,560,317	0	0	0
706109345	MONROE TOWNSHIP	NJ		11/22/2013		0	0	0	0	0	0	0	199,704	199,704	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					
734748854	MONTCLAIR	NJ		05/07/1998		0	0	0	0	0	0	0	5,954	5,954	0	0	0
734795834	MORRISTOWN	NJ		07/13/1998		0	0	0	0	0	0	0	11,393	11,393	0	0	0
706108393	NEW MILFORD	NJ		08/03/2013		0	0	0	0	0	0	0	188,934	188,934	0	0	0
706108818	NORTH BERGEN	NJ		06/26/2012		0	0	0	0	0	0	0	177,754	177,754	0	0	0
706105766	NORTH BRUNSWICK	NJ		04/14/2005		0	0	0	0	0	0	0	1,451,032	1,451,032	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	247,034	247,034	0	0	0
706105976	OCEAN	NJ		07/25/2005		0	0	0	0	0	0	0	332,556	332,556	0	0	0
706105987	OCEAN	NJ		07/25/2005		0	0	0	0	0	0	0	172,752	172,752	0	0	0
706108237	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	34,060	34,060	0	0	0
706108238	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	17,755	17,755	0	0	0
706108239	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	33,335	33,335	0	0	0
706108240	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	18,842	18,842	0	0	0
706105571	PARSIPPANY	NJ		10/05/2004		0	0	0	0	0	0	0	155,654	155,654	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	36,670	36,670	0	0	0
706106215	PERTH AMBOY	NJ		12/12/2005		0	0	0	0	0	0	0	720,829	720,829	0	0	0
706107194	PERTH AMBOY	NJ		05/29/2007		0	0	0	0	0	0	0	355,616	355,616	0	0	0
739009458	PLAINFIELD	NJ		06/24/1986		0	0	0	0	0	0	0	9,145	9,145	0	0	0
706106100	RAHWAY	NJ		09/30/2006		0	0	0	0	0	0	0	497,721	497,721	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	75,522	75,522	0	0	0
734606952	RANDOLPH	NJ		08/05/1997		0	0	0	0	0	0	0	5,702	5,702	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	851,937	851,937	0	0	0
706108236	ROCHELLE PARK	NJ		01/15/2010		0	0	0	0	0	0	0	17,755	17,755	0	0	0
706107483	ROCKAWAY	NJ		02/28/2008		0	0	0	0	0	0	0	334,707	334,707	0	0	0
734775259	ROCKAWAY	NJ		08/10/1998		0	0	0	0	0	0	0	12,190	12,190	0	0	0
706106823	SADDLE BROOK	NJ		11/10/2006		0	0	0	0	0	0	0	21,183	21,183	0	0	0
706108235	SADDLE RIVER	NJ		01/15/2010		0	0	0	0	0	0	0	60,873	60,873	0	0	0
706109196	SOMERSET	NJ		07/25/2013		0	0	0	0	0	0	0	80,332	80,332	0	0	0
733052914	SOUTH ORANGE	NJ		02/27/1992		0	0	0	0	0	0	0	6,523	6,523	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	418,965	418,965	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	336,392	336,392	0	0	0
706106161	WOODBRIDGE	NJ		11/14/2005		0	0	0	0	0	0	0	492,204	492,204	0	0	0
706108941	WOODBRIDGE	NJ		11/20/2012		0	0	0	0	0	0	0	864,885	864,885	0	0	0
706108241	WOODCLIFF LAKE	NJ		01/15/2010		0	0	0	0	0	0	0	34,785	34,785	0	0	0
750000057	AMSTERDAM	NLD		10/16/2013		0	0	0	0	0	0	0	760,565	618,783	(141,782)	0	(141,782)
750000039	BREDA	NLD		03/15/2013		0	0	0	0	0	0	0	180,124	153,022	(27,102)	0	(27,102)
750000109	MOERDIJK	NLD		10/01/2015		0	0	0	0	0	0	0	1,489,443	1,471,722	(17,720)	0	(17,720)
750000130	VENRAY	NLD		12/18/2015		0	0	0	0	0	0	826,272	150,278	152,089	1,811	0	1,811
706105756	SANTA TERESA	NM		02/23/2005		0	0	0	0	0	0	0	156,847	156,847	0	0	0
717610922	TEXICO	NM		12/19/2014		0	0	0	0	0	0	0	296,650	296,650	0	0	0
717611042	TEXICO	NM		11/05/2015		0	0	0	0	0	0	0	530,833	530,833	0	0	0
706108657	HENDERSON	NV		12/14/2011		0	0	0	0	0	0	0	39,180	39,180	0	0	0
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	1,317,835	1,317,835	0	0	0
706109702	LAS VEGAS	NV		12/12/2014		0	0	0	0	0	0	0	72,343	72,343	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	0	245,740	245,740	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	49,574	49,574	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	259,583	259,583	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	70,110	70,110	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	476,022	476,022	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	147,232	147,232	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	322,775	322,775	0	0	0
733313621	CARMEL	NY		06/15/1993		0	0	0	0	0	0	0	4,548	4,548	0	0	0
706106813	CLIFTON PARK	NY		10/30/2006		0	0	0	0	0	0	0	137,748	137,748	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	693,780	693,780	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	173,643	173,643	0	0	0
706101192	NEW YORK	NY		02/10/1997		0	0	0	0	0	0	0	948,042	948,042	0	0	0
706102564	NEW YORK	NY		04/15/1998		0	0	0	0	0	0	0	10,846	10,846	0	0	0
706103444	NEW YORK	NY		06/07/1999		0	0	0	0	0	0	0	34,648	34,648	0	0	0
706103665	NEW YORK	NY		10/27/1999		0	0	0	0	0	0	0	10,587	10,587	0	0	0
706105012	NEW YORK	NY		08/05/2003		0	0	0	0	0	0	0	61,021	61,021	0	0	0
706105014	NEW YORK	NY		08/05/2003		0	0	0	0	0	0	0	235,424	235,424	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					
706105062	NEW YORK	NY		08/21/2003		0	0	0	0	0	0	0	283,311	283,311	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	1,055,737	1,055,737	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	231,834	231,834	0	0	0
706106525	NEW YORK	NY		05/25/2006		0	0	0	0	0	0	0	230,849	230,849	0	0	0
706106526	NEW YORK	NY		05/25/2006		0	0	0	0	0	0	0	55,814	55,814	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	561,611	561,611	0	0	0
706107298	NEW YORK	NY		06/19/2007		0	0	0	0	0	0	0	374,475	374,475	0	0	0
706107669	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	244,794	244,794	0	0	0
706107670	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	630,982	630,982	0	0	0
706107671	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	158,213	158,213	0	0	0
706107782	NEW YORK	NY		12/20/2007		0	0	0	0	0	0	0	416,956	416,956	0	0	0
706107795	NEW YORK	NY		01/30/2008		0	0	0	0	0	0	0	803,672	803,672	0	0	0
706107852	NEW YORK	NY		03/19/2008		0	0	0	0	0	0	0	249,342	249,342	0	0	0
706107912	NEW YORK	NY		03/10/2008		0	0	0	0	0	0	0	1,145,096	1,145,096	0	0	0
706107941	NEW YORK	NY		05/14/2008		0	0	0	0	0	0	0	557,874	557,874	0	0	0
706107992	NEW YORK	NY		07/10/2008		0	0	0	0	0	0	0	130,911	130,911	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	1,204,862	1,204,862	0	0	0
706108260	NEW YORK	NY		02/11/2010		0	0	0	0	0	0	0	1,141,917	1,141,917	0	0	0
706108326	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	719,402	719,402	0	0	0
706108327	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	81,007	81,007	0	0	0
706108328	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	200,347	200,347	0	0	0
706108329	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	210,315	210,315	0	0	0
706108343	NEW YORK	NY		09/01/2010		0	0	0	0	0	0	0	2,237,898	2,237,898	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	218,165	218,165	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	201,608	201,608	0	0	0
706108483	NEW YORK	NY		04/04/2011		0	0	0	0	0	0	0	528,850	528,850	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	3,188,888	3,188,888	0	0	0
706108690	NEW YORK	NY		03/08/2012		0	0	0	0	0	0	0	260,840	260,840	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	205,115	205,115	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	167,571	167,571	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	205,387	205,387	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	77,589	77,589	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	338,800	338,800	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	95,559	95,559	0	0	0
706109192	NEW YORK	NY		08/01/2013		0	0	0	0	0	0	0	166,201	166,201	0	0	0
706109354	NEW YORK	NY		01/07/2014		0	0	0	0	0	0	0	1,125,594	1,125,594	0	0	0
706109520	NEW YORK	NY		06/27/2014		0	0	0	0	0	0	0	161,235	161,235	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	68,093	68,093	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	153,987	153,987	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	148,090	148,090	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	66,287	66,287	0	0	0
706110108	NEW YORK	NY		04/28/2016		0	0	0	0	0	0	0	506,927	506,927	0	0	0
706110109	NEW YORK	NY		04/28/2016		0	0	0	0	0	0	0	145,370	145,370	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	97,632	97,632	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	150,098	150,098	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	161,214	161,214	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	358,192	358,192	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	67,773	67,773	0	0	0
706110172	STATEN ISLAND	NY		09/20/2016		0	0	0	0	0	0	0	8,937	8,937	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	2,966,722	2,966,722	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	427,998	427,998	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	343,868	343,868	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	352,014	352,014	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	778,245	778,245	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	190,607	190,607	0	0	0
706108355	CLEVELAND	OH		08/26/2010		0	0	0	0	0	0	0	37,783	37,783	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	144,548	144,548	0	0	0
706106575	COLUMBUS	OH		07/11/2006		0	0	0	0	0	0	0	40,747	40,747	0	0	0
706109245	COLUMBUS	OH		07/31/2014		0	0	0	0	0	0	0	210,018	210,018	0	0	0
706109311	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	30,971	30,971	0	0	0

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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					
706109316	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	43,890	43,890	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	39,877	39,877	0	0	0
706109317	DUBLIN	OH		11/27/2013		0	0	0	0	0	0	0	52,916	52,916	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	218,871	218,871	0	0	0
706108699	MAUMEE	OH		03/09/2012		0	0	0	0	0	0	0	77,111	77,111	0	0	0
706109641	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	1,667	1,667	0	0	0
706109654	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	3,088	3,088	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	67,941	67,941	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013		0	0	0	0	0	0	0	20,264	20,264	0	0	0
706109648	SOLON	OH		12/12/2014		0	0	0	0	0	0	0	588	588	0	0	0
734778436	TWINSBURG	OH		07/21/1998		0	0	0	0	0	0	0	7,349	7,349	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	43,715	43,715	0	0	0
706108351	WICKLIFFE	OH		08/26/2010		0	0	0	0	0	0	0	45,988	45,988	0	0	0
706108168	TULSA	OK		03/20/2009		0	0	0	0	0	0	0	767,167	767,167	0	0	0
706109664	TULSA	OK		12/12/2014		0	0	0	0	0	0	0	2,941	2,941	0	0	0
706108813	BEAVERTON	OR		08/28/2012		0	0	0	0	0	0	0	152,335	152,335	0	0	0
706109324	BEAVERTON	OR		12/02/2013		0	0	0	0	0	0	0	95,308	95,308	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	132,632	132,632	0	0	0
706109497	BEAVERTON	OR		06/30/2014		0	0	0	0	0	0	0	45,734	45,734	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	44,590	44,590	0	0	0
706109328	BEND	OR		12/02/2013		0	0	0	0	0	0	0	82,444	82,444	0	0	0
717610565	BOARDMAN	OR		02/11/2013		0	0	0	0	0	0	0	41,730	41,730	0	0	0
717611053	CARLTON	OR		11/18/2015		0	0	0	0	0	0	0	35,079	35,079	0	0	0
717611139	CARLTON	OR		11/18/2015		0	0	0	0	0	0	0	21,587	21,587	0	0	0
717611242	CARLTON	OR		05/31/2016		0	0	0	0	0	0	0	2,105	2,105	0	0	0
706109535	CLACKAMAS	OR		09/03/2014		0	0	0	0	0	0	0	114,219	114,219	0	0	0
706109394	CORVALLIS	OR		03/03/2014		0	0	0	0	0	0	0	78,969	78,969	0	0	0
717610421	CORVALLIS	OR		11/03/2011		0	0	0	0	0	0	0	16,400	16,400	0	0	0
717610809	CORVALLIS	OR		04/25/2014		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610810	CORVALLIS	OR		04/25/2014		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610226	EUGENE	OR		12/30/2010		0	0	0	0	0	0	0	600,000	600,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	417,845	417,845	0	0	0
706109322	GRESHAM	OR		12/02/2013		0	0	0	0	0	0	0	105,566	105,566	0	0	0
706108859	HAPPY VALLEY	OR		12/18/2012		0	0	0	0	0	0	0	195,164	195,164	0	0	0
706109507	HAPPY VALLEY	OR		06/30/2014		0	0	0	0	0	0	0	40,395	40,395	0	0	0
706107800	HILLSBORO	OR		01/23/2008		0	0	0	0	0	0	0	390,136	390,136	0	0	0
706108875	HILLSBORO	OR		12/18/2012		0	0	0	0	0	0	0	88,799	88,799	0	0	0
717610563	HOOD RIVER	OR		09/18/2012		0	0	0	0	0	0	0	92,000	92,000	0	0	0
717609173	JORDAN VALLEY	OR		02/20/2004		0	0	0	0	0	0	0	38,191	38,191	0	0	0
717610465	JUNCTION CITY	OR		04/11/2012		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610287	LAKEVIEW	OR		01/03/2011		0	0	0	0	0	0	0	795,000	795,000	0	0	0
706109327	MEDFORD	OR		12/02/2013		0	0	0	0	0	0	0	84,870	84,870	0	0	0
706102845	PORTLAND	OR		07/15/1998		0	0	0	0	0	0	0	281,746	281,746	0	0	0
706106578	PORTLAND	OR		07/07/2006		0	0	0	0	0	0	0	86,980	86,980	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	299,003	299,003	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	78,875	78,875	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	506,815	506,815	0	0	0
706108613	PORTLAND	OR		09/29/2011		0	0	0	0	0	0	0	570,193	570,193	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	58,311	58,311	0	0	0
706109106	PORTLAND	OR		05/03/2014		0	0	0	0	0	0	0	342,923	342,923	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	484,117	484,117	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	95,013	95,013	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	28,639	28,639	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	130,716	130,716	0	0	0
717610974	SAINT PAUL	OR		03/16/2015		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706109325	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	127,471	127,471	0	0	0
706109326	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	77,468	77,468	0	0	0
717610710	SALEM	OR		08/12/2013		0	0	0	0	0	0	0	44,000	44,000	0	0	0
717610830	SALEM	OR		05/23/2014		0	0	0	0	0	0	0	175,000	175,000	0	0	0
706109329	TILLAMOOK	OR		12/02/2013		0	0	0	0	0	0	0	79,857	79,857	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					
706106877	TUALATIN	OR		11/21/2006		0	0	0	0	0	0	0	39,068	39,068	0	0	0
706108915	TUALATIN	OR		11/15/2012		0	0	0	0	0	0	0	189,644	189,644	0	0	0
706109323	TUALATIN	OR		12/02/2013		0	0	0	0	0	0	0	46,324	46,324	0	0	0
734454109	AMBLER	PA		07/26/1995		0	0	0	0	0	0	0	9,456	9,456	0	0	0
717610504	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610505	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	309,600	309,600	0	0	0
717611129	BENEZETT	PA		11/24/2015		0	0	0	0	0	0	0	700,000	700,000	0	0	0
706108456	BENSALEM	PA		08/03/2013		0	0	0	0	0	0	0	81,101	81,101	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	654,072	654,072	0	0	0
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	105,982	105,982	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	95,914	95,914	0	0	0
739077901	CLIFTON	PA		10/24/1989		0	0	0	0	0	0	0	6,419	6,419	0	0	0
706108414	COATESVILLE	PA		12/22/2010		0	0	0	0	0	0	0	147,201	147,201	0	0	0
706108518	DRESHER	PA		10/12/2011		0	0	0	0	0	0	0	44,770	44,770	0	0	0
739077358	EAST BENTON	PA		10/18/1989		0	0	0	0	0	0	0	6,419	6,419	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	495,510	495,510	0	0	0
733367203	GILBERTSVILLE	PA		09/30/1993		0	0	0	0	0	0	0	4,982	4,982	0	0	0
706107299	HORSHAM	PA		06/07/2007		0	0	0	0	0	0	0	366,560	366,560	0	0	0
706108342	HUNTINGDON VALLEY	PA		11/12/2010		0	0	0	0	0	0	0	169,887	169,887	0	0	0
706108345	HUNTINGDON VALLEY	PA		11/12/2010		0	0	0	0	0	0	0	99,775	99,775	0	0	0
706109248	HUNTINGDON VALLEY	PA		08/16/2013		0	0	0	0	0	0	0	191,350	191,350	0	0	0
739005156	LANGHORNE	PA		02/21/1986		0	0	0	0	0	0	0	1,356	1,356	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	542,365	542,365	0	0	0
706108982	LEVITTOWN	PA		11/29/2012		0	0	0	0	0	0	0	221,094	221,094	0	0	0
706108338	PHILADELPHIA	PA		11/01/2010		0	0	0	0	0	0	0	79,338	79,338	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	136,735	136,735	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	111,308	111,308	0	0	0
706106389	PITTSBURGH	PA		12/30/2005		0	0	0	0	0	0	0	297,711	297,711	0	0	0
706109256	PITTSBURGH	PA		09/27/2013		0	0	0	0	0	0	0	278,514	278,514	0	0	0
733506752	SOUTH ABINGTON TOWNSHIP	PA		12/20/1994		0	0	0	0	0	0	0	8,010	8,010	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	306,450	306,450	0	0	0
706108298	WHITEHALL	PA		06/08/2010		0	0	0	0	0	0	0	2,092,509	2,092,509	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	230,903	230,903	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	386,379	386,379	0	0	0
717609652	GEORGETOWN	SC		11/03/2006		0	0	0	0	0	0	0	1,280,813	1,280,813	0	0	0
706109921	GREENVILLE	SC		09/17/2015		0	0	0	0	0	0	0	152,611	152,611	0	0	0
734622195	GREENVILLE	SC		08/11/1997		0	0	0	0	0	0	0	11,242	11,242	0	0	0
706109645	HILTON HEAD ISLAND	SC		12/12/2014		0	0	0	0	0	0	0	3,142	3,142	0	0	0
717610963	AMHERST	SD		03/25/2015		0	0	0	0	0	0	0	47,766	47,766	0	0	0
717609818	CHAMBERLAIN	SD		05/31/2007		0	0	0	0	0	0	0	14,106	14,106	0	0	0
717609877	DUPREE	SD		11/19/2007		0	0	0	0	0	0	0	11,667	11,667	0	0	0
717611004	FAITH	SD		05/19/2015		0	0	0	0	0	0	0	21,008	21,008	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	64,842	64,842	0	0	0
717610275	HOSMER	SD		10/13/2010		0	0	0	0	0	0	0	49,510	49,510	0	0	0
717611097	MILESVILLE	SD		11/24/2015		0	0	0	0	0	0	0	12,119	12,119	0	0	0
717609782	MUD BUTTE	SD		05/04/2007		0	0	0	0	0	0	0	13,855	13,855	0	0	0
717611187	ORTLEY	SD		04/19/2016		0	0	0	0	0	0	0	50,648	50,648	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	25,327	25,327	0	0	0
717609617	ROSCOE	SD		04/19/2006		0	0	0	0	0	0	0	11,782	11,782	0	0	0
717609794	ROSCOE	SD		04/04/2007		0	0	0	0	0	0	0	41,595	41,595	0	0	0
717611016	SISSETON	SD		06/25/2015		0	0	0	0	0	0	0	978,451	978,451	0	0	0
717610196	SUMMIT	SD		06/16/2010		0	0	0	0	0	0	0	11,209	11,209	0	0	0
717609854	TRIPP	SD		11/29/2007		0	0	0	0	0	0	0	20,130	20,130	0	0	0
717609770	VALE	SD		06/06/2007		0	0	0	0	0	0	0	48,107	48,107	0	0	0
717610360	WASTA	SD		07/14/2011		0	0	0	0	0	0	0	36,999	36,999	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	2,146,730	2,146,730	0	0	0
706110063	NASHVILLE	TN		04/20/2016		0	0	0	0	0	0	0	87,474	87,474	0	0	0
706108723	SMYRNA	TN		03/28/2012		0	0	0	0	0	0	0	28,039	28,039	0	0	0
706108460	ALLEN	TX		03/04/2011		0	0	0	0	0	0	0	20,858	20,858	0	0	0
706108777	ARLINGTON	TX		05/24/2012		0	0	0	0	0	0	0	32,727	32,727	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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
706108789	ARLINGTON	TX		05/24/2012		0	0	0	0	0	0	0	10,313	10,313	0	0	0
706109092	ARLINGTON	TX		03/20/2013		0	0	0	0	0	0	0	214,519	214,519	0	0	0
706109932	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	79,079	79,079	0	0	0
706109933	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	58,689	58,689	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	171,211	171,211	0	0	0
706108508	AUSTIN	TX		04/18/2011		0	0	0	0	0	0	0	703,834	703,834	0	0	0
706108612	AUSTIN	TX		08/16/2011		0	0	0	0	0	0	0	457,815	457,815	0	0	0
706108709	AUSTIN	TX		03/15/2012		0	0	0	0	0	0	0	814,983	814,983	0	0	0
706108765	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	31,830	31,830	0	0	0
706108766	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	38,753	38,753	0	0	0
706108767	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	25,282	25,282	0	0	0
706108768	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	14,329	14,329	0	0	0
706108769	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	16,318	16,318	0	0	0
706108770	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	9,009	9,009	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	294,750	294,750	0	0	0
706108872	AUSTIN	TX		06/28/2012		0	0	0	0	0	0	0	24,859	24,859	0	0	0
706109015	AUSTIN	TX		05/03/2014		0	0	0	0	0	0	0	271,486	271,486	0	0	0
706109238	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	688,955	688,955	0	0	0
706109243	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	366,465	366,465	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	931,838	931,838	0	0	0
706109891	AUSTIN	TX		08/21/2015		0	0	0	0	0	0	0	168,944	168,944	0	0	0
706110046	AUSTIN	TX		04/20/2016		0	0	0	0	0	0	0	136,071	136,071	0	0	0
706108781	CARROLLTON	TX		05/24/2012		0	0	0	0	0	0	0	38,548	38,548	0	0	0
706108784	CARROLLTON	TX		05/24/2012		0	0	0	0	0	0	0	15,870	15,870	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	30,893	30,893	0	0	0
706109029	CEDAR PARK	TX		12/28/2012		0	0	0	0	0	0	0	523,314	523,314	0	0	0
717611057	CLARKSVILLE	TX		08/14/2015		0	0	0	0	0	0	0	115,754	115,754	0	0	0
706109163	COPPELL	TX		04/01/2016		0	0	0	0	0	0	0	3,082	3,082	0	0	0
706109175	COPPELL	TX		04/01/2016		0	0	0	0	0	0	0	3,250	3,250	0	0	0
706109176	COPPELL	TX		04/01/2016		0	0	0	0	0	0	0	3,809	3,809	0	0	0
706109177	COPPELL	TX		04/01/2016		0	0	0	0	0	0	0	1,899	1,899	0	0	0
706109178	COPPELL	TX		04/01/2016		0	0	0	0	0	0	0	1,474	1,474	0	0	0
706109929	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	70,680	70,680	0	0	0
706109930	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	74,880	74,880	0	0	0
706109931	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	89,499	89,499	0	0	0
706108332	CYPRESS	TX		07/13/2010		0	0	0	0	0	0	0	126,321	126,321	0	0	0
706108758	CYPRESS	TX		08/16/2012		0	0	0	0	0	0	0	25,359	25,359	0	0	0
706108465	DALLAS	TX		04/01/2016		0	0	0	0	0	0	0	15,354	15,354	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	36,895	36,895	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	1,881,032	1,881,032	0	0	0
706108776	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	21,371	21,371	0	0	0
706108778	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	34,782	34,782	0	0	0
706108779	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	24,612	24,612	0	0	0
706108783	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	12,097	12,097	0	0	0
706108785	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	17,917	17,917	0	0	0
706108787	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	16,029	16,029	0	0	0
706108879	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	19,739	19,739	0	0	0
706108880	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	11,425	11,425	0	0	0
706108883	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	5,300	5,300	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	650,321	650,321	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	35,736	35,736	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	46,939	46,939	0	0	0
706109309	DALLAS	TX		11/27/2013		0	0	0	0	0	0	0	135,564	135,564	0	0	0
706109386	DALLAS	TX		03/17/2014		0	0	0	0	0	0	0	471,935	471,935	0	0	0
706109636	DALLAS	TX		12/12/2014		0	0	0	0	0	0	0	3,137	3,137	0	0	0
706107636	EL PASO	TX		11/28/2007		0	0	0	0	0	0	0	3,518,027	3,518,027	0	0	0
733402114	EL PASO	TX		11/01/1993		0	0	0	0	0	0	0	5,806	5,806	0	0	0
706107651	FORT WORTH	TX		07/10/2008		0	0	0	0	0	0	0	365,769	365,769	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	601,737	601,737	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	98,649	98,649	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					
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	81,906	81,906	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	30,611	30,611	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	66,871	66,871	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	29,772	29,772	0	0	0
706109651	FORT WORTH	TX		12/12/2014		0	0	0	0	0	0	0	4,313	4,313	0	0	0
706109646	FRISCO	TX		12/12/2014		0	0	0	0	0	0	0	2,696	2,696	0	0	0
706108881	GARLAND	TX		06/28/2012		0	0	0	0	0	0	0	15,538	15,538	0	0	0
706108882	GARLAND	TX		06/28/2012		0	0	0	0	0	0	0	23,835	23,835	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	28,014	28,014	0	0	0
706109640	GRAPEVINE	TX		12/12/2014		0	0	0	0	0	0	0	9,803	9,803	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	396,837	396,837	0	0	0
706106852	HOUSTON	TX		09/22/2006		0	0	0	0	0	0	0	69,887	69,887	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	1,599,142	1,599,142	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	929,449	929,449	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	252,292	252,292	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	1,608,975	1,608,975	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	45,680	45,680	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	57,393	57,393	0	0	0
706108638	HOUSTON	TX		03/21/2012		0	0	0	0	0	0	0	58,311	58,311	0	0	0
706108640	HOUSTON	TX		03/21/2012		0	0	0	0	0	0	0	62,796	62,796	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	108,123	108,123	0	0	0
706108791	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	61,802	61,802	0	0	0
706108792	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	52,823	52,823	0	0	0
706108794	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	54,644	54,644	0	0	0
706108795	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	24,786	24,786	0	0	0
706108796	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	49,129	49,129	0	0	0
706108797	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	39,802	39,802	0	0	0
706108798	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	48,477	48,477	0	0	0
706108799	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	23,000	23,000	0	0	0
706108801	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	19,334	19,334	0	0	0
706108802	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	6,476	6,476	0	0	0
706109045	HOUSTON	TX		02/22/2013		0	0	0	0	0	0	0	322,359	322,359	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	79,394	79,394	0	0	0
706109242	HOUSTON	TX		09/27/2013		0	0	0	0	0	0	0	244,310	244,310	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	767,950	767,950	0	0	0
706109639	HOUSTON	TX		12/12/2014		0	0	0	0	0	0	0	2,549	2,549	0	0	0
706110061	HOUSTON	TX		04/20/2016		0	0	0	0	0	0	0	259,183	259,183	0	0	0
706110060	HUMBLE	TX		04/20/2016		0	0	0	0	0	0	0	71,275	71,275	0	0	0
706108790	IRVING	TX		05/24/2012		0	0	0	0	0	0	0	17,141	17,141	0	0	0
706109650	KATY	TX		12/12/2014		0	0	0	0	0	0	0	4,999	4,999	0	0	0
706105643	LAREDO	TX		12/22/2004		0	0	0	0	0	0	0	96,331	96,331	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	612,768	612,768	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	361,350	361,350	0	0	0
706107777	LUBBOCK	TX		02/28/2008		0	0	0	0	0	0	0	85,601	85,601	0	0	0
706109642	LUBBOCK	TX		12/12/2014		0	0	0	0	0	0	0	3,921	3,921	0	0	0
706109643	MANSFIELD	TX		12/12/2014		0	0	0	0	0	0	0	1,863	1,863	0	0	0
706106336	MCALLEN	TX		12/27/2005		0	0	0	0	0	0	0	29,059	29,059	0	0	0
706109229	PFLUGERVILLE	TX		07/29/2013		0	0	0	0	0	0	0	73,077	73,077	0	0	0
706108512	PLANO	TX		10/12/2011		0	0	0	0	0	0	0	177,843	177,843	0	0	0
706108780	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	44,760	44,760	0	0	0
706108782	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	22,440	22,440	0	0	0
706108788	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	21,575	21,575	0	0	0
706109553	PLANO	TX		07/31/2014		0	0	0	0	0	0	0	1,398,018	1,398,018	0	0	0
734596959	PLANO	TX		05/21/1997		0	0	0	0	0	0	0	5,619	5,619	0	0	0
706108786	RICHARDSON	TX		05/24/2012		0	0	0	0	0	0	0	14,663	14,663	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	235,182	235,182	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	11,378	11,378	0	0	0
706108636	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	522,553	522,553	0	0	0
706108639	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	269,126	269,126	0	0	0
706108504	ROUND ROCK	TX		04/29/2011		0	0	0	0	0	0	0	83,917	83,917	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					
706109303	ROUND ROCK	TX		12/20/2013		0	0	0	0	0	0	0	22,714	22,714	0	0	0
706102418	SAN ANTONIO	TX		03/15/1999		0	0	0	0	0	0	0	1,916,671	1,916,671	0	0	0
706108771	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	36,358	36,358	0	0	0
706108772	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	34,433	34,433	0	0	0
706108773	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	26,348	26,348	0	0	0
706108774	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	43,123	43,123	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	184,721	184,721	0	0	0
706109638	SAN ANTONIO	TX		12/12/2014		0	0	0	0	0	0	0	3,529	3,529	0	0	0
706106221	SCHERTZ	TX		12/27/2005		0	0	0	0	0	0	0	76,702	76,702	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	1,024,023	1,024,023	0	0	0
706108637	SPRING	TX		03/21/2012		0	0	0	0	0	0	0	60,553	60,553	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	668,900	668,900	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	206,234	206,234	0	0	0
706107793	STAFFORD	TX		02/28/2008		0	0	0	0	0	0	0	861,404	861,404	0	0	0
706108793	STAFFORD	TX		05/24/2012		0	0	0	0	0	0	0	62,786	62,786	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	81,374	81,374	0	0	0
706108409	SUGAR LAND	TX		11/22/2010		0	0	0	0	0	0	0	242,528	242,528	0	0	0
706109302	SUGAR LAND	TX		02/21/2014		0	0	0	0	0	0	0	85,087	85,087	0	0	0
739088293	SUGAR LAND	TX		03/28/1990		0	0	0	0	0	0	0	13,491	13,491	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	768,166	768,166	0	0	0
717608439	WINDTHORST	TX		07/22/1998		0	0	0	0	0	0	0	28,122	28,122	0	0	0
706106880	DRAPER	UT		03/05/2008		0	0	0	0	0	0	0	147,104	147,104	0	0	0
706108822	PROVO	UT		05/07/2012		0	0	0	0	0	0	0	5,860	5,860	0	0	0
706100883	SALT LAKE CITY	UT		09/14/1995		0	0	0	0	0	0	0	79,693	79,693	0	0	0
706108524	SALT LAKE CITY	UT		04/28/2011		0	0	0	0	0	0	0	224,168	224,168	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	142,684	142,684	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	66,573	66,573	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	203,497	203,497	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011		0	0	0	0	0	0	0	180,738	180,738	0	0	0
706109071	ALEXANDRIA	VA		02/14/2013		0	0	0	0	0	0	0	125,789	125,789	0	0	0
706109102	ALEXANDRIA	VA		05/03/2014		0	0	0	0	0	0	0	672,190	672,190	0	0	0
706107103	ARLINGTON	VA		03/14/2007		0	0	0	0	0	0	0	227,963	227,963	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	580,490	580,490	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	1,046,118	1,046,118	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	1,290,346	1,290,346	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	648,143	648,143	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	582,613	582,613	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	189,860	189,860	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	18,752	18,752	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	171,012	171,012	0	0	0
706109095	CHAMBERLAYNE FARMS	VA		05/22/2013		0	0	0	0	0	0	0	336,341	336,341	0	0	0
734574938	CHESTERFIELD	VA		03/27/1997		0	0	0	0	0	0	0	6,520	6,520	0	0	0
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	441,048	441,048	0	0	0
706107263	FALLS CHURCH	VA		02/27/2008		0	0	0	0	0	0	0	87,556	87,556	0	0	0
706107981	FALLS CHURCH	VA		08/01/2008		0	0	0	0	0	0	0	243,998	243,998	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	809,739	809,739	0	0	0
706109649	GLEN ALLEN	VA		12/12/2014		0	0	0	0	0	0	0	389	389	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	542,411	542,411	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	968,162	968,162	0	0	0
717610724	PHENIX	VA		08/22/2013		0	0	0	0	0	0	0	920,000	920,000	0	0	0
706107858	VIENNA	VA		03/13/2008		0	0	0	0	0	0	0	697,880	697,880	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	455,262	455,262	0	0	0
706109637	VIRGINIA BEACH	VA		12/12/2014		0	0	0	0	0	0	0	3,137	3,137	0	0	0
706109330	AUBURN	WA		02/03/2014		0	0	0	0	0	0	0	107,643	107,643	0	0	0
706109631	BELLEVUE	WA		11/06/2014		0	0	0	0	0	0	0	901,221	901,221	0	0	0
706109632	BELLEVUE	WA		11/06/2014		0	0	0	0	0	0	0	397,140	397,140	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	175,728	175,728	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	70,211	70,211	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	281,046	281,046	0	0	0
717609737	ELTOPIA	WA		01/19/2007		0	0	0	0	0	0	0	23,027	23,027	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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706108161	EVERETT	WA		03/27/2009		0	0	0	0	0	0	0	212,448	212,448	0	0	0
706108347	FEDERAL WAY	WA		08/26/2010		0	0	0	0	0	0	0	104,203	104,203	0	0	0
717611046	GRANDVIEW	WA		08/10/2015		0	0	0	0	0	0	0	135,000	135,000	0	0	0
706109168	ISSAQUAH	WA		11/13/2013		0	0	0	0	0	0	0	173,380	173,380	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	85,436	85,436	0	0	0
706102002	KIRKLAND	WA		10/17/1997		0	0	0	0	0	0	0	522,150	522,150	0	0	0
706102908	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	209,595	209,595	0	0	0
706102910	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	43,364	43,364	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	255,906	255,906	0	0	0
706109332	LONGVIEW	WA		02/03/2014		0	0	0	0	0	0	0	187,760	187,760	0	0	0
706106771	OAK HARBOR	WA		10/26/2006		0	0	0	0	0	0	0	112,217	112,217	0	0	0
717609449	PASCO	WA		09/30/2006		0	0	0	0	0	0	0	22,269	22,269	0	0	0
717610600	PASCO	WA		12/31/2012		0	0	0	0	0	0	0	64,000	64,000	0	0	0
717610481	PATEROS	WA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	188,276	188,276	0	0	0
706108898	RENTON	WA		08/31/2012		0	0	0	0	0	0	0	53,351	53,351	0	0	0
706108899	RENTON	WA		08/31/2012		0	0	0	0	0	0	0	50,331	50,331	0	0	0
717610594	ROYAL CITY	WA		12/28/2012		0	0	0	0	0	0	0	35,475	35,475	0	0	0
706106504	SEATTLE	WA		08/17/2007		0	0	0	0	0	0	0	499,712	499,712	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	313,536	313,536	0	0	0
706108845	SEATTLE	WA		09/12/2012		0	0	0	0	0	0	0	2,914,751	2,914,751	0	0	0
706108853	SEATTLE	WA		05/24/2012		0	0	0	0	0	0	0	582,672	582,672	0	0	0
706109046	SEATTLE	WA		02/22/2013		0	0	0	0	0	0	0	508,825	508,825	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	478,110	478,110	0	0	0
706109352	SEATTLE	WA		11/20/2013		0	0	0	0	0	0	0	12,972	12,972	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	112,600	112,600	0	0	0
706109487	SEATTLE	WA		06/03/2014		0	0	0	0	0	0	0	359,681	359,681	0	0	0
706109952	SEATTLE	WA		02/23/2016		0	0	0	0	0	0	0	85,993	85,993	0	0	0
706110110	SEATTLE	WA		06/17/2016		0	0	0	0	0	0	0	45,028	45,028	0	0	0
706108707	SKYKOMISH	WA		03/02/2012		0	0	0	0	0	0	0	68,752	68,752	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	472,137	472,137	0	0	0
706108399	TACOMA	WA		12/03/2010		0	0	0	0	0	0	0	2,076,730	2,076,730	0	0	0
717609687	TIETON	WA		10/31/2006		0	0	0	0	0	0	0	55,000	55,000	0	0	0
706106420	VANCOUVER	WA		03/23/2006		0	0	0	0	0	0	0	75,538	75,538	0	0	0
706109321	VANCOUVER	WA		02/03/2014		0	0	0	0	0	0	0	134,568	134,568	0	0	0
717609622	WENATCHEE	WA		07/14/2006		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717610738	WENATCHEE	WA		09/26/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610912	YAKIMA	WA		12/30/2014		0	0	0	0	0	0	0	300,000	300,000	0	0	0
706109331	YELM	WA		02/03/2014		0	0	0	0	0	0	0	96,961	96,961	0	0	0
706108352	BROOKFIELD	WI		08/26/2010		0	0	0	0	0	0	0	24,993	24,993	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	60,768	60,768	0	0	0
733290920	FAIRMONT	WV		05/21/1993		0	0	0	0	0	0	0	3,737	3,737	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	826,272	419,218,292	418,703,199	(515,092)	0	(515,092)
						0	0	0	0	0	0	0	0	0	0	0	0
0399999. Mortgages disposed						0	0	0	0	0	0	0	0	0	0	0	0
706109768	PEORIA	AZ		03/13/2015		6,782,223	0	0	0	0	0	0	3,296,119	3,307,580	0	11,461	11,461
706109629	TUCSON	AZ		10/14/2014		16,075,000	0	0	0	0	0	0	16,075,000	16,486,971	0	411,971	411,971
706109500	LONG BEACH	CA		06/18/2014		27,693,028	0	0	0	0	0	0	7,499,552	8,032,240	0	532,688	532,688
706109563	PINOLE	CA		08/07/2014		21,000,000	0	0	0	0	0	0	9,900,000	10,626,036	0	726,036	726,036
706109770	CARY	IL		03/13/2015		5,761,861	0	0	0	0	0	0	2,800,229	2,809,966	0	9,737	9,737
706109765	OVERLAND PARK	KS		03/13/2015		13,915,667	0	0	0	0	0	0	6,762,929	6,786,444	0	23,515	23,515
706109766	OVERLAND PARK	KS		03/13/2015		2,455,527	0	0	0	0	0	0	1,193,371	1,197,520	0	4,149	4,149
706109767	SHAWNEE	KS		03/13/2015		4,799,027	0	0	0	0	0	0	2,332,298	2,340,408	0	8,110	8,110
706109769	ST LOUIS	MO		03/13/2015		7,160,695	0	0	0	0	0	0	3,480,054	3,492,155	0	12,101	12,101
706109065	HOUSTON	TX		03/01/2013		33,734,697	0	0	0	0	0	0	5,270,001	5,533,860	0	263,860	263,860
706109046	SEATTLE	WA		02/22/2013		27,128,094	0	0	0	0	0	0	10,685,496	11,139,628	0	454,133	454,133
0499999. Mortgages transferred						166,505,819	0	0	0	0	0	0	69,295,049	71,752,808	0	2,457,761	2,457,761
0599999 - Totals						2,204,010,329	0	(454,239)	0	0	(454,239)	826,272	2,555,587,690	2,550,108,431	(2,624,548)	(2,854,708)	(5,479,256)

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	PIP, LLC - Capital Management Account		Atlanta	GA	Prudential	1	06/26/2009		39,307,848	27,848,823	27,848,823	45,490	0	0	0	0	718,367	0	100.000
0899999. Fixed or Variable Rate - Bonds - Affiliated									39,307,848	27,848,823	27,848,823	45,490	0	0	0	0	718,367	0	XXX
000000-00-0	Dryden Finance II LLC		Newark	NJ		1	10/30/1998		28,398,774	26,015,120	0	3,000,000	0	0	0	0	0	0	100.000
000000-00-0	One Times Square _ PICA investment		NewYork	NY	PGIM, Inc.	2	12/31/2012		21,851,392	9,814,473	9,814,473	207,012	0	0	0	0	25,874	0	81.820
J6411#-AC-0	Prudential Holdings of Japan Fixed Rate Loan		Chicago	IL	Prudential Holdings of Japan Fixed Rate Loan	2	12/31/2009		58,601,646	45,397,086	45,488,062	0	0	0	0	0	1,378,981	223,396	0	100.000
J6411#-AD-8	Prudential Holdings of Japan Senior Note		Chicago	IL		2	10/19/2005		79,581,947	78,831,400	78,831,400	0	0	0	0	0	2,394,388	182,066	0	100.000
000000-00-0	Times Square Center Association _ PICA's equity		NewYork	NY	PGIM, Inc.	2	12/31/2012		239,783,810	109,290,931	109,290,931	(223,843)	0	0	0	0	2,219,862	0	98.650
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									428,217,569	269,349,010	243,424,866	2,983,169	0	0	0	3,773,369	2,651,198	0	XXX
000000-00-0	Edison Place Senior Note, LLC		Newark	NJ	Prudential	5	04/30/2008	2	11,925,936	11,316,574	11,316,574	1,355,762	0	0	0	0	0	0	55.850
000000-00-0	Prudential Agricultural Properties Holding Company LLC - Closed Block		Atlanta	GA	Prudential		12/31/2009		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Def		Atlanta	GA	Prudential		06/26/2009		753,526	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Payout		Atlanta	GA	Prudential		06/26/2009		60,140	0	0	0	0	0	0	0	0	0	100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated									12,739,602	11,316,574	11,316,574	1,355,762	0	0	0	0	0	0	XXX
000000-00-0	Accession Mezzanine Capital II L.P.		Hamilton	BMU	Investment Manager - Mezzanine Management Central Europe Ltd		10/30/2007	2	804,640	347,221	347,221	(27,740)	0	0	0	(9,236)	0	87,454	7.650
000000-00-0	Accion Frontier Inclusion Fund, L.P.		Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)		11/16/2015	1	1,224,901	879,372	879,372	(201,594)	0	0	0	0	(116,203)	3,775,099	4.170
000000-00-0	Acumen Capital Markets I LP		New York	NY	Acumen Fund, Inc.		09/01/2009	1	1,860,000	788,498	0	0	0	0	0	0	0	140,000	18.920
000000-00-0	Advent International GPE V-G LP		Boston	MA	GPE V GP Limited Partnership		11/01/2012	3	3,589,385	2,105,960	2,105,960	(186,586)	0	0	0	76,290	0	1,865,430	9.190
000000-00-0	Advent International GPE VIII-B LP - PICA		Boston	MA	GPE VIII GP (Delaware) Limited Partnership,		09/26/2016	3	420,000	325,159	325,159	97,094	0	0	0	0	(191,935)	19,580,000	0.420
000000-00-0	Alinda Infrastructure Fund I, L.P.		Greenwich	CT	Alinda GP I, L.P.		09/08/2006		21,267,920	21,815,490	21,815,490	(4,402,102)	0	0	0	0	4,917,977	2,969,913	2.240
000000-00-0	Allsop Venture Partners III		Cedar Rapids	IA	MARK Venture Partners LP		01/01/1996	1	0	314,169	314,169	(4,735)	0	0	0	0	0	0	4.230
000000-00-0	American Industrial Partners Capital Fund VI, LP.		New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	5,259,291	5,146,980	5,146,980	322,940	0	0	0	0	(435,251)	14,740,709	1.140
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA		New York	NY	American Securities Associates VII, LLC,		01/19/2016	3	4,843,754	4,718,783	4,718,783	89,435	0	0	0	0	(214,406)	20,156,246	0.500
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N1		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	167,568	167,568	167,568	0	0	0	0	0	0	0	0.340
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N2		Middleburg Heights	OH	Prudential Capital Partners II L.P.		06/30/2013	3	0	0	0	0	0	0	0	0	0	0	0.680
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units (R)		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	2,165,746	2,165,746	2,165,746	0	0	0	0	0	0	0	4.460
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (N)		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	83,784	21,808	21,808	(25,205)	0	0	0	0	0	0	0.020
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (R)		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	2,792,799	726,946	726,946	(840,158)	0	0	0	0	0	0	0.790
000000-00-0	AmeriMark Holdings, LLC - Series C Common Units		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	25,135	25,135	25,135	0	0	0	0	0	0	0	0.200
000000-00-0	Apax Europe V - A, L.P. (VZ)		Guernsey	GGY	Apax Europe V GP		12/10/2012	3	1,347,032	265,253	265,253	(205,151)	0	0	0	(6,153)	0	0	1.700
000000-00-0	Apax Europe VI - A, L.P. (VZ)		St Perer Port	GGY	Apax Europe VI GP		12/10/2012	3	18,274,232	10,955,687	10,955,687	1,580,624	0	0	0	34,828	6,494,069	1,268,879	1.400
000000-00-0	APAX Europe VI-A, LP (GM)		St Peters Port	GGY	Apax Europe VI GP		11/01/2012	3	8,739,314	5,230,054	5,230,054	754,639	0	0	0	16,435	3,104,852	605,741	0.860
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)		St Perer Port	GGY	Apax Europe VII GP		12/10/2012	3	56,941,104	34,926,785	34,926,785	(3,702,876)	0	0	0	(34,532)	5,527,884	3,799,382	23.310
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP		St Perer Port	GGY	Apax Europe VII GP		11/01/2012	3	9,038,804	5,533,712	5,533,712	(586,429)	0	0	0	(5,476)	875,824	217,577	3.690
000000-00-0	Apax Excelsior VI, L.P.		New York	NY	Apax Excelsior VI Partners LP		06/06/2000	3	322,062	4,855	4,855	(8,202)	0	0	0	0	0	96,866	0.280
000000-00-0	Apollo Investment Fund V L.P.		New York	NY	Apollo Advisors V, L.P.		11/01/2012	3	1,641,463	669,202	669,202	(54,942)	0	0	0	0	2,030	1,699,745	0.760
000000-00-0	Apollo Investment Fund VI, L.P.		New York	NY	Apollo Advisors VI, L.P.		11/01/2012	3	10,660,408	7,952,490	7,952,490	(1,851,330)	0	0	0	0	17,478	1,170,406	0.570
000000-00-0	Apollo Investment Fund VII, L.P.		New York	NY	Apollo Advisors VII, L.P.		11/01/2012	3	4,780,590	3,930,407	3,930,407	(311,080)	0	0	0	0	35,288	2,415,438	0.100
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)		New York	NY	Apollo Advisors VII, L.P.		12/10/2012	3	15,691,582	12,901,229	12,901,229	(1,020,981)	0	0	0	0	115,817	7,927,589	0.300
000000-00-0	ArcLight Energy Partners Fund II, L.P.		Boston	MA	ArcLight PEF GP II LLC		06/30/2004		401,808	0	0	17,237	0	0	0	0	0	0	0.630
000000-00-0	ArcLight Energy Partners Fund III, L.P.		Boston	MA	ArcLight PEF GP III, LLC		05/19/2006		1,981,999	791,935	791,935	(669,631)	0	0	0	0	0	3,476,476	1.200

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
000000-00-0	ArcLight Energy Partners Fund IV, L.P.		Boston	MA	ArcLight PEF GP IV, LLC		10/26/2007		2,828,266	2,177,308	2,177,308	(222,648)	0	0	0	0	1,267,017	3,868,289	0.800
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA		Boston	MA	Arclight PEF GP V, LLC		12/01/2011		8,097,777	6,825,051	6,825,051	387,524	0	0	0	0	(42,660)	1,800,790	0.360
000000-00-0	Arlington Capital Partners II, L.P. (VZ)		Washington, D.C.	DC	Arlington Capital Group 11,L.L.C		12/10/2012	3	4,907,803	3,783,368	3,783,368	(776,361)	0	0	0	0	6,406	413,380	4.270
000000-00-0	Arlington Capital Partners IV, L.P. - PICA		Chevy Chase	MD	Arlington Capital Group IV L.L.C.		12/19/2016	3	1,680,000	1,680,000	1,680,000	0	0	0	0	0	0	37,520,000	0.056
000000-00-0	Avista Capital Partners, L.P. (VZ)		New York	NY	Avista Capital Partners GP, LLC		12/10/2012	3	28,752,957	22,260,362	22,260,362	374,178	0	0	0	0	(227,292)	725,646	3.160
000000-00-0	B IV Capital Partners, LP		Wellesley	MA	GP Capital IV, LLC		11/01/2012		93,125	3,255	3,255	91,885	0	0	0	0	0	0	7.360
000000-00-0	BC European Capital VIII, LP		London	GBR	CIE MANAGEMENT II LIMITED (GP)		11/01/2012	3	11,221,832	8,998,525	8,998,525	950,223	0	0	0	(269,676)	0	2,332,200	1.120
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)		London	GBR	CIE MANAGEMENT II LIMITED		12/10/2012	3	13,658,614	11,091,953	11,091,953	1,170,417	0	0	0	(332,382)	0	2,875,000	1.300
000000-00-0	BCP V-S L.P.		New York	NY	Blackstone Management Associates V, L.L.C.		11/01/2012	3	0	0	0	0	0	0	0	0	0	4,200,000	0.240
000000-00-0	BDCM Opportunity Fund II LP		Greenwich	CT	BDCM Opportunity Fund II GP, LLC		11/01/2012		16,454,962	16,256,461	16,256,461	(1,784,229)	0	0	0	0	3,788,561	622,894	1.490
000000-00-0	BDCM Opportunity Fund III, LP		Greenwich	CT	BDCM Opportunity Fund III GP, LLC		11/01/2012		10,622,835	12,277,675	12,277,675	350,715	0	0	0	0	(87,040)	1,034,931	1.490
000000-00-0	Birch Hill Equity Partners V, LP		Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	1,986,927	1,790,735	1,790,735	433,788	0	0	0	(49,535)	(580,445)	37,398,534	3.200
000000-00-0	Blackstone Capital Partners IV, LP		New York	NY	Blackstone Management Associates IV, L.L.C.		11/01/2012	3	9,188,280	8,258,524	8,258,524	865,986	0	0	0	0	0	986,070	0.550
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)		New York	NY	Blackstone Management Associates V LLC		11/01/2012	3	11,245,555	10,472,823	10,472,823	(387,398)	0	0	0	0	148,604	2,975,814	0.240
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)		New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	12,003,745	13,294,250	13,294,250	(208,624)	0	0	0	0	1,346,841	2,309,159	0.090
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA		New York	NY	Blackstone Management Associates VII L.L.C.,		05/31/2016	3	243,365	258,727	258,727	15,362	0	0	0	0	(404,181)	39,756,635	0.230
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA		New York	NY	Blackstone Real Estate Associates VIII L.P.		08/18/2015		1,904,172	2,217,246	2,217,246	289,258	0	0	0	0	19,513	3,895,829	0.040
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA		New York	NY	Blackstone Strategic Alliance Associates II L.L.C.		01/31/2011	13	4,675,621	4,230,938	4,230,938	(471,564)	0	0	0	0	0	500,930	0.750
000000-00-0	Boston Ventures Limited Partnership VI		Boston	MA	Boston Ventures Company VI LLC		06/01/2000	3	187,947	93	93	(5,113)	0	0	0	0	(74)	174,398	0.440
000000-00-0	Bridges Ventures US Sustable Grwth Fd LP		New York	NY	Bridges Ventures Fund GP-LP		07/15/2014	1	1,588,818	1,152,112	1,152,112	(183,589)	0	0	0	0	(6,060)	3,411,182	15.000
000000-00-0	Cadence Bancorp LLC - PICA		Houston	TX	Chief Financial Officer (John McIlhorter)		07/20/2010	3	13,831,278	16,537,685	16,537,685	747,343	0	0	0	0	0	0	1.500
000000-00-0	Cardinal Co-Invest, LP - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		10/27/2016	3	8,750,000	8,750,000	8,750,000	0	0	0	0	0	(17,532)	0	0.058
000000-00-0	Carlyle Japan International Partners II, L.P.		George Town	CYM	CJP II International GP, LP		11/01/2012	3	1,339,833	643,517	643,517	(225,355)	0	0	0	45,488	309,658	54,693,981	0.160
000000-00-0	Carlyle Partners IV, LP		Wilmington	DE	TC Group IV, L.P.		11/01/2012	3	1,146,190	829,321	829,321	66,413	0	0	0	0	0	2,101,011	0.330
000000-00-0	Carlyle Partners IV. LP (GIB)		Wilmington	DE	TC Group IV, L.P.		12/31/2012	3	719,757	504,986	504,986	40,481	0	0	0	0	0	1,280,744	0.200
000000-00-0	Carlyle Partners V, LP		Wilmington	DE	TC Group V, L.P.		11/01/2012	3	4,015,901	3,601,121	3,601,121	153,823	0	0	0	0	(17,479)	2,524,252	0.090
000000-00-0	Carlyle Partners V, LP (GIB)		Wilmington	DE	TC Group V, L.P.		12/31/2012	3	6,489,692	5,896,667	5,896,667	246,428	0	0	0	0	(28,683)	3,861,905	0.150
000000-00-0	Carlyle Partners VI, L.P.		Wilmington	DE	TC Grpup VI, L.P..		10/21/2013	3	10,871,610	10,486,518	10,486,518	288,330	0	0	0	0	1,467,951	9,134,833	0.190
000000-00-0	Catalyst Fund Limited Partnership III - PICA		Toronto	CAN	Catalyst Fund General Partner III Inc		09/01/2010		14,591,808	19,292,155	19,292,155	438,067	0	0	0	0	359,169	0	1.580
000000-00-0	Catalyst Fund Limited Partnership IV - PICA		Toronto	CAN	Catalyst Fund General Partner IV Inc		07/13/2012		16,439,951	20,450,559	20,450,559	2,656,926	0	0	0	0	364,604	1,703,898	2.330
000000-00-0	CCP IX LP No. 1		London	GBR	Charterhouse General Partners (IX) Limited		11/01/2012	3	4,705,445	2,745,324	2,745,324	(1,179,388)	0	0	40,106	0	758,698	890,389	0.320
000000-00-0	CCP VII LP No. 2.1		London	GBR	Charterhouse general Partners (VII) Limited		11/01/2012	3	1,304,262	54,090	54,090	(300,265)	0	0	0	74,624	150,637	4,569,529	1.680
000000-00-0	CCP VIII LP No. 2.1		London	GBR	Charterhouse General Partners (VIII) Limited		11/01/2012	3	2,781,972	52,846	52,846	(1,124,120)	0	0	0	121,639	0	2,755,371	0.850
000000-00-0	Centerbridge Capital Partners II, L.P.		New York	NY	Centerbridge Associates II, LP		11/01/2012		20,351,442	19,492,762	19,492,762	(1,779,318)	0	0	0	0	3,180,590	3,920,959	0.590
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA		New York	NY	Centerbridge Associates III, L.P.		05/21/2015		3,259,540	3,802,115	3,802,115	673,193	0	0	0	0	(126,031)	9,241,999	0.210
000000-00-0	Centerbridge Capital Partners, L.P.		New York	NY	Centerbridge Associates, LP		11/01/2012		5,686,669	4,918,018	4,918,018	(184,770)	0	0	0	0	170,238	1,066,628	0.460
000000-00-0	Cerberus Institutional Partners, L.P. - Series II		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		1,385,053	429,756	429,756	110,093	0	0	0	0	0	6,466,293	4.350
000000-00-0	Cerberus Institutional Partners, L.P. - Series III		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		1,476,282	990,806	990,806	(221,847)	0	0	0	0	0	5,859,426	0.890
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		5,920,760	5,920,760	5,920,760	(186,596)	0	0	0	0	1,075,244	1,866,080	0.320

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
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA		New York	NY	Cerberus Levered Loan Opportunities GP, LLC		11/23/2011	2	1,686,826	1,686,826	1,686,826	83,852	0	0	0	0	52,348	11,479,761	3.920
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA		New York	NY	Cerberus Levered Opportunities II GP, LLC,		05/31/2013	2	10,138,523	10,138,523	10,138,523	0	0	0	0	0	302,314	3,280,376	1.840
000000-00-0	Charles River Partnership XII, LP (VZ)		Cambridge	MA	Charles River Partnership XII GP, LLC		12/10/2012	1	3,264,222	2,183,699	2,183,699	240,837	0	0	0	0	0	0	5.000
000000-00-0	Charles River Partnership XIII, L.P. (VZ)		Cambridge	MA	Charles River Partnership XIII GP, LLC		12/10/2012	1	5,008,175	3,932,735	3,932,735	(756,980)	0	0	0	0	0	125,000	4.400
000000-00-0	China Momentum Fund, L.P.		Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd		12/24/2013	3	127,264,259	117,340,275	117,340,275	2,963,290	0	0	0	0	12,294,775	70,971,094	19.620
000000-00-0	CHS Private Equity V LP		Chicago	IL	CHS Management V LP		11/01/2012	3	53,925	53,925	53,925	(153,550)	0	0	0	0	1,515,117	2,010,278	1.240
000000-00-0	CISA Holdings LLC		New York	NY	Veritas Capital Fund Management, LLC		06/30/2015	3	6,050,000	6,049,117	6,049,117	(883)	0	0	0	0	0	0	1.730
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership		New York	NY	CD&R Associates VI Limited Partnership		11/01/2012	3	180,115	57,719	57,719	(2,999)	0	0	0	0	0	1,394,888	0.710
000000-00-0	CLAYTON, DUBILIER & RICE FUND VII, L.P. (VZ)		New York	NY	CD&R Associates VII, Ltd		12/10/2012	3	14,328,048	14,372,368	14,372,368	44,320	0	0	0	0	2,931,274	4,126,109	1.300
000000-00-0	Clayton, Dubilier & Rice Fund VII, LP		New York	NY	CD&R Associates VII, LP		11/01/2012	3	9,264,248	9,293,650	9,293,650	29,402	0	0	0	0	1,895,307	2,667,868	0.820
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		New York	NY	CD&R Associates VIII, Ltd.		11/01/2012	3	6,910,241	6,910,241	6,910,241	(536,866)	0	0	0	0	3,240,290	2,262,803	0.260
000000-00-0	Code Hennessy & Simmons IV LP		Chicago	IL	CHS Management IV LP		11/01/2012	3	1,079,988	0	0	3,931	0	0	0	0	0	0	1.620
000000-00-0	Coller International Partners IV-E, L.P.		Georgetown	GGY	Coller International General Partner IV, L.P.		11/01/2012	3	1,935,770	132,380	0	991,223	0	0	0	0	0	233,332	12.010
000000-00-0	Coller International Partners V-A, L.P. (GM)		St Peters Port	GGY	Coller International General Partner V, L.P		11/01/2012	3	1,351,089	1,290,151	0	119,556	0	0	0	0	473,101	1,427,461	0.130
000000-00-0	Coller International Partners VII, L.P.		St Peters Port	GGY	Coller International General Partner VII LP		01/21/2016	3	726,149	1,140,363	1,140,363	612,391	0	0	0	0	(198,177)	24,273,851	0.380
000000-00-0	Consonance Private Equity, LP		New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	4,828,048	12,074,539	12,074,539	5,488,880	0	0	0	0	(63,562)	10,171,952	4.200
000000-00-0	Cortec Group Fund VI, LP		New York	NY	Cortec Management VI, LLC		07/10/2015	3	5,027,863	4,551,306	4,551,306	(23,718)	0	0	0	0	(338,582)	14,972,137	1.820
000000-00-0	CVC Capital Partners VI (A) L.P.		St Helier	JEY	CVC Capital Partners VI Limited		02/18/2014	3	8,478,885	7,861,047	7,861,047	658,011	0	0	0	(171,697)	(201,540)	6,022,702	0.130
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA		Grand Cayman	CYM	Darby Asia Opportunities Fund III, GP, L.P.		09/20/2011	2	7,477,653	9,070,786	9,070,786	9,070,786	0	0	0	0	0	4,510,747	13.680
000000-00-0	DFW Capital Partners V, L.P. - PICA		Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	5,241,879	4,820,381	4,820,381	(121,885)	0	0	0	0	(299,613)	14,258,121	5.420
000000-00-0	DLJ Investment Partners III, L.P.		New York	NY	DLJ Investment Associates III, LP		06/23/2006	2	10,714,507	2,727,370	2,727,370	(825,560)	0	0	0	0	(175,275)	18,218,264	6.200
000000-00-0	EIF United States Power Fund IV, LP - PICA		Needham	MA	EIF US Power IV, LLC		11/28/2011		7,700,574	10,165,073	10,165,073	253,860	0	0	0	0	263,505	3,672,764	0.700
000000-00-0	EIG Energy Fund XVI, L.P.		Washington, DC	DC	EIG Energy Fund XVI, L.P.		12/13/2013	2	14,933,394	14,023,259	14,023,259	2,497,289	0	0	0	0	74,123	13,514,294	0.500
000000-00-0	Elevar Equity III, L.P.		Seattle	WA	Elevar GP III, L.P.		12/30/2014	1	2,188,328	1,803,960	1,803,960	136,800	0	0	0	0	(124,743)	2,815,000	9.450
000000-00-0	Emerald Partners IV, L.P.		Cleveland	OH	Brantley Venture Management IV LP		03/30/1999	3	2,959,551	404,424	404,424	23,547	0	0	0	0	0	0	4.040
000000-00-0	Energy Capital Partners III-A, L.P.		Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		6,909,107	7,770,517	7,770,517	1,621,451	0	0	0	0	(196,550)	13,090,943	0.820
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP		Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP		03/27/2013	2	22,032,753	17,637,522	17,637,522	3,261,403	0	0	0	0	(134,567)	11,977,386	4.350
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)		St Peters Port	GBR	EQT IV(General Partner) LP		11/01/2012	3	1,212,170	58,077	58,077	6,477	0	0	0	1,965	0	0	1.170
000000-00-0	EQT V (No. 1) Limited Partnership		St Peter Port	GBR	EQT V (General Partner) LP		11/01/2012	3	363,162	251,335	251,335	(60,943)	0	0	0	(6,412)	66,217	27,521	0.030
000000-00-0	EQT VI (No. 1) Limited Partnership		St Peter Port	GBR	EQT VI (General Partner) LP		11/01/2012	3	22,976,494	27,284,265	27,284,265	1,909,464	0	0	0	(931,490)	2,553,005	2,375,676	0.570
000000-00-0	Equilibrium Capital Group LLC		Portland	OR	Equilibrium Capital Management, Inc.		08/29/2014	1	2,000,000	3,453,338	3,453,338	1,060,906	0	0	0	0	0	0	2.980
000000-00-0	Escalate Capital I, L.P		Austin	TX	Escalate Capital Management I		11/01/2012	2	1,544,192	1,533,270	1,533,270	236,898	0	0	0	0	22,229	138,144	5.050
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)		Wilmington	DE	Fenway Partners III, LLC		12/10/2012	3	17,894,234	17,716,851	17,716,851	(1,476,063)	0	0	0	0	2,488,094	3,632,223	7.300
000000-00-0	First Reserve Fund XI, L.P. (VZ)		Greenwich	CT	First Reserve GP XI, L.P.		12/10/2012		65,304,257	10,256,835	10,256,835	(5,141,923)	0	0	0	0	0	0	1.300
000000-00-0	First Reserve Fund XII, L.P. (VZ)		Greenwich	CT	First Reserve GP XII, L.P.		12/10/2012		77,113,551	30,510,592	30,510,592	(13,821,873)	0	0	0	0	(584,112)	2,236,126	1.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.		New York	NY	FCO Fund II GP LLC		11/01/2012		6,225,260	5,995,986	5,995,986	221,237	0	0	0	0	127,913	1,675,092	2.520
000000-00-0	Fortress Investment Fund III (Fund B) LP		New York	NY	Fortress Fund III GP LLC		11/01/2012		26,990,866	13,384,122	13,384,122	(389,223)	0	0	0	0	0	772,376	1.490
000000-00-0	Fortress Investment Fund IV (Fund A) LP		New York	NY	Fortress Fund IV GP LP		11/01/2012		35,942,142	23,904,821	23,904,821	41,951	0	0	0	0	597,221	1,240	
000000-00-0	Fortress Investment Fund V (Fund A) LP		New York	NY	Fortress Fund V GP L.P.		11/01/2012		22,331,139	24,413,021	24,413,021	(5,027,494)	0	0	0	0	2,033,492	549,527	0.590
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership		London	GBR	Cinven Capital Management (IV) Limited Partnership		11/01/2012	3	7,056,771	3,562,260	3,562,260	(1,048,719)	0	0	0	(132,012)	1,157,606	1,467,284	0.590
000000-00-0	Francisco Partners IV, L.P. - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		04/15/2015	3	9,187,500	9,275,165	9,275,165	557,045	0	0	0	0	(174,583)	9,562,500	0.650
000000-00-0	Friedman Fleischer & Lowe LLC		San Francisco	CA	Friedman Fleischer & Lowe, GP, LLC		01/14/1999	3	94,352	2,788,918	2,788,918	119,707	0	0	0	0	75,992	2.450	
000000-00-0	FS Equity Partners V, LP (VZ)		Los Angeles	CA	FS Capital Partners V, LLC		12/10/2012	3	4,568,882	3,670,602	3,670,602	(263,579)	0	0	0	0	342,045	7,763,176	3.570
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP		George Town	CYM	GS Mezzanine Advisors 2006, L.L.L.		11/01/2012	2	659,807	659,807	659,807	0	0	0	0	0	118,709	2,169,874	5.640
000000-00-0	GS Mezzanine Partners V, L.P.		New York	NY	GS Mezzanine Advisors V, L.L.C.		12/10/2007	2	1,397,344	1,125,348	1,125,348	(62,025)	0	0	0	0	0	5,172,327	0.100
000000-00-0	GS Mezzanine Partners V, L.P. (GM)		New York	NY	GS Mezzanine Advisors V, L.L.C.		11/01/2012	2	842,419	796,811	796,811	(45,608)	0	0	0	0	0	3,705,191	0.340

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
	GSO Capital Opportunities Fund III, LP - PICA				GSO Capital Opportunities Associates														
000000-00-0			New York	NY	III LLC		09/22/2016	2	1,393,146	1,387,314	1,387,314	(5,832)	0	0	0	0	224	28,006,854	0.450
000000-00-0	Haddington Energy Partners, LP		Houston	TX	Haddington Ventures, LLC		03/30/1999		0	52,558	0	0	0	0	0	0	0	0	18.330
000000-00-0	Harbour Group Investments IV, LP		Clayton	MO	Harbour Group IV Management Co., LLC		11/01/2012	3	2,139,673	2,407,989	2,407,989	(422,762)	0	0	0	0	745,596	7,589,177	6.130
	HarbourVest International Private Equity																		
000000-00-0	Partners IV-Partnership Fund L.P		Boston	MA	HIPEP IV-PARTNERSHP ASSOCIATES LLC		11/01/2012	3	1,055,469	1,007,477	1,007,477	(37,465)	0	0	0	0	138,809	291,664	0.540
000000-00-0	Harvest Partners VII, LP - PICA		New York	NY	Harvest Associates VII, LP		09/28/2016	3	446,852	103,652	103,652	(343,200)	0	0	0	0	0	34,553,148	1.590
000000-00-0	Highstar Capital Fund II, L.P. (GM)		New York	NY	AIG Highstar GP II, LP		11/01/2012		9,271,449	10,871,641	10,871,641	282,770	0	0	0	0	0	180,733	4.100
000000-00-0	Highstar Capital Fund III, L.P. (GIB)		New York	NY	AIG Highstar GP III Prism Fund, L.P.		12/31/2012		14,789,217	10,474,123	10,474,123	1,585,982	0	0	0	0	(111,110)	293,625	1.330
000000-00-0	Highstar Capital Fund III, L.P. (GM)		New York	NY	AIG Highstar GP II, LP		11/01/2012		9,552,108	7,196,163	7,196,163	166,606	0	0	0	0	(68,750)	149,404	0.810
000000-00-0	Highstar Capital IV, LP - PICA		New York	NY	Highstar Capital GP IV, LP		02/09/2011		13,375,288	15,971,226	15,971,226	666,084	0	0	0	0	633,883	2,030,068	1.960
					ICG Europe Fund V GP Limited Partnership														
000000-00-0	ICG Europe Fund V No.1, LP - PICA		St. Helier	JEY			04/27/2012	2	13,047,825	10,688,524	10,688,524	(996,779)	0	0	0	(296,740)	1,856,137	1,025,287	0.570
000000-00-0	ICG European Fund 2006 LP		St Helier	JEY	ICG European Fund 2006 GP Limited		02/28/2007	2	0	270	270	(2,392)	0	0	0	53	0	0	1.600
000000-00-0	ICV Partners II, L.P.		New York	NY	ICV ASSOCIATES II, LLC		11/29/2005	1	734,108	485,971	485,971	(4,798)	0	0	0	0	456,726	78,143	0.800
000000-00-0	Inter-Atlantic G Fund, LP		New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1	4,114,449	3,891,468	3,891,468	(114,933)	0	0	0	0	(108,048)	5,885,551	98.000
000000-00-0	Intervale Capital Fund III, L.P.		Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		5,037,263	3,612,276	3,612,276	(555,919)	0	0	0	0	(89,530)	2,462,737	1.510
000000-00-0	Intervale Capital Fund, LP (VZ)		Cambridge	MA	Intervale Capital GP, LP		12/10/2012		17,640,915	7,525,031	7,525,031	(4,790,617)	0	0	0	0	(118,005)	2,178,467	10.900
000000-00-0	Ironwood Equity Fund L.P.		Avon	CT	Ironwood Equity Management LLC		07/19/2004		2,251,385	0	0	0	0	0	0	0	0	0	10.600
000000-00-0	Ironwood Mezzanine Fund LP		Avon	CT	Ironwood Mezzanine Management LLC		06/12/2002	2	(2,073,100)	32,926	0	0	0	0	0	0	122,086	239,956	8.880
					Bear Stearns Merchant Capital III, L.P.														
000000-00-0	Irving Place Capital Partners III, L.P. (VZ)		New York	NY			12/10/2012	3	3,876,401	88,090	88,090	(12,838)	0	0	0	0	(36,472)	0	4.110
000000-00-0	Kainos Capital Partners II LP - PICA		Dallas	TX	KCP II GP LP		12/19/2016	3	222,411	95,866	95,866	0	0	0	0	0	(126,545)	28,377,589	0.056
000000-00-0	Kelso Investment Associates VII, LP (VZ)		New York	NY	Kelso GP VII, LLC		12/10/2012	3	3,932,206	1,505,459	1,505,459	(348,952)	0	0	0	0	0	2,485,090	2.000
000000-00-0	Lexington Capital Partners V, L.P.		New York	NY	Lexington Associates V, LLC		11/01/2012	3	732,066	660,591	660,591	(71,475)	0	0	0	0	0	56,788	0.580
000000-00-0	Lexington Capital Partners VI-B, L.P.		New York	NY	Lexington Associates VI, LP		11/01/2012	3	2,220,605	1,981,144	1,981,144	(113,980)	0	0	0	0	0	134,814	0.220
000000-00-0	Lincolnshire Equity Fund II LP		New York	NY	Lincolnshire Equity Partners II LP		10/19/2000	3	337,704	260,187	260,187	(21,912)	0	0	0	0	0	435,841	2.480
000000-00-0	Linden Capital Partners III, L.P. - PICA		Chicago	IL	Linden Manager III LP		06/23/2016	3	5,595,887	5,200,114	5,200,114	(220,523)	0	0	0	0	(175,251)	9,404,113	2.000
000000-00-0	Menlo Ventures X, LP		Menlo Park	CA	MV Management X, L.L.C.		11/01/2012	1	4,960,845	8,722,972	8,722,972	281,674	0	0	0	0	375,682	0	0.640
000000-00-0	Menlo Ventures XI, LP (GM)		Menlo Park	CA	MV Management XI, LLC		11/01/2012	1	5,296,532	21,791,594	21,791,594	2,688,533	0	0	0	0	287,774	286,875	1.420
000000-00-0	Metalmark Capital Partners II, L.P.		New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	9,638,633	8,857,575	8,857,575	566,277	0	0	0	0	168,202	2,122,105	4.130
000000-00-0	Metalmark Capital Partners, L.P.		New York	NY	Metalmark Capital Partners GP, LLC		11/01/2012	3	2,596,966	1,326,577	1,326,577	(1,270,389)	0	0	0	0	0	7,706,280	3.250
					Highbridge Principal Strategies														
000000-00-0	Mezzanine Partners Fund II, LP		New York	NY	Mezzanine Partners II GP, L.P.		05/06/2013	2	28,493,470	27,353,910	27,353,910	(2,385,894)	0	0	0	0	7,111,796	8,012,675	2.680
000000-00-0	MezzVest II L.P.		St Helier	JEY	AIG-MezzVest Partners II, Ltd		10/03/2005	2	14,020,563	3,599,672	3,599,672	(5,671,075)	0	0	196,192	5,729,053	12,801,001	8.130	
000000-00-0	MezzVest III, L.P. - PICA		St. Helier	JEY	MezzVest Partners III, Limited.		02/24/2012	2	13,817,169	12,314,017	12,314,017	(998,540)	0	0	0	(327,011)	1,089,871	5,353,738	2.940
000000-00-0	MicroVest II - A, LP		Bethesda	MD	MicroVest General Partner II, LLC		04/17/2009	1	4,731,268	4,596,355	4,596,355	326,422	0	0	0	0	603,332	200,000	8.290
	Morgan Stanley Real Estate Fund VI																		
000000-00-0	International-T, L.P.		New York	NY	MSREF VI International-GP, L.L.C.		05/29/2009		1,030,145	1,030,145	1,030,145	0	0	0	0	0	7,404	0	0.220
000000-00-0	Murex Investments I, LP		Philadelphia	PA	Murex Capital LP		01/22/2004		664,191	319,956	0	0	0	0	0	0	0	0	18.180
000000-00-0	NeoCarta Ventures, LP		San Francisco	CA	NeoCarta Associates, LLC		12/03/1999	1	0	0	0	0	0	0	0	0	0	0	0.730
	New Enterprise Associates 10, Limited																		
000000-00-0	Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	4,697,355	5,394,583	5,394,583	(50,521)	0	0	0	0	0	0	0.700
	New Enterprise Associates 11, Limited																		
000000-00-0	Partnership		Timonium	MD	NEA Partners 11, Limited Partnership		11/01/2012	1	4,764,349	4,468,995	4,468,995	(277,189)	0	0	0	0	0	0	1.450
	New Enterprise Associates 12, Limited																		
000000-00-0	Partnership		Timonium	MD	NEA 12 GP, LLC		11/01/2012	1	3,499,435	3,658,530	3,658,530	159,095	0	0	0	0	0	120,000	0.320
	New Enterprise Associates 13, Limited																		
000000-00-0	Partnership		Timonium	MD	NEA 13 GP, LTD		11/01/2012	1	4,948,382	5,950,424	5,950,424	871,546	0	0	0	0	65,558	170,632	0.200
	New Enterprise Associates 8A, Limited																		
000000-00-0	Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	660,152	627,263	627,263	(23,942)	0	0	0	0	0	0	2.940
000000-00-0	New Markets Education Partners, L.P.		College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	3,663,034	3,663,034	3,663,034	(239,979)	0	0	0	0	198,725	1,062,500	18.330
000000-00-0	Newark Venture Partners Fund, L.P.		Newark	NJ	NVP General Partner, L.L.C		07/12/2016	1	1,248,750	1,003,929	1,003,929	(244,821)	0	0	0	0	0	3,746,250	9.990
000000-00-0	NewSpring Mezzanine Capital, LP		King of Prussia	PA	NSM SBIC II GP, L.P.		07/12/2005	2	334,808	382,095	382,095	(120,911)	0	0	0	0	0	359,081	5.020
000000-00-0	Newstone Capital Partners, L.P.		Los Angeles	CA	Newstone Partners, LLC		05/31/2006	2	2,575,847	2,759,216	2,759,216	319,489	0	0	0	0	650,203	1,245,683	1.950
000000-00-0	Nordic Capital V, L.P		St. Helier	JEY	Nordic Capital V Limited		11/01/2012	3	1,760,829	1,442,637	1,442,637	48,994	0	0	0	0	(50,987)	0	1.550

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	Nordic Capital VI Alpha, L.P		St. Helier	JEY	Nordic Capital VI Limited		11/01/2012	3	14,296,691	10,376,487	10,376,487	170,016	0	0	0	(371,907)	1,391,873	0	2.520
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)		St. Helier	JEY	Nordic Capital VII Limited		11/01/2012	3	11,222,085	10,423,697	10,423,697	(450,715)	0	0	0	(343,449)	1,774,495	896,099	0.470
000000-00-0	NVP General Partner, L.L.C		Newark	NJ	Thomas Wisniewski		07/12/2016	1	1,250	1,250	1,250	0	0	0	0	0	0	3,750	0.010
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)		Los Angelos	CA	OCM Opportunities Fund VIII GP, L.P.		12/10/2012		8,940,223	7,388,439	7,388,439	80,165	0	0	0	0	(4,235)	0	0.500
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)		Los Angelos	CA	OCM Opportunities Fund VIIIb GP, L.P.		12/10/2012		15,133,051	13,152,403	13,152,403	(1,099,412)	0	0	0	(1,748)	0	0	0.700
000000-00-0	OCM Opportunities Fund V, L.P.		Los Angelos	CA	OCM OPPORTUNITIES FUND V GP, LLC		11/01/2012		353,520	243,810	243,810	44,519	0	0	0	0	0	0	0.970
000000-00-0	OCM Opportunities Fund VI, L.P.		Los Angelos	CA	OCM Opportunities Fund VI GP, LLC		11/01/2012		400,165	166,831	166,831	(67,622)	0	0	0	0	0	0	0.470
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)		Los Angelos	CA	OCM Opportunities Fund VII GP, L.P.		12/10/2012		2,800,897	2,261,896	2,261,896	111,822	0	0	0	0	0	0	0.300
000000-00-0	OCM Opportunities Fund VII, LP		Los Angelos	CA	OCM OPPORTUNITIES FUND VII GP, LP		11/01/2012		640,051	516,880	516,880	25,553	0	0	0	0	0	0	0.130
000000-00-0	OCM Opportunities Fund VIIb, L.P.		Los Angelos	CA	OCM Opportunities Fund VIIb GP, L.P.		11/01/2012		709,716	410,321	410,321	(3,143)	0	0	0	(1,569)	0	0	0.060
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)		Los Angelos	CA	OCM Opportunities Fund VIIb GP, L.P.		12/10/2012		7,764,409	4,488,978	4,488,978	(34,382)	0	0	0	(17,170)	0	0	0.300
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA		Fort Worth	TX	OHA European Strategic Credit GenPar, LLC		07/20/2012		3,618,807	4,240,681	4,240,681	(21,907)	0	0	0	0	430,395	8,553,680	1.920
000000-00-0	OHA Newbury Partners, L.P. - PICA		Fort Worth	TX	OHA Newbury Partners GenPar, LLC		09/17/2013		6,121,836	7,952,485	7,952,485	182,391	0	0	0	0	0	12,930,942	3.960
000000-00-0	Olympus Capital Asia III PE (Offshore) fund		Hong Kong	CHN	Olympus Capital Asia III GP, LP		11/30/2011	3	6,317,471	7,002,547	7,002,547	(3,365,481)	0	0	0	0	1,640,302	842,069	5.150
000000-00-0	One Energy Enterprises LLC - PICA		Findlay	OH	Jereme Kent		12/30/2016		0	0	0	0	0	0	0	0	0	0	0.126
000000-00-0	Orion Constellation Partners, L.L.C.		New York	NY	Sirus Capital Management L.L.C		12/31/2004	13	0	700,055	0	0	0	0	0	0	470,000	0	6.330
000000-00-0	OSI Group, LLC- Class A-GA - PICA		Aurora	IL	OSI Industries Holding Co., Inc.		03/31/2014	3	0	657,452	657,452	657,452	0	0	0	0	0	0	5.200
000000-00-0	OSI Group, LLC- Class B-GA - PICA		Aurora	IL	OSI Industries Holding Co., Inc		03/11/2014	3	5,497,469	5,419,337	5,419,337	0	0	0	0	0	0	0	2.750
000000-00-0	Parthenon Investors II, LP		Dover	DE	PCap Partners II, LLC		11/01/2012	3	5,365,816	1,371,973	1,371,973	(353,883)	0	0	0	0	0	2,522,003	3.690
000000-00-0	Permira Europe III L.P.1		St. Peter Port	GGY	Permira Europe III G.P. L.P.		11/01/2012	3	4,709,337	1,858,438	1,858,438	(580,504)	0	0	0	6,606	0	0	1.270
000000-00-0	Permira IV L.P.1		St. Peter Port	GGY	Permira IV G.P. L.P		11/01/2012	3	18,267,045	12,618,639	12,618,639	(93,734)	0	0	0	(63,626)	7,153,693	1,558,450	0.610
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.		Menlo Park	CA	PINNACLE VENTURES MANAGEMENT III, L.L.C		11/01/2012	2	1,347,377	1,347,377	1,347,377	28,928	0	0	0	0	50,597	0	4.410
000000-00-0	Pinnacle Ventures II-B, LP		Menlo Park	CA	Pinnacle Ventures Management II, LLC		11/01/2012	2	1,671,711	1,671,711	1,671,711	6,386	0	0	0	0	234,088	1,050,926	5.250
000000-00-0	Platinum Equity Partners III, L.P.		Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		10/21/2013		6,774,652	6,509,105	6,509,105	(56,018)	0	0	0	0	2,511,702	2,070,588	0.530
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.		Hong Kong	CHN	Fosun Equity Investment Ltd,		05/16/2011	3	230,927,739	189,722,603	189,722,603	(14,796,018)	0	0	0	0	(1,636,801)	34,052,802	65.990
000000-00-0	Providence Equity Partners IV LP (GM)		Providence	RI	Providence Equity GP IV, LP		11/01/2012	3	187,244	186,471	186,471	(11,298)	0	0	0	0	30,693	1,843,640	0.840
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.		Providence	RI	Providence Equity GP V L.P		11/01/2012	3	3,853,700	3,501,831	3,501,831	(1,295,560)	0	0	0	0	362,800	1,986,975	0.530
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)		Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	8,037,622	7,833,671	7,833,671	0	0	0	0	0	326,697	796,843	0.130
000000-00-0	Prudential Capital Partners II, L.P.		Chicago	IL	Stetson Street Partners, L.P.		04/29/2005	2	7,088,616	3,167,251	3,167,251	(688,009)	0	0	0	0	374,575	0	5.830
000000-00-0	Prudential Capital Partners III LP - PICA		Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	36,696,721	31,114,155	31,114,155	(484,924)	0	0	0	0	1,517,136	2,484,521	7.780
000000-00-0	Prudential Capital Partners IV, L.P. - PICA		Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	130,907,175	123,411,122	123,411,122	(2,630,594)	0	0	0	0	14,012,372	17,555,235	13.690
000000-00-0	Q-BLK Co-Investment Fund, L.P.		Seattle	WA	BAA Co-Investment Fund (GenPar), LLC		06/02/2006	3	1,715,446	1,627,636	1,627,636	(140,990)	0	0	0	0	38,106	3,495,993	8.170
000000-00-0	R3 (B), LP - PICA (Class S)		New York	NY	BlackRock RRR, LLC		07/31/2014	13	3,620,235	3,555,104	3,555,104	739,643	0	0	0	0	(120,478)	0	3.530
000000-00-0	Rethink Education, L.P.		White Plains	NY	Rethink Education GP, L.P.		01/28/2014		4,811,353	6,482,498	6,482,498	506,441	0	0	0	0	55,675	109,161	8.570
000000-00-0	River Capital Partners IV, LP		Atlanta	GA	River Investors IV, L.L.C.		12/29/1997	3	2,190,274	554,176	0	0	0	0	0	0	0	577,604	16.500
000000-00-0	RRE Ventures II, L.P.		New York	NY	RRE Investors GP II, LLC		11/17/1999	1	448,429	0	0	(21,258)	0	0	0	0	0	0	0.520
000000-00-0	Schroder Venture Italian Fund II L.P.2		St Peter Port	GGY	Schroder Venture Managers Inc.		09/12/2003	3	0	16,578	0	0	0	0	0	0	0	0	0.800
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)		New York	NY	SENTINEL PARTNERS IV, L.P.		12/10/2012	3	11,897,266	11,897,266	11,897,266	(266,880)	0	0	0	0	5,146,361	285,047	4.100
000000-00-0	Siris Partners III, L.P. -PICA		New York	NY	Siris Partners GP III, L.P.		05/04/2015	3	4,064,486	3,869,656	3,869,656	(14,642)	0	0	0	(67,312)	5,935,514	0	0.550
000000-00-0	SJF Ventures III, L.P.		Durham	NC	SJF GP III, LLC		05/10/2013	1	3,597,468	3,498,377	3,498,377	161,508	0	0	0	361,508	1,175,000	0	6.340
000000-00-0	SKM Equity Fund III, L.P. (VZ)		New York	NY	SKM Partners, LLC		12/10/2012	3	15,447,416	15,152,508	15,152,508	(811,043)	0	0	0	0	0	1,187,316	10.800
000000-00-0	SPC Partners II, L.P.		San Francisco	CA	SPC Management II, LLC		02/22/2000	3	1,012,612	277,608	277,608	79,022	0	0	0	0	0	24,193	3.680
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P		Boston	MA	SUMMIT PARTNERS PE VII, L.P.		11/01/2012	1	18,558,849	18,558,849	18,558,849	0	0	0	0	0	2,528,097	0	2.410
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP		Boston	MA	Summit Partners SD IV, LP		11/01/2012	2	2,996,617	3,037,633	3,037,633	13,806	0	0	0	0	425,604	0	1.030
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.		Boston	MA	Summit Partners VC II, LP		11/01/2012	1	2,318,144	2,329,286	2,329,286	(511,667)	0	0	0	0	771,113	0	4.030
000000-00-0	Summit Subordinated Debt Fund III-A,LP		Boston	MA	Summit Partners SD III LLC		11/01/2012	2	2,049,714	2,129,456	2,129,456	273,797	0	0	0	0	0	727,886	4.760
000000-00-0	Summit Ventures VI-A, L.P.		Boston	MA	Summit Partners VI (GP) LP		11/01/2012	1	5,483,623	6,018,607	6,018,607	560,762	0	0	0	0	317,754	0	2.940
000000-00-0	TA Subordinated Debt Fund II, LP		Boston	MA	TA Associates SDF II, LP		11/01/2012	2	1,009,139	1,047,560	1,047,560	38,421	0	0	0	0	276,614	2,047,500	2.030
000000-00-0	TA X, L.P. (GM)		Boston	MA	TA Associates X, L.P.		11/01/2012	1	2,021,673	1,887,386	1,887,386	445,335	0	0	0	0	0	974,487	0.800
000000-00-0	TA X, L.P. (VZ)		Boston	MA	TA Associates X, L.P		12/10/2012	1	7,261,105	6,778,079	6,778,079	1,598,761	0	0	0	0	0	3,500,000	2.900

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	TA XI, L.P. (GM)		Boston	MA	TA Associates XI GP		11/01/2012	1	6,635,045	6,939,396	6,939,396	256,265	0	0	0	0	1,401,300	166,725	0.190
000000-00-0	TCV IX, LP -PICA		Palo Alto	CA	Technology Crossover Management IX, L.P.		12/27/2016	1	392,000	392,000	392,000	0	0	0	0	0	0	24,108,000	0.010
000000-00-0	The Veritas Capital Fund V, L.P. -PICA		New York	NY	Veritas Capital Partners V, LLC		06/08/2015	3	4,089,239	4,356,683	4,356,683	352,024	0	0	0	0	(25,012)	1,910,761	0.320
000000-00-0	Thoma Bravo Fund XII, LP - PICA		Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	9,339,566	8,961,484	8,961,484	(133,256)	0	0	0	0	(244,826)	19,958,331	0.490
000000-00-0	Thoma Bravo Special Opportunities Fund II, LP -PICA		Chicago	IL	Thoma Bravo Partners XI, LP		04/29/2015	3	14,657,215	15,872,996	15,872,996	1,236,933	0	0	0	0	0	342,785	2.090
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)		Boston	MA	THL Equity Advisors VI, LLC		11/01/2012	3	21,149,051	21,149,051	21,149,051	870,535	0	0	0	0	1,188,397	1,613,681	0.420
000000-00-0	TPG Biotechnology Partners II, L.P.		Fort Worth	TX	TPG Biotechnology GenPar II, L.P		11/01/2012	1	3,811,450	1,304,087	1,304,087	(401,113)	0	0	0	0	0	1,874	0.970
000000-00-0	TPG Biotechnology Partners III, LP		Fort Worth	TX	TPG Biotechnology GenPar III, L.P		11/01/2012	1	2,188,878	1,773,190	1,773,190	(431,464)	0	0	0	0	0	127,944	0.530
000000-00-0	TPG Partners IV, LP		Fort Worth	TX	TPG GenPar IV, L.P.		11/01/2012	3	6,745,220	6,027,081	6,027,081	(720,283)	0	0	0	0	490,832	10,933,789	0.840
000000-00-0	TPG Partners V, L.P. (GM)		Fort Worth	TX	TPG GenPar V, LP		11/01/2012	3	15,138,032	16,115,747	16,115,747	823,933	0	0	0	0	589,926	3,645,451	0.270
000000-00-0	TPG Partners VI, L.P. (GM)		Fort Worth	TX	TPG GENPAR VI, L.P.		11/01/2012	3	10,409,902	10,748,361	10,748,361	124,465	0	0	0	0	168,798	1,730,054	0.090
000000-00-0	Trident VI, LP		Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	8,155,599	9,158,538	9,158,538	1,371,716	0	0	0	0	(41,301)	6,844,401	0.330
000000-00-0	Trimaran Fund II, L.L.C.		New York	NY	Trimaran Investments II, LLC		02/07/2001	3	4,281,843	1,900,004	1,900,004	(130,919)	0	0	0	0	0	0	2.700
000000-00-0	Vestar Capital Partners IV, LP		New York	NY	Vestar Associates Corporation IV		11/01/2012	3	731,278	424,271	424,271	(74,970)	0	0	0	0	0	314,839	0.970
000000-00-0	Vestar Capital Partners V-A, L.P.		New York	NY	Vestar Associates V, L.P.		11/01/2012	3	9,162,107	8,411,469	8,411,469	(277,420)	0	0	0	0	5,119,875	9,051	0.970
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA		Chicago	IL	Waterton KJ Bond Manager, LLC		09/12/2016		2,251,382	2,251,382	2,251,382	0	0	0	0	0	(4,212)	4,769,995	7.140
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA		Chicago	IL	Waterton Venture XII GP, LLC		02/23/2015		7,205,300	8,302,212	8,302,212	718,375	0	0	0	0	90,818	2,794,700	1.960
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA		Palm Beach Gardens	FL	Westbrook Realty Management X, L.P.		07/18/2016		203,333	207,848	207,848	4,515	0	0	0	0	(16,876)	1,696,667	0.070
000000-00-0	Wind Point Partners III, LP		Chicago	IL	Wind Point Investors, LLC		01/05/1998	3	963,516	73,423	73,423	(50,452)	0	0	0	0	0	0	2.330
000000-00-0	Yorktown Energy Partners X, L.P.		New York	NY	Yorktown X Company LP		05/31/2013		24,279,410	23,637,692	0	(2,052,868)	0	0	0	0	(200,073)	140,701	1.550
1599999. Joint Venture Interests - Common Stock - Unaffiliated									2,037,215,690	1,724,479,049	1,696,954,079	(39,606,008)	0	0	0	(2,788,095)	130,747,771	983,473,152	XXX
000000-00-0	Coral Reef GP		Newark	NJ	Prudential		06/30/2015		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Four Times Square _ PICA's investment		New York	NY	PGIM, Inc.		06/01/1987		(3,168,275)	(1,222,599)	(1,222,599)	25,633	0	0	0	0	0	0	81.820
000000-00-0	Ironbound Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		05/27/2010	13	877,844,964	1,043,175,236	1,043,175,236	42,346,133	0	0	0	0	0	0	75.930
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.		New York	NY	NorthBound Emerging Manager Fund II GP LLC		12/18/2013	3	6,616,266	6,405,272	6,405,272	(59,707)	0	0	0	0	0	7,888,734	49.500
000000-00-0	Prudential Impact Investments Private Equity LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		175,700,000	173,452,133	173,452,133	(2,250,370)	0	0	0	0	0	157,633,333	100.000
000000-00-0	Vailsburg Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		10/01/2013		163,827,093	180,556,029	180,556,029	14,662,689	0	0	0	0	0	0	80.600
1699999. Joint Venture Interests - Common Stock - Affiliated									1,220,821,048	1,402,367,071	1,402,367,071	54,724,378	0	0	0	0	0	165,522,067	XXX
000000-00-0	609 Holdco LLC (Hahnes)		Larchmont	NY	609 BROAD STREET INVESTORS LLC		05/21/2015		20,000,000	20,000,000	0	0	0	0	0	0	0	0	78.120
000000-00-0	Housing Partnership Equity Trust REIT LLC - Class B		Boston	MA	HOUSING PARTNERSHIP EQUITY TRUST, LLC		12/31/2015		0	0	0	0	0	0	0	0	0	0	5.070
000000-00-0	PICAL HOUSING ASSOCIATES II LP		Short Hills	NJ	PGIM, Inc.		12/28/1994		3,772,704	102,589	102,589	0	0	0	0	0	0	0	10.000
000000-00-0	PICAL HOUSING ASSOC'S, L.P.		Newark	NJ	PGIM, Inc.		06/29/1992		15,295,990	(801)	(801)	0	0	0	0	0	0	0	10.000
000000-00-0	PLA INDUSTRIAL FUND I, LLC		Madison	NJ	PGIM, Inc.		12/09/2003		(3,402,853)	397,910	397,910	0	0	0	0	0	0	0	31.000
000000-00-0	PLA Industrial Trust II, LLC		Madison	NJ	PGIM, Inc.		09/09/2005		7,624,548	648,897	648,897	0	0	0	0	0	0	0	10.710
000000-00-0	Pramerica European Value Partners		Madison	NJ	Pramerica European Value Partners		03/11/2016		7,927,887	4,942,272	4,942,272	(2,576,601)	0	0	0	(409,014)	5,300,412	0	19.920
000000-00-0	PRECap I LP FSB		Madison	NJ	PruCap I, LP		01/01/2015		12,778,010	3,611,685	3,611,685	157,259	0	0	0	(872,759)	162,395	0	100.000
000000-00-0	PRECap III LP FSB		Madison	NJ	PRECap III LP		01/01/2015		3,350,592	1,913,148	1,913,148	58,073	0	0	0	(364,239)	79,897	0	100.000
000000-00-0	PRECap IV LP FSB		Madison	NJ	PRECap VI		01/01/2015		17,617,580	13,187,528	13,187,528	(552,198)	0	0	0	(2,642,896)	1,369,523	0	100.000
000000-00-0	PRECO III (UK), LP		Madison	NJ	PRECO III LP		07/07/2006		0	(1)	(1)	0	0	0	0	0	0	0	12.000
000000-00-0	PRU HOME BUILDERS CAP ASSOCS 3		Various	NJ	PGIM, Inc.		08/21/1991		220,179	0	0	0	0	0	0	0	0	0	10.000
000000-00-0	SENIOR HOUSING PARTNERS III LLC		Madison	NJ	PGIM, Inc.		03/31/2007		21,595,325	8,175	8,175	(145,241)	0	0	0	0	117,332	0	11.520
000000-00-0	SHP V		Madison	NJ	PGIM, Inc.		01/01/2015		3,653,837	3,833,011	3,833,011	244,650	0	0	0	0	0	0	100.000
000000-00-0	STRATEGIC HOTEL CAP (EXCL IIA)		Madison	NJ	PGIM, Inc.		09/30/1997		0	0	0	0	0	0	0	0	0	0	16.330
000000-00-0	Tucker Development and Acquisition Fund II, L.P.		Highland Park	IL	Tucker Managers, LLC		05/22/2015		6,793,168	4,110,349	4,110,349	(535,053)	0	0	0	0	0	2,500,000	99.010
000000-00-0	Tucker Development and Acquisition Fund, L.P.		Highland Park	IL	Tucker Managers, LLC		07/12/2010		15,000,000	13,283,687	13,283,687	(901,114)	0	0	0	0	0	0	16.500

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	USDF LP FSB		Madison	NJ	PGIM, Inc.		01/01/2015		10,626,314	10,631,532	10,631,532	(110,548)	0	0	0	0	1,261,960	0	100.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									142,853,281	76,669,981	56,669,981	(4,360,773)	0	0	0	(4,288,908)	8,291,519	2,500,000	XXX
000000-00-0	2000 Collins, LLC - Parking		Miani Beach	FL	Madison Capital		09/21/2016		17,810,021	28,150,000	17,032,784	(777,238)	0	0	0	0	0	0	90.000
000000-00-0	2000 Collins, LLC - Retail		Miani Beach	FL	Fidelity National Title Insurance Company		09/21/2016		8,082,672	28,150,000	7,163,018	(919,654)	0	0	0	0	0	0	90.000
000000-00-0	580 Anton (PR GA SCP Apart, LLC) (JV)		Costa Mesa	CA	580 ANTON INVESTMENT LLC		04/06/2015		45,449,335	45,333,504	45,374,775	(81,696)	0	0	0	0	0	0	86.000
000000-00-0	Campus Drive, LLC		Madison	NJ	Prudential		12/31/2009		100	100	0	0	0	0	0	0	0	0	100.000
000000-00-0	Don Cesar Investor LLC		Madison	NJ	PGIM, Inc.		10/01/2013		35,248,773	52,418,983	69,179,519	(6,905,629)	0	0	0	0	9,896,040	0	79.200
000000-00-0	E. 22nd Street SSGA Venture LLC		New York	NY	E. 22nd Street Holding, LLC		09/24/2015		76,727,292	158,500,000	68,784,798	(6,005,750)	0	0	0	0	0	0	95.000
000000-00-0	Impact Investments Bridges UK S.a.r.l		Luxembourg	LUX	Ernst& Young		12/18/2015		8,927,445	7,874,674	0	316,010	0	0	0	0	0	0	100.000
000000-00-0	LCWESTLAKE, LLC		Westlake Village	CA	PGIM, Inc.		10/04/2000		31,194	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Manor at Harbour Island, LLC		Tempa	FL	RD Habour Island Tampa, LLC		02/29/2016		29,457,225	29,457,225	29,454,615	(2,610)	0	0	0	0	0	0	100.000
000000-00-0	PLA Retail Fund I, LP		Madison	NJ	PLA Retail Fund I Manager, LLC		11/07/2006		9,950,322	115,812	115,812	(300,356)	0	0	0	(42,489)	0	0	2.530
000000-00-0	Prudential Commercial Property Holding Company, LLC		Atlanta	GA	Prudential		03/31/2010		20,876,396	1,946,132	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP		Atlanta	GA	Prudential		02/28/2013		3,702,644	1,359,078	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement		Atlanta	GA	Prudential		06/13/2012		169,818	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Rock Global Real Estate LLC		Wilmington	DE	PGIM, Inc.		06/30/2012		43,162,583	70,216,280	33,021,203	(4,156,798)	0	0	0	0	0	0	100.000
000000-00-0	Rock Meguro LLC		Secaucus	NJ	Rock Meguro		07/03/2014		30,506,639	28,873,579	25,180,708	1,805,468	0	0	0	0	537,620	0	100.000
000000-00-0	Rosado Grande LLC		Madison	NJ	PGIM, Inc.		10/01/2013		323,140	0	(6,028,957)	(73,045)	0	0	0	0	99,960	0	1.000
1899999. Joint Venture Interests - Real Estate - Affiliated									330,425,599	452,395,367	289,278,275	(17,101,298)	0	0	0	(42,489)	10,533,620	0	XXX
000000-00-0	Cottage Street Investments, LLC		Newark	NJ	Prudential		12/31/2008		17,850,424	5,134,927	0	31,268,547	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Closed Block		Atlanta	GA	Prudential		12/31/2008		37,530,203	42,759,497	42,759,497	(304,768)	0	0	0	0	675,467	0	100.000
000000-00-0	Pru 3 Times Square Associates LLC		New York	NY	Prudential		09/30/2003		99,798,181	97,525,422	97,525,422	4,668,861	0	0	0	0	0	0	100.000
000000-00-0	Prudential Impact Investments Mortgage Loans LLC		Newark	NJ	The Prudential Insurance Company of America		01/27/2016		65,500,000	65,804,964	65,804,964	304,964	0	0	0	0	0	267,833,333	100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated									220,678,808	211,224,810	206,089,883	35,937,604	0	0	0	0	675,467	267,833,333	XXX
000000-00-0	Ada Cogen Holdings LP - PICA		Morristown	NJ	Thornapple Energy, LLC		12/10/2013		3,068,783	194,741	194,741	(323,187)	0	0	0	0	0	0	12.710
000000-00-0	Ampac Packaging, LLC - PS (GA)		Cincinnati	OH	Prudential Capital Partners II, L.P.		05/02/2007		0	0	0	0	0	0	0	0	182,885	0	1.440
000000-00-0	Asante Energy LLC - PICA		Midland	TX	Rondall Foster		04/12/2016		1,852,272	1,061,193	1,061,193	(791,079)	0	0	0	0	0	37,728	27.000
000000-00-0	B Lab IP, LLC		Wayne	PA	Barton Houlahan - Original Member and President		06/07/2012		7,500,000	7,500,000	0	0	0	0	0	0	0	0	50.000
000000-00-0	Ballard/P Limited Partnership		Houston	TX	Ballard Exploration Company Inc.		12/31/1996		1,712,796	2,194,138	2,194,138	(249,457)	0	0	0	0	756,989	0	99.640
000000-00-0	Benson Power, LLC -PICA		Silver Spring	MD	CPV Biomass Holdings, LLC		09/30/2015		3,624,428	2,640,633	2,640,633	(983,795)	0	0	0	0	0	0	24.810
000000-00-0	BlackWell Exploration & Development, LLC		Dallas	TX	BlackWell Energy Group, LLC		12/19/2013		7,062,500	6,357,568	6,357,568	(1,026,831)	0	0	0	0	0	1,250,000	46.880
000000-00-0	Cattles PLC - E6		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	824,230	0	0.720
000000-00-0	Cattles PLC - F3		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	603,684	0	0.530
000000-00-0	Cattles PLC - G1		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	619,169	0	0.540
000000-00-0	Charter School Investors, LLC		Los Angeles	CA	Excellent Education Development		05/23/2005		0	0	0	0	0	0	0	0	0	0	23.110
000000-00-0	Choctaw Generation, LP		Houston	TX	The Prudential Insurance Company of America		03/31/2013		313,184	0	0	(68,448)	0	619,442	0	0	0	0	13.250
000000-00-0	C-III Capital Partners LLC		Greenville	SC	Island C-III Holdings LLC		03/31/2010	2	247,756	427,074	427,074	(91,578)	0	0	0	0	25,351	0	0.130
000000-00-0	Dale Bakken Partners 2012, LLC - PICA		Dallas	TX	Dale Encino Bakker Management 2012,LLC		12/31/2013		12,993,261	5,949,136	5,949,136	(6,440,401)	0	0	0	0	0	6,878,225	23.810
000000-00-0	Dale Oklahoma II, LLC - PICA		Dallas	TX	Dale Oklahoma Management 2016, LLC		10/18/2016		1,500,447	1,500,447	1,500,447	0	0	0	0	0	0	17,255,142	0.238
000000-00-0	Dale Oklahoma, LLC		Dallas	TX	Dale Oklahoma Management 2013, LLC		04/11/2014		2,479,869	748,020	748,020	(1,870,486)	0	0	0	0	17,616,260	3,599,900	23.000
000000-00-0	Diamond Rental, INC -CS		Salt Lake City	UT	None		09/30/2013		0	0	0	0	0	0	0	0	0	0	19.500
000000-00-0	Diamond Rental, INC -PS		Salt Lake City	UT	None		09/30/2013		648,000	479,918	479,918	(150,046)	0	0	0	0	0	0	14.400
000000-00-0	Green Pastures Wind Project Investor I, LLC-PICA		New York	NY	CEI Holdco SPV, L.P.		09/22/2014		12,933,579	13,799,350	13,799,350	(137,438)	0	0	0	0	5,061	0	17.870
000000-00-0	Green Pastures Wind Project Investor II, LLC-PICA		New York	NY	CEI Holdco SPV, L.P.		02/27/2015		12,631,689	9,169,307	9,169,307	(3,263,841)	0	0	0	0	46,453	0	21.670
000000-00-0	Guggenheim Aviation Offshore Investment Fund II, L.P.		Chicago	IL	GUGGENHEIM AVIATION SERVICES II, LTD.		11/01/2012		0	44,736	44,736	(791)	0	0	0	0	0	0	0.830
000000-00-0	GulfTex Energy III, LP - PICA		San Antonio	TX	GulfTex Energy III, GP, LLC		12/31/2013		4,687,258	13,516,852	13,516,852	5,504,094	0	0	0	0	22,224,083	14,761,990	31.510

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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	GulfTex Energy IV, LP - PICA		San Antonio	TX	GulfTex Energy IV GP, LLC		09/07/2016		3,722,188	3,749,558	3,749,558	27,370	0	0	0	0	0	10,811,146	19.380
000000-00-0	Hispania Private Equity, LP		Chicago	IL	Hispania Investors, LLC		09/02/2003		1,217,313	1	0	0	0	0	0	0	0	2,148	0.630
000000-00-0	Housing Partnership Equity Trust REIT LLC		Boston	MA	HOUSING PARTNERSHIP EQUITY TRUST, LLC		12/31/2012		0	0	0	0	0	0	0	0	0	0	48.850
000000-00-0	Lanai Sustainability Research Investors, LLC		Honolulu	HI	Castle & Cooke Solar Management, LLC		12/12/2008		182,680	1,000,000	0	0	0	0	0	0	0	0	4.980
000000-00-0	Modern Bank Partners LLC		New York	NY	Modern Bank Management, L.L.C.		12/27/2007		2,850,827	4,496,164	4,496,164	1,056,733	0	0	0	0	0	0	7.710
000000-00-0	New Jersey Community Capital Fund #1 LLC		New Brunswick	NJ	Community Loan Fund of New Jersey		01/24/2013		1,347,712	10,365	0	(255,091)	0	0	0	0	0	0	25.900
000000-00-0	NNE Holding LLC		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		04/24/2015		16,000,000	13,719,304	13,719,304	(5,302,043)	0	0	0	0	0	0	4.250
000000-00-0	NNE Holding LLC - Preferred		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		06/29/2015		27,998,099	27,998,099	27,998,099	0	0	0	0	0	0	0	7.440
000000-00-0	Non-Core Liquidation, LLC		New York	NY	Persistent Energy Partners LLC		12/31/2012		0	173,618	0	0	0	0	0	0	0	0	9.410
000000-00-0	Outsourced Assets, LLC		New York	NY	Persistent Energy Partners LLC		12/31/2012		438,702	431,471	0	30,980	0	0	0	0	0	0	9.410
000000-00-0	PERC Holdings 1 LLC - PICA		White Plains	NY	Fortistar Energy Recycling Holdings LLC		12/16/2014		7,328,960	6,839,779	6,839,779	5,737	0	0	0	0	0	0	6.780
000000-00-0	Persistent Energy Partners Fund I, LLC		New York	NY	Persistent Energy Partners LLC		12/31/2012		0	49,992	0	0	0	0	0	0	47,098	0	9.410
000000-00-0	Pinedale Corridor, LP - PICA		Leawood	KS	Pinedale GP Inc		12/31/2013		25,053,942	30,868,407	30,868,407	850,593	0	0	0	0	0	0	18.870
000000-00-0	Pirlo Energy Holdings, LLC		East Brunswick	NJ	Initial Class A Members		09/12/2016		47,476,953	47,476,766	47,476,766	(187)	0	0	0	0	(493,013)	0	8.870
000000-00-0	Polaris Generation LLC - PICA		Overland Park	KS	Tyr Member		12/31/2014		24,621,267	23,019,219	23,019,219	889,806	0	0	0	0	0	1,531,037	15.000
000000-00-0	Pramerica Fosun Life Insurance Co.		Newark	NJ			04/30/2012		103,149,188	0	0	(23,081,539)	0	0	0	0	0	0	100.000
000000-00-0	PSG HOLDING (Cross Atlantic Technology Fund)		Newark	NJ			09/02/1999		0	76,621	76,621	(55,802)	0	0	0	0	0	0	0.870
000000-00-0	RES Battery Storage Holding LLC - PICA		Broomfield	CO	RES Developments		10/22/2015		7,920,000	10,933,561	10,933,561	3,013,561	0	0	0	0	0	0	35.210
000000-00-0	Resolution Life L.P.		Hamilton	BMU	Resolution Life GP Ltd.		08/30/2013		29,655,164	33,802,559	33,802,559	(3,501,300)	0	0	0	0	0	51,917,187	7.740
000000-00-0	Revelation Gas & Oil Partners, LLC- PICA		Kansas City	MO	Revelation Management		06/27/2014		0	0	0	2,913,466	0	2,913,466	0	0	0	0	8.830
000000-00-0	San Jacinto Carroll Holdings, LLC		Boston	MA	Member selected by the Board of Representatives from time to time shall act as the Tax Matter Member		04/07/2015		25,403,745	17,752,969	17,752,969	(6,554,719)	0	0	0	0	0	14,596,255	9.730
000000-00-0	Sky Global Power One Holdings, LLC -PICA		Houston	TX	Sky Global		04/16/2015		1,873,391	0	0	(1,233,297)	0	0	0	0	0	0	54.000
000000-00-0	TAPL, LLC		Dallas	TX	ORIX Funds Corp		12/31/2009		0	968,685	968,685	968,685	0	0	0	0	46,706,155	0	10.710
000000-00-0	Tenaska Prudential Partners, LLC		Omaha	NE	Tenaska CSOLAR South Holdings, LLC		12/12/2013		30,673,873	18,693,196	18,693,196	21,023,358	0	0	0	0	0	0	44.850
000000-00-0	Tensator Group Limited		Milton Keynes	GBR	Tensator Group Limited	3	12/31/2015		4,576,243	3,647,531	0	0	0	0	0	0	0	0	12.440
000000-00-0	Warwick Partners II LLC		Oklahoma City	OK	Warwick-Akita, LLC		03/25/2014		21,498,044	23,350,107	23,350,107	(2,629,966)	0	0	0	0	0	5,141,504	12.540
2199999. Joint Venture Interests - Other - Unaffiliated									456,244,113	334,641,085	321,828,107	(21,726,939)	0	3,532,908	0	0	89,164,405	127,782,262	XXX
000000-00-0	Dale/P Minerals LP - PICA		Dallas	TX	Dale Minerals Management 2012		12/31/2013		27,084,710	27,363,356	27,363,356	(269,613)	0	0	0	0	599,889	0	100.000
000000-00-0	Gateway Sub-CDE I, LLC		Newark	NJ	Gateway CDE LLC		03/30/2015		0	809,644	809,644	78,392	0	0	0	0	0	0	100.000
000000-00-0	Halsey Street Investments, LLC		Newark	NJ	Prudential		02/28/2005		37,072,663	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD GIB LIF		Wilmington	DE			01/02/2014		110,609,839	540,565,585	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru Brazilian Capital Fund		RIO DE JANEIRO	BRA	Prudential Latin American Investments, Ltd.	3	03/17/1999		(10,958,275)	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRU FUNDING		Greenwich	CT			01/01/2000		8,127,460	18,541,341	18,541,341	5,309,833	0	0	0	0	0	0	100.000
000000-00-0	Pru Global Funding		Avon	CT			03/31/2005		67,490,723	81,007,604	81,007,604	(10,625,694)	0	0	0	0	0	0	100.000
000000-00-0	PRU Insurance Agency LLC		Avon	CT			06/30/2006		(14,857,017)	8,621,753	0	4,500,000	0	0	0	0	0	0	100.000
000000-00-0	PRUCO SECURITIES		Avon	CT			12/15/2003		28,822,853	18,196,462	18,196,462	(3,105,975)	0	0	0	0	0	0	100.000
000000-00-0	PRUDENTIAL FOUR TIMES SQ., LLC		New York	NY			03/29/1999		456,423	(147,842)	(147,842)	2,848	0	0	0	0	0	0	100.000
000000-00-0	Prudential Impact Investments Private Debt LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		241,100,000	248,738,484	248,738,484	7,734,631	0	0	0	0	0	92,233,333	100.000
000000-00-0	PRUDENTIAL ONE TIMES SQ., LLC		New York	NY			03/29/1999		993,500	99,404	99,404	25,876	0	0	0	0	0	0	100.000
000000-00-0	Residential Services Corporation of America (RSCA)		Wilmington	DE			05/31/2006		170,847,062	804,639	0	0	0	0	0	0	0	0	100.000
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA		Dallas	TX	Belmont Royalty and Mineral 2012, LLC		12/31/2013		8,351,905	7,981,472	0	0	0	0	0	0	0	25,028,121	100.000
000000-00-0	Washington St LLC		Newark	NJ	The Prudential Insurance Company of America		02/28/2005		11,171,559	11,171,559	0	238,876,822	0	0	0	0	0	0	100.000
2299999. Joint Venture Interests - Other - Affiliated									686,313,405	963,753,461	394,608,453	242,527,120	0	0	0	0	599,889	117,261,454	XXX
309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	Farmer's Insurance - AC5	2FE	07/13/1998		3,730,935	6,580,023	4,199,126	0	61,647	0	0	0	401,850	0	100.000

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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
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	2FE	07/13/1998		7,412,406	13,043,875	7,516,191	0	13,684	0	0	0	828,000	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1996		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2FE	12/31/1996		4,173,278	6,904,646	4,697,623	0	71,320	0	0	0	480,414	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1997		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2FE	12/31/1996		1,416,064	2,342,863	1,593,983	0	24,200	0	0	0	163,013	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1998		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2FE	12/31/1996		42,695	70,639	48,060	0	730	0	0	0	4,915	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 1997		New York	NY	Liberty Mutual AD9	2FE	10/09/1997		2,291,410	2,787,439	2,291,249	0	0	0	0	0	176,569	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2000		New York	NY	Liberty Mutual AD9	2FE	10/09/1997		4,224,213	6,962,523	4,223,520	0	39	0	0	0	441,038	0	100.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE		New York	NY	Metropolitan Life Ins Co SURPLUS NOTE - 9999	1FE	01/05/2013		13,193,253	12,557,100	12,385,131	0	(215,700)	0	0	0	780,000	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2005		New York	NY	New York Life Insurance GAE8	1FE	10/20/2005		1,032,630	1,181,270	1,024,829	0	(907)	0	0	0	58,750	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2012		New York	NY	New York Life Insurance GAE8	1FE	10/20/2005		4,833,350	5,906,350	4,869,495	0	4,518	0	0	0	293,750	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	04/27/2015		11,004,815	10,529,733	10,763,401	0	(64,480)	0	0	0	555,809	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	04/27/2015		2,143,716	2,050,404	2,121,714	0	(13,353)	0	0	0	108,230	0	100.000
878091-BD-8	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	04/27/2015		1,231,583	1,175,870	1,227,137	0	(2,676)	0	0	0	53,263	0	100.000
2399999. Surplus Debentures, etc - Unaffiliated									56,730,348	72,092,735	56,961,459	0	(120,977)	0	0	0	4,345,601	0	XXX
000000-00-0	Atlanta Housing Equity Fund II Limited Partnership		Columbia	MD	The Enterprise Social Investment Corporation		10/21/2008		464,140	0	0	0	0	0	0	0	(2,731)	0	30.090
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership		Boston	MA	BCCTC Associates XXXV, LLC		01/24/2012		50,000,000	29,445,041	29,445,041	0	0	0	0	0	(4,564,092)	0	17.400
000000-00-0	Centerline Corp Partners XXXVIII, LP		New York	NY	Centerline Asset Managers XXVIII LLC		02/11/2011		20,000,000	10,457,838	10,457,838	0	0	0	0	0	(1,819,704)	0	16.770
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC		Indianapolis	IN	CREA GP CTC XXIII, LLC		10/03/2011		24,983,349	13,792,487	13,792,487	0	0	0	0	0	(2,193,327)	490,216	20.040
000000-00-0	Enterprise Housing Partners 1995 Limited Partnership		Columbia	MD	The Enterprise Social Investment Corporation		10/22/2008		516,650	0	0	0	0	0	0	0	0	0	3.850
000000-00-0	National Equity Fund 1994 Limited Partnership		Chicago	IL	National Equity Fund Inc.		10/22/2008		107,786	0	0	0	0	0	0	0	0	0	3.300
000000-00-0	National Equity Fund 1997 Limited Partnership		Chicago	IL	National Equity Fund, Inc		10/21/2008		681,346	0	0	0	0	0	0	0	0	0	2.780
000000-00-0	National Equity Fund 2001 LLC		Chicago	IL	National Equity Fund Inc		10/22/2008		1,738,257	38,215	38,215	0	0	0	0	0	(6,963)	0	4.150
000000-00-0	Prudential Housing Fund Limited Partnership		Columbia	SC	The Enterprise Social Investment Corporation		10/22/2008		1,141,151	0	0	0	0	0	0	0	0	0	99.900
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.		St. Petersburg	FL	RJTCF-42 L.L.C.		09/27/2016		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	19,304,000	10.280
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP		Greenwich	CT	U.S.A Tax Credit LXXXVII LLC		12/22/2011		54,000,000	33,912,017	33,912,017	0	0	0	0	0	(4,851,804)	373,337	21.050
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.		Irvine	CA	WNC Housing Tax Credit Manager 35, LLC		02/28/2012		24,501,581	14,838,101	14,838,101	0	0	0	0	0	(2,318,100)	0	25.070
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									198,134,260	122,483,699	122,483,699	0	0	0	0	0	(15,756,721)	20,167,553	XXX
000000-00-0	TCF P/GA-2, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		1,614,526	158,254	158,254	0	0	0	0	0	(161,452)	0	49.990
000000-00-0	TCF P/MO-1, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		2,154,856	413,015	413,015	0	0	0	0	0	(215,486)	1	99.990
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									3,769,382	571,269	571,269	0	0	0	0	0	(376,938)	1	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan		Paris	FRA			11/30/2011		0	0	537,051	0	0	0	0	0	16,934	0	100.000
000000-00-0	Phillips Oil (Deal #38&39)		Odessa	TX			12/31/1996		160,000	0	0	0	0	0	0	0	0	0	47.500
4299999. Any Other Class of Assets - Unaffiliated									160,000	0	537,051	0	0	0	0	0	16,934	0	XXX
000000-00-0	PRIAC SA- Affiliated - Connecticut General Life Separate Accounts			CT			11/29/2004		0	98,402,544	98,402,544	4,743,687	0	0	0	0	0	0	100.000
4399999. Any Other Class of Assets - Affiliated									0	98,402,544	98,402,544	4,743,687	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									2,895,107,074	2,330,937,818	2,256,005,645	(65,693,720)	(120,977)	3,532,908	0	(7,077,003)	216,432,571	1,133,922,968	XXX
4599999. Total - Affiliated									2,938,503,879	3,436,657,660	2,673,336,489	325,215,912	0	0	0	3,730,880	15,178,541	550,616,854	XXX
4699999 - Totals									5,833,610,953	5,767,595,478	4,929,342,134	259,522,192	(120,977)	3,532,908	0	(3,346,123)	231,611,112	1,684,539,822	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	PIP, LLC - Legacy S&RA	Atlanta	GA	Prudential	02/28/2015		0	0	0	100.000
0899999. Fixed or Variable Rate - Bonds - Affiliated							0	0	0	XXX
J6411#-AC-0	Prudential Holdings of Japan Fixed Rate Loan	Wilmington	DE	Prudential Holdings of Japan Fixed Rate Loan	12/31/2009		0	5,006	0	100.000
J6411#-AD-8	Prudential Holdings of Japan Senior Note	Wilmington	DE	Prudential Japan Holdings LLC Senior Note	10/19/2005		0	6,602	0	100.000
74459#-AA-5	Prudential Japan Holdings LLC Senior Note	Wilmington	DE	Prudential Japan Holdings LLC Senior Note	10/19/2005		0	(2,522)	0	100.000
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							0	9,086	0	XXX
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU	Investment Manager - Mezzanine Management Central Europe Ltd	10/30/2007	2	0	28,291	0	7.650
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)	11/16/2015	1	0	812,355	0	4.170
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	GPE VIII GP (Delaware) Limited Partnership,	09/26/2016	3	218,766	9,299	0	0.420
000000-00-0	Alinda Infrastructure Fund I, L.P.	Greenwich	CT	Alinda GP I, L.P.	09/08/2006		0	(193,122)	0	2.240
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	GP - AIPCF VI, LLC	01/21/2016	3	215,409	4,608,631	0	1.140
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC,	01/19/2016	3	0	4,629,348	0	0.500
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	St Perer Port	GGY	Apax Europe VII GP	12/10/2012	3	0	701,042	0	23.310
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Perer Port	GGY	Apax Europe VII GP	11/01/2012	3	0	522,560	0	3.690
000000-00-0	Apollo Investment Fund V L.P.	New York	NY	Apollo Advisors V, L.P.	11/01/2012	3	0	11,456	0	0.760
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Apollo Advisors VII, L.P.	11/01/2012	3	0	(209,727)	0	0.100
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	NEW YORK	NY	Apollo Advisors VII, L.P.	12/10/2012	3	0	450,960	0	0.300
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA	Arclight PEF GP V, LLC	12/01/2011		0	1,095,589	0	0.360
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington, D.C.	DC	Arlington Capital Group 11,L.L.C	12/10/2012	3	0	414	0	4.270
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Arlington Capital Group IV L.L.C.	12/19/2016	3	1,680,000	0	0	0.056
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY	Avista Capital Partners GP, LLC	12/10/2012	3	0	(177,292)	0	3.160
000000-00-0	BDCM Opportunity Fund II LP	Greenwich	CT	BDCM Opportunity Fund II GP, LLC	11/01/2012		0	21,866	0	1.490
000000-00-0	Birch Hill Equity Partners (US) V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP	02/05/2016	3	337,201	1,066,972	0	3.200
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Blackstone Management Associates IV, L.L.C.	11/01/2012	3	0	20,051	0	0.550
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Blackstone Management Associates V LLC	11/01/2012	3	0	3,606,156	0	0.240
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Blackstone Management Associates VI LLC	11/01/2012	3	0	1,240,058	0	0.090
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Blackstone Management Associates VII L.L.C.,	05/31/2016	3	64,963	178,402	0	0.230
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Blackstone Real Estate Associates VIII L.P.	08/18/2015		0	805,758	0	0.040
000000-00-0	Bridges Ventures US Sustable Grwth Fd LP	NEW YORK	NY	Bridges Ventures Fund GP-LP	07/15/2014	1	0	366,269	0	15.000
000000-00-0	Cardinal Co-Invest, LP - PICA	San Francisco	CA	Francisco Partners GP IV, L.P.	10/27/2016	3	8,750,000	0	0	0.058
000000-00-0	Carlyle Japan International Partners II, L.P.	George Town	CYM	CJP II International GP, LP	11/01/2012	3	0	(3,910)	0	0.160
000000-00-0	Carlyle Parners V, LP (GIB)	Wilmington	DE	TC Group V, L.P.	12/31/2012	3	0	32,869	0	0.150
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	TC Group V, L.P.	11/01/2012	3	0	20,030	0	0.090
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	TC Grpup VI, L.P.,	10/21/2013	3	0	1,548,286	0	0.190
000000-00-0	Catalyst Fund Limited Partnership III - PICA	Toronto	CAN	Catalyst Fund General Partner III Inc	09/01/2010		0	320,709	0	1.580
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	CAN	Catalyst Fund General Partner IV Inc	07/13/2012		0	4,947,880	0	2.330
000000-00-0	CCP IX LP No. 1	London	GBR	Charterhouse General Partners (IX) Limited	11/01/2012	3	0	187,319	0	0.320
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Charterhouse General Partners (VIII) Limited	11/01/2012	3	0	409,062	0	0.850
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Centerbridge Associates II, LP	11/01/2012		0	(510,567)	0	0.590
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA	NEW YORK	NY	Centerbridge Associates III, L.P.	05/21/2015		0	372,762	0	0.210
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Centerbridge Associates, LP	11/01/2012		0	(9,555)	0	0.460
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd	12/24/2013	3	0	8,582,004	0	19.620
000000-00-0	CHS Private Equity V LP	Chicago	IL	CHS Management V LP	11/01/2012	3	0	52,754	0	1.240
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	Georgetown	CYM	CD&R Associates VIII, Ltd.	11/01/2012	3	0	8,774	0	0.260
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Coller International General Partner VII L.P.	01/21/2016	3	500,000	27,972	0	0.380
000000-00-0	Consonance Private Equity, LP	NEW YORK	NY	Consonance Private Equity GP, LP	08/07/2014	3	0	1,810,772	0	4.200
000000-00-0	Cortec Group Fund VI, LP	NEW YORK	NY	Cortec Management VI, LLC	07/10/2015	3	0	1,827,069	0	1.820
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	CVC Capital Partners VI Limited	02/18/2014	3	0	2,603,784	0	0.130
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC	05/17/2016	3	1,841,667	3,100,599	0	5.420
000000-00-0	DLJ Investment Partners III, L.P.	NEW YORK	NY	DLJ Investment Associates III, LP	06/23/2006	2	0	5,351,729	0	6.200
000000-00-0	Duff Ackerman & Goodrich, L.P.	Palo Alto	CA	Duff Ackerman & Goodrich, LP	03/25/1999	1	0	2,729,412	0	10.810
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA	EIF US Power IV, LLC	11/28/2011		0	(1,779,018)	0	0.700
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	EIG Energy Fund XVI, L.P.	12/13/2013	2	0	5,524,805	0	0.500
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Elevar Equity III L.P.	12/30/2014	1	0	770,257	0	9.450
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP	04/22/2014		0	1,734,180	0	0.820
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP	03/27/2013	2	0	2,818,588	0	4.350
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)	St Peters Port	GBR	EQT IV(General Partner) LP	11/01/2012	3	0	(78,454)	0	1.170
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	EQT VI (General Partner) LP	11/01/2012	3	0	3,704,132	0	0.570
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)	Wilmington	DE	Fenway Partners III, LLC	12/10/2012	3	0	102,725	0	7.300
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	First Reserve GP XII, L.P.	12/10/2012		0	2,453,872	0	1.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	FCO Fund II GP LLC	11/01/2012		0	130,437	0	2.520
000000-00-0	Fortress Investment Fund II LLC	New York	NY	Fortress Fund II MM LLC	11/01/2012		0	(187)	0	5.540
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership	London	GBR	Cinven Capital Management (IV) Limited Partnership	11/01/2012	3	0	98,347	0	0.590

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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	Francisco Partners IV, L.P. - PICA	San Francisco	CA	Francisco Partners GP IV, L.P.	04/15/2015	3	0	3,528,542	0	0.650
000000-00-0	FS Equity Partners V, LP (VZ)	Los Angeles	CA	FS Capital Partners V, LLC	12/10/2012	3	0	4,054	0	3.570
000000-00-0	GS Mezzanine Partners V, L.P. (GM)	New York	NY	GS Mezzanine Advisors V, L.L.C.	11/01/2012	2	0	32,945	0	0.340
000000-00-0	GS Mezzanine Partners V, LP	NEW YORK	NY	GS Mezzanine Advisors V, L.L.C.	12/10/2007	2	0	45,989	0	0.100
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC	09/22/2016	2	482,997	910,149	0	0.450
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP	09/28/2016	3	910,075	(463,223)	0	1.590
000000-00-0	Highbridge Principle Strategies - Mezzanine Partners Fund II, LP	New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.	05/06/2013	2	0	1,107,958	0	2.680
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY	AIG Highstar GP II, LP	11/01/2012		0	6,072	0	0.810
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)	New York	NY	AIG Highstar GP III Prism Fund, L.P.	12/31/2012		0	(5,002)	0	1.330
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Highstar Capital GP IV, LP	02/09/2011		0	3,402,248	0	1.960
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	GBR	ICG Europe Fund V GP Limited Partnership	04/27/2012	2	0	(291,888)	0	0.570
000000-00-0	ICV Partners II, L.P.	New York	NY	ICV ASSOCIATES II, LLC	11/29/2005	1	0	40,647	0	0.800
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC	02/29/2016	1	2,067,261	1,939,140	0	98.000
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.	03/14/2014		0	2,220,299	0	1.510
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP	12/10/2012		0	1,800,313	0	10.900
000000-00-0	Ironwood Mezzanine Partners III-A LP	Avon	CT	Ironwood mezzanine Management III-A LLC	05/14/2012	2	0	795,689	0	9.150
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	KCP II GP LP	12/19/2016	3	222,411	(126,545)	0	0.056
000000-00-0	LB Diversified Arbitrage Fund LP (SPV)	New York	NY	NB Alternative Investment Management GP LLC	08/29/2014	13	0	(1,495)	0	5.040
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog II GP	11/19/2013		0	1,370,490	0	4.080
000000-00-0	Linden Capital Partners III, L.P. - PICA	Chicago	IL	Linden Manager III LP	06/23/2016	3	1,549,561	3,871,076	0	2.000
000000-00-0	Media Communications Partners	Boston	MA	TA Associates Communications	01/01/1996		0	(1,344,194)	0	7.070
000000-00-0	Menlo Ventures XI, LP (GM)	Menlo Park	CA	MV Management XI, LLC	11/01/2012	1	0	573,750	0	1.420
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP	11/01/2012	3	0	3,782,098	0	4.130
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Metalmark Capital Partners GP, LLC	11/01/2012	3	0	40,009	0	3.250
000000-00-0	MezzVest III, L.P. - PICA	St. Heiler	GBR	MezzVest Partners III, Limited.	02/24/2012	2	0	5,384,710	0	2.940
000000-00-0	MicroVest+Plus, LP	Bethesda	MD	Microvest General Partner Plus, LLC	03/14/2014		0	42,818	0	23.650
000000-00-0	NeoCarta Ventures, LP	San Francisco	CA	NeoCarta Associates, LLC	12/03/1999	1	0	(2,772,257)	0	0.730
000000-00-0	New Enterprise Associates 10, Limited Partnership	Timonium	MD	NEA Partners 10, Limited Partnership	11/01/2012	1	0	242,468	0	0.700
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC	05/30/2012	1	0	525,000	0	18.330
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	NVP General Partner, L.L.C	07/12/2016	1	1,248,750	0	0	9.990
000000-00-0	Newspring Mezzanine Capital II, LP	Radnor	PA	NSM SBIC II GP	07/19/2010		0	1,664,100	0	7.370
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	GBR	Nordic Capital VII Limited	11/01/2012	3	0	375,997	0	0.470
000000-00-0	NVP General Partner, L.L.C	Newark	NJ	Thomas Wisniewski	07/12/2016	1	1,250	0	0	0.010
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	OHA European Strategic Credit GenPar, LLC	07/20/2012		0	(3,446,192)	0	1.920
000000-00-0	OHA Newbury Partners, L.P. - PICA	Fort Worth	TX	OHA Newbury Partners GenPar, LLC	09/17/2013		0	(5,090,416)	0	3.960
000000-00-0	Olympus Capital Asia III PE (Offshore) fund	Hong Kong	CHN	Olympus Capital Asia III GP, LP	11/30/2011	3	0	(1,931,716)	0	5.150
000000-00-0	One Energy Enterprises LLC - PICA	Findlay	OH	Jereme Kent	12/30/2016		0	0	0	0.126
000000-00-0	Permira IV L.P.1	St. Peter Port	GGY	Permira IV G.P. L.P	11/01/2012	3	0	1,000,024	0	0.610
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.	Menlo Park	CA	PINNACLE VENTURES MANAGEMENT III, L.L.C	11/01/2012	2	0	868,996	0	4.410
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	10/21/2013		0	2,999,075	0	0.530
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Shanghai	CHN	Fosun Equity Investment Ltd,	05/16/2011	3	0	9,711,467	0	65.990
000000-00-0	Providence Equity Partners IV LP (GM)	Providence	RI	Providence Equity GP IV, LP	11/01/2012	3	0	12,565	0	0.840
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.	Providence	RI	Providence Equity GP V L.P	11/01/2012	3	0	(3,885)	0	0.530
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.	11/01/2012	3	0	326,491	0	0.130
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Stetson Street Partners, L.P.	04/29/2005	2	0	40,799	0	5.830
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.	10/16/2008	2	0	561,843	0	7.780
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Lake Street Partners IV, L.P.	12/20/2012	2	0	35,355,687	0	13.690
000000-00-0	Q-BLK Co-Investment Fund, L.P.	Seattle	WA	BAA Co-Investment Fund (GenPar), LLC	06/02/2006	3	0	(1,198,851)	0	8.170
000000-00-0	R3 (B), LP - PICA (Class S)	New York	NY	BlackRock RRR, LLC	07/31/2014	13	0	(120,478)	0	3.530
000000-00-0	Rethink Education, L.P.	White Plains	NY	Rethink Education GP, L.P.	01/28/2014		0	155,032	0	8.570
000000-00-0	RRE Ventures II, L.P.	New York	NY	RRE Investors GP II, LLC	11/17/1999	1	0	(1,606)	0	0.520
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Siris Partners GP III, L.P.	05/04/2015	3	0	2,379,332	0	0.550
000000-00-0	SJF Ventures III, L.P.	Durham	NC	SJF GP III, LLC	05/10/2013	1	0	950,000	0	6.340
000000-00-0	Small Business Community Capital II, LP	New York	NY	SBCC GP, LLC	03/20/2015	2	0	832,450	0	15.000
000000-00-0	SolarWinds, Inc. - PICA	San Francisco	CA		02/03/2016	3	7,500,000	(7,500,000)	0	0.300
000000-00-0	SPC Partners II, L.P.	San Francisco	CA	SPC Management II, LLC	02/22/2000	3	0	46,385	0	3.680
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Summit Partners SD IV, LP	11/01/2012	2	0	304,687	0	1.030
000000-00-0	Summit Subordinated Debt Fund II, LP	Boston	MA	SUMMIT PARTNERS SD II, LLC	11/01/2012		0	(226,117)	0	4.830
000000-00-0	TA XI, L.P. (GM)	Boston	MA	TA Associates XI GP	11/01/2012	1	0	426,075	0	0.190
000000-00-0	TCV IX, LP -PICA	Palo Alto	CA	Technology Crossover Management IX, L.P.	12/27/2016	1	392,000	0	0	0.010
000000-00-0	The Veritas Capital Fund V, L.P. -PICA	NEW YORK	NY	Veritas Capital Partners V, LLC	06/08/2015	3	0	1,016,449	0	0.320
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.	05/31/2016	3	1,620,730	7,476,113	0	0.490
000000-00-0	Thoma Bravo Special Opportunities Fund II, LP -PICA	Chicago	IL	Thoma Bravo Partners XI, LP	04/29/2015	3	0	5,667,897	0	2.090
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	THL Equity Advisors VI, LLC	11/01/2012	3	0	1,173,554	0	0.420

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		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	TPG Biotechnology Partners III, LP	Fort Worth	TX	TPG Biotechnology GenPar III, L.P	11/01/2012	1	0	108,793	0	0.530
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	TPG GENPAR VI, L.P.	11/01/2012	3	0	361,591	0	0.090
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP	09/12/2014	3	0	1,391,459	0	0.330
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Vestar Associates V, L.P.	11/01/2012	3	0	2,172	0	0.970
000000-00-0	Waterton Residential KJ Bond Venture I LLC -PICA	Chicago	IL	Waterton KJ Bond Manager, LLC	09/12/2016		2,372,862	0	0	7.140
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Waterton Venture XII GP, LLC	02/23/2015		0	3,788,905	0	1.960
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA			Westbrook Realty Management X, L.P.	07/18/2016		100,000	103,333	0	0.070
000000-00-0	Yorktown Energy Partners X, L.P.	NEW YORK	NY	Yorktown X Company LP	05/31/2013		0	2,157,467	0	1.550
1599999. Joint Venture Interests - Common Stock - Unaffiliated							32,075,903	156,886,111	0	XXX
000000-00-0	Ironbound Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America	05/27/2010	13	0	170,913,503	0	75.930
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	NorthBound Emerging Manager Fund II GP LLC	12/18/2013	3	0	2,502,152	0	49.500
000000-00-0	Prudential Impact Investments Private Equity LLC	Newark	NJ	The Prudential Insurance Company of America	06/12/2015		0	154,700,000	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America	10/01/2013		0	722,674	0	80.600
1699999. Joint Venture Interests - Common Stock - Affiliated							0	328,838,329	0	XXX
000000-00-0	Avanath Affordable Housing II, LLC	Irvine	CA	Avanath AH MM II, LLC	06/03/2014		0	2,252,676	0	17.240
000000-00-0	Housing Partnership Equity Trust REIT LLC - Class B	Boston	MA	Housing Partnership Equity Trust LLC	12/31/2015		0	(1,780,000)	0	5.070
000000-00-0	Housing Partnership Equity Trust REIT LLC-Warrant	Boston	MA	Housing Partnership Equity Trust LLC	09/30/2015		0	(1,780,000)	0	0.000
000000-00-0	Pramerica European Value Partners	Madison	NJ	Pramerica European Value Partners	03/11/2016		12,457,744	13,701,099	0	19.920
000000-00-0	PRECap I LP FSB	Madison	NJ	PruCap I, LP	10/15/2010		0	156,758	0	100.000
000000-00-0	PRECap III LP FSB	Madison	NJ	PGIM, Inc.	03/06/2013		0	251,304	0	100.000
000000-00-0	PRECap IV LP FSB	Madison	NJ	PRECap VI	06/20/2013		0	3,260,315	0	83.790
000000-00-0	SHP V	Madison	NJ	PGIM, Inc.	05/14/2015		0	2,555,650	0	100.000
000000-00-0	Turner Multifamily Impact Fund, L.P.	Santa Monica	CA	TMIF GP, LLC	09/28/2015		0	2,331,672	0	7.750
1799999. Joint Venture Interests - Real Estate - Unaffiliated							12,457,744	20,949,474	0	XXX
000000-00-0	2000 Collins, LLC - Parking	Miami	FL	Madison Capital	09/21/2016		8,184,770	9,625,251	0	90.000
000000-00-0	2000 Collins, LLC - Retail	Miami	FL	Fidelity National Title Insurance Company	09/21/2016		1,800,000	6,282,672	0	90.000
000000-00-0	580 Anton (PR GA SCP Apart, LLC) (JV)	SECAUCUS	NJ	580 Anton Investment, LLC	09/28/2015		0	21,428,929	0	86.000
000000-00-0	E. 22nd Street SSGA Venture LLC	NEW YORK	NY	E. 22nd Street Holding, LLC	09/12/2016		0	10,799,125	0	95.000
000000-00-0	Impact Investments Bridges UK S.a.r.l	Luxembourg	LUX	Ernst& Young	12/18/2015		0	(316,010)	0	100.000
000000-00-0	Manor at Harbour Island, LLC	Tampa	FL	RD Habour Island Tampa, LLC	02/29/2016		16,891,900	12,565,325	0	100.000
000000-00-0	PLA Retail Fund I, LP	Madison	NJ	PLA Retail Fund I Manager, LLC	05/03/2007		0	(4,341)	0	2.530
000000-00-0	Rock Global Real Estate LLC	Wilmington	DE	PGIM, Inc.	06/30/2012		0	919,289	0	100.000
000000-00-0	Rock Meguro LLC	Tokyo	JPN	Rock Meguro	07/03/2014		0	305,549	0	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated							26,876,670	61,605,789	0	XXX
000000-00-0	Cottage Street Investments, LLC	Newark	NJ	Prudential	12/31/2008		0	631,453	0	100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							0	631,453	0	XXX
000000-00-0	Asante Energy LLC - PICA	Midland	TX	Prudential Private Placement Investors, Inc.	04/12/2016		228,354	1,623,918	0	27.000
000000-00-0	BlackWell Exploration & Development, LLC	Dallas	TX	BlackWell Energy Group, LLC	12/19/2013		0	500,000	0	46.880
000000-00-0	Canyon-Agassi Charter School Facilities Fund, LP	Los Angeles	CA	Canyon-Agassi Realty Advisors LLC	10/18/2011		0	929,496	0	3.760
000000-00-0	Charter School Investors, LLC	Los Angeles	CA	Excellent Education Development	05/23/2005		0	13,539	0	23.110
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX	Dale Encino Bakker Management 2012,LLC	12/31/2013		0	895,238	0	23.810
000000-00-0	Dale Oklahoma II, LLC - PICA	Dallas	TX	Dale Oklahoma Management 2016, LLC	10/18/2016		1,500,447	0	0	0.238
000000-00-0	Dale Oklahoma, LLC	Dallas	TX	Dale Oklahoma Management 2013, LLC	04/11/2014		0	1,336,000	0	23.000
000000-00-0	GulfTex Energy IV, LP - PICA	San Antonio	TX	GulfTex Energy IV GP, LLC	09/07/2016		2,320,538	1,401,650	0	19.380
000000-00-0	Housing Partnership Equity Trust REIT LLC	Boston	MA	HOUSING PARTNERSHIP EQUITY TRUST, LLC	12/31/2012		0	283,170	0	48.850
000000-00-0	MicroVest Short Duration Fund, LP	Besthesda	MD	MicroVest Capital Management, LLC	06/30/2012		0	726,107	0	3.120
000000-00-0	Pirlo Energy Holdings, LLC	East Brunswick	NJ	Initial Class A Members	09/12/2016		48,000,000	0	0	12.820
000000-00-0	Polaris Generation LLC - PICA	Overland Park	KS	Tyr Member	12/31/2014		0	180,000	0	15.000
000000-00-0	Renovus Capital Partners, LP	Wynnewood	PA	Renovus GP, LLC	06/01/2012		0	3,940,043	0	12.150
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	San Jacinto Carroll Holdings, LLC	04/07/2015		0	24,307,688	0	9.730
000000-00-0	Warwick Partners II LLC	Oklahoma City	OK	Warwick-Akita, LLC	03/25/2014		0	589,192	0	12.540
2199999. Joint Venture Interests - Other - Unaffiliated							52,049,339	36,726,041	0	XXX
000000-00-0	Prudential Impact Investments Mortgage Loans LLC	Newark	NJ	The Prudential Insurance Company of America	01/27/2016		13,500,000	52,000,000	0	100.000
000000-00-0	Pramerica Fosun Life Insur Co	Shanghai	CHN		04/30/2012		0	23,081,539	0	100.000
000000-00-0	Prudential Impact Investments Private Debt LLC	Newark	NJ	The Prudential Insurance Company of America	06/12/2015		0	135,600,000	0	100.000
000000-00-0	Ross LLC	Dallas	TX		04/05/2012		0	2,688,421	0	100.000
000000-00-0	Washington St LLC	Wilmington	DE	The Prudential Insurance Company of America	02/28/2005		0	9,591,805	0	100.000
2299999. Joint Venture Interests - Other - Affiliated							13,500,000	222,961,765	0	XXX
000000-00-0	Atlanta Housing Equity Fund II Limited Partnership	Columbia	MD	The Enterprise Social Investment Corporation	10/21/2008		0	(2,731)	0	30.090
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	BCCTC Associates XXXV, LLC	01/24/2012		0	(4,564,092)	0	17.400
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Centerline Asset Managers XXVIII LLC	02/11/2011		0	(1,819,704)	0	16.770

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	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	CREA GP CTC XXIII, LLC	10/03/2011		0	(2,193,327)	0	20.040
000000-00-0	National Equity Fund 2001 LLC	Chicago	IL	National Equity Fund Inc	10/22/2008		0	(6,963)	0	4.150
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	RJTCF-42 L.L.C.	09/27/2016		20,000,000	0	0	10.280
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	U.S.A Tax Credit LXXXVII LLC	12/22/2011		0	(4,851,804)	0	21.050
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	WNC Housing Tax Credit Manager 35, LLC	02/28/2012		0	(2,318,100)	0	25.070
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							20,000,000	(15,756,721)	0	XXX
000000-00-0	TCF P/GA-2, LLC	Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP	05/03/2007		0	(161,452)	0	49.990
000000-00-0	TCF P/MO-1, LLC	Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP	05/03/2007		0	(215,486)	0	99.990
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	(376,938)	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Newark	NJ		11/30/2011		0	147,403	0	100.000
4299999. Any Other Class of Assets - Unaffiliated							0	147,403	0	XXX
000000-00-0	PRIAC SA- Affiliated	Hartford	CT		06/26/2009		0	27,460,306	0	100.000
000000-00-0	Rock George V SARL - Senior	Paris	FRA	Rock George V SARL	06/03/2014		0	1,356,490	0	100.000
000000-00-0	Rock Harmon House SARL - Junior	Uxbridge	GBR	Rock Harmon House SARL	07/22/2014		0	(745,118)	0	100.000
000000-00-0	Rock Harmon House SARL - Senior	Uxbridge	GBR	Rock Harmon House SARL	07/22/2014		0	(841,907)	0	100.000
000000-00-0	Rock Harmon House SARL - Subordinate	Uxbridge	GBR	Rock Harmon House SARL	07/22/2014		0	(1,301,232)	0	100.000
000000-00-0	Rock UK Real Estate II (Ealing)SARL - Junior	London	GBR	Rock UK Real Estate II (Ealing)SARL	10/15/2014		0	(361,385)	0	100.000
000000-00-0	Rock UK Real Estate II (Ealing)SARL - Mezzanine	London	GBR	Rock UK Real Estate II (Ealing)SARL	10/15/2014		0	(271,039)	0	100.000
000000-00-0	Rock UK Real Estate II (Ealing)SARL - Senior	London	GBR	Rock UK Real Estate II (Ealing)SARL	10/15/2014		0	(803,079)	0	100.000
000000-00-0	Rock UK Real Estate II (Ealing)SARL - Subordinate	London	GBR	Rock UK Real Estate II (Ealing)SARL	10/15/2014		0	(916,696)	0	100.000
000000-00-0	Rossmarkt SARL - Senior	Frankfurt	DEU	Rossmarkt SARL	03/31/2015		0	631,432	0	100.000
000000-00-0	Rossmarkt SARL - Subordinate	Frankfurt	DEU	Rossmarkt SARL	03/31/2015		0	188,175	0	100.000
4399999. Any Other Class of Assets - Affiliated							0	24,395,947	0	XXX
4499999. Total - Unaffiliated							116,582,986	198,575,370	0	XXX
4599999. Total - Affiliated							40,376,670	638,442,369	0	XXX
4699999 - Totals							156,959,656	837,017,739	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-AB-0	ICRE REIT HLDGS Senior Note	Wilmington	DE	Asset was transferred to Schedule D	03/31/2011	05/01/2016	25,000,000	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0	(80,438)
449298-AC-8	ICRE REIT HLDGS Senior Note	Wilmington	DE	Asset was transferred to Schedule D	03/31/2011	05/01/2016	50,000,000	0	0	0	0	0	0	50,000,000	50,000,000	0	0	0	(200,250)
449298-AD-6	ICRE REIT HLDGS Senior Note	Wilmington	DE	Asset was transferred to Schedule D	03/08/2013	05/01/2016	24,060,000	0	0	0	0	0	0	24,060,000	24,060,000	0	0	0	(58,720)
449298-AE-4	ICRE REIT HLDGS Senior Note	Wilmington	DE	Asset was transferred to Schedule D	07/01/2013	05/01/2016	14,315,000	0	0	0	0	0	0	14,315,000	14,315,000	0	0	0	(43,541)
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							113,375,000	0	0	0	0	0	0	113,375,000	113,375,000	0	0	0	(382,949)
000000-00-0	PIP, LLC - Capital Management Account	Atlanta	GA	Asset was partially disposed	06/01/2009	12/30/2016	0	0	0	0	0	0	0	1,756,861	1,756,861	0	0	0	0
0899999. Fixed or Variable Rate - Bonds - Affiliated							0	0	0	0	0	0	0	1,756,861	1,756,861	0	0	0	0
000000-00-0	Dryden Finance II LLC	Newark	NJ	Asset was partially disposed	10/22/1998	12/23/2016	0	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0	0
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							0	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0	0
28110#-10-4	Edison Place Senior Note, LLC	Newark	NJ	Asset was partially disposed	11/01/2012	02/22/2016	0	0	0	0	0	0	0	6,422,750	6,422,750	0	0	0	0
1499999. Joint Venture Interests - Fixed Income - Affiliated							0	0	0	0	0	0	0	6,422,750	6,422,750	0	0	0	0
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU	Asset was partially disposed	10/30/2007	07/25/2016	0	0	0	0	0	0	0	66,538	66,538	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Asset was partially disposed	11/01/2012	08/26/2016	0	0	0	0	0	0	0	3,923,233	3,923,233	0	0	0	0
000000-00-0	Apax Europe VI - A, L.P. (VZ)	St Perer Port	GBR	Asset was partially disposed	12/10/2012	12/31/2016	0	0	0	0	0	0	0	22,308,560	22,308,560	0	0	0	0
000000-00-0	APAX Europe VI-A, LP (GM)	St Peters Port	GBR	Asset was partially disposed	11/01/2012	12/31/2016	0	0	0	0	0	0	0	10,649,603	10,649,603	0	0	0	0
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	St Perer Port	GBR	Asset was partially disposed	12/10/2012	12/19/2016	0	0	0	0	0	0	0	28,471,689	28,471,689	0	0	0	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Perer Port	GBR	Asset was partially disposed	11/01/2012	12/19/2016	0	0	0	0	0	0	0	4,922,712	4,922,712	0	0	0	0
000000-00-0	Apax Excelsior VI, L.P.	New York	NY	Asset was partially disposed	06/06/2000	06/23/2016	0	0	0	0	0	0	0	7,321	7,321	0	0	0	0
000000-00-0	Apollo Investment Fund V L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/27/2016	0	0	0	0	0	0	0	103,363	103,363	0	0	0	0
000000-00-0	Apollo Investment Fund VI, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/23/2016	0	0	0	0	0	0	0	153,269	153,269	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/29/2016	0	0	0	0	0	0	0	441,638	441,638	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/29/2016	0	0	0	0	0	0	0	2,588,773	2,588,773	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund II, L.P.	Boston	MA	Asset was partially disposed	06/30/2004	09/28/2016	0	0	0	0	0	0	0	20,912	20,912	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund IV, L.P.	Boston	MA	Asset was partially disposed	07/22/2008	12/30/2016	0	0	0	0	0	0	0	446,241	446,241	0	0	0	0
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington, D.C.	DC	Asset was partially disposed	12/10/2012	08/18/2016	0	0	0	0	0	0	0	327,493	327,493	0	0	0	0
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/15/2016	0	0	0	0	0	0	0	5,767,297	5,767,297	0	0	0	0
000000-00-0	B IV Capital Partners, LP	Wellesley	MA	Asset was partially disposed	12/10/2012	12/30/2016	0	0	0	0	0	0	0	296,750	296,750	0	0	0	0
000000-00-0	BCP V-S L.P.	New York	NY	Disposition - Transfer to Blackstone V (GM)	11/01/2012	07/12/2016	3,279,305	1,324,035	0	0	0	1,324,035	0	4,603,340	4,603,340	0	0	0	0
000000-00-0	BDCM Opportunity Fund II LP	Greenwich	CT	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	1,452,493	1,452,493	0	0	0	0
000000-00-0	Birch Hill Equity Partners (US) V, LP	Toronto	CAN	Asset was partially disposed	12/22/2015	03/09/2016	0	0	0	0	0	0	0	(2,309)	(2,309)	0	0	0	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Asset was partially disposed	11/01/2012	11/09/2016	0	0	0	0	0	0	0	1,053,843	1,053,843	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	12/05/2016	0	0	0	0	0	0	0	9,559,834	9,559,834	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY	Asset was partially disposed	01/31/2011	11/15/2016	0	0	0	0	0	0	0	1,255,923	1,255,923	0	0	0	0
000000-00-0	Boston Ventures Limited Partnership VI	Boston	MA	Asset was partially disposed	06/01/2000	12/22/2016	0	0	0	0	0	0	0	86,295	86,295	0	0	0	0
000000-00-0	Bridges Ventures US Sustable Grwth Fd LP	New York	NY	Asset was partially disposed	07/02/2014	06/10/2016	0	0	0	0	0	0	0	(70,972)	(70,972)	0	0	0	0
000000-00-0	Carlyle Japan International Partners II, L.P.	George Town	CYM	Asset was partially disposed	11/01/2012	12/31/2016	0	0	0	0	0	0	0	504,832	504,832	0	0	0	0
000000-00-0	Carlyle Parners V, LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	12/27/2016	0	0	0	0	0	0	0	6,516,947	6,516,947	0	0	0	0
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	11/18/2016	0	0	0	0	0	0	0	2,179,948	2,179,948	0	0	0	0
000000-00-0	Carlyle Partners IV. LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	11/18/2016	0	0	0	0	0	0	0	1,329,239	1,329,239	0	0	0	0
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	12/27/2016	0	0	0	0	0	0	0	3,966,896	3,966,896	0	0	0	0
000000-00-0	Catalyst Fund Limited Partnership III - PICA	Toronto	CAN	Asset was partially disposed	08/24/2010	12/30/2016	0	0	0	0	0	0	0	20,733	20,733	0	0	0	0
000000-00-0	CCP IX LP No. 1	London	GBR	Asset was partially disposed	11/01/2012	08/15/2016	0	0	0	0	0	0	0	2,156,559	2,156,559	0	0	0	0
000000-00-0	CCP VII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	05/27/2016	0	0	0	0	0	0	0	2,548,899	2,548,899	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	11/04/2016	0	0	0	0	0	0	0	4,717,514	4,717,514	0	0	0	0
000000-00-0	Centerbridge Capital Partners II, L.P.	Wilmington	DE	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	1,973,440	1,973,440	0	0	0	0
000000-00-0	Centerbridge Capital Partners III, L.P. - PICA	NEW YORK	NY	Asset was partially disposed	05/09/2015	04/22/2016	0	0	0	0	0	0	0	(1,539)	(1,539)	0	0	0	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/22/2016	0	0	0	0	0	0	0	2,606,199	2,606,199	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series II	New York	NY	Asset was partially disposed	11/01/2012	03/09/2016	0	0	0	0	0	0	0	336,330	336,330	0	0	0	0

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
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY	Asset was partially disposed	11/01/2012	12/08/2016	0	0	0	0	0	0	0	1,119,183	1,119,183	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	3,188,994	3,188,994	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY	Asset was partially disposed	11/23/2011	12/30/2016	0	0	0	0	0	0	0	2,552,164	2,552,164	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Asset was partially disposed	05/31/2013	12/30/2016	0	0	0	0	0	0	0	1,018,079	1,018,079	0	0	0	0
000000-00-0	Charles River Partnership XII, LP (VZ)	Wilmington	DE	Asset was partially disposed	12/10/2012	12/22/2016	0	0	0	0	0	0	0	399,655	399,655	0	0	0	0
000000-00-0	CHS Private Equity V LP	Chicago	IL	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	4,450,505	4,450,505	0	0	0	0
000000-00-0	CLAYTON, DUBILIER & RICE FUND VII, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/30/2016	0	0	0	0	0	0	0	2,856,494	2,856,494	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VII, LP	New York	NY	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	1,846,955	1,846,955	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	Georgetown	CYM	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	1,907,806	1,907,806	0	0	0	0
000000-00-0	Code Hennessy & Simmons IV LP	Chicago	IL	Asset was partially disposed	11/01/2012	12/22/2016	0	0	0	0	0	0	0	44,470	44,470	0	0	0	0
000000-00-0	Coller International Partners IV-E, L.P.	Georgetown	CYM	Asset was partially disposed	11/01/2012	11/29/2016	0	0	0	0	0	0	0	991,223	991,223	0	0	0	0
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peter Port	GBR	Asset was partially disposed	11/01/2012	12/31/2016	0	0	0	0	0	0	0	119,556	119,556	0	0	0	0
000000-00-0	DLJ Investment Partners III, L.P.	New York	NY	Asset was partially disposed	06/21/2006	12/23/2016	0	0	0	0	0	0	0	7,833,679	7,833,679	0	0	0	0
000000-00-0	Duff Ackerman & Goodrich, L.P.	San Fransisco	CA	Asset was dissolved	03/25/1999	06/29/2016	0	2,735,698	0	0	0	2,735,698	0	5,465,110	2,710,224	0	(2,754,887)	(2,754,887)	30,000
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	Asset was partially disposed	12/13/2013	12/30/2016	0	0	0	0	0	0	0	1,551,962	1,551,962	0	0	0	0
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Asset was partially disposed	02/11/2013	06/09/2016	0	0	0	0	0	0	0	78,800	78,800	0	0	0	0
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)	St Peters Port	GBR	Asset was partially disposed	11/01/2012	08/17/2016	0	0	0	0	0	0	0	49,815	49,815	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	12/31/2016	0	0	0	0	0	0	0	237,580	237,580	0	0	0	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	09/30/2016	0	0	0	0	0	0	0	34	34	0	0	0	0
000000-00-0	Escalate Capital I, L.P	Austin	TX	Asset was partially disposed	11/01/2012	12/21/2016	0	0	0	0	0	0	0	1,342,858	1,342,858	0	0	0	0
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)	Wilmington	DE	Asset was partially disposed	12/10/2012	12/30/2016	0	0	0	0	0	0	0	5,253	5,253	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	12/21/2016	0	0	0	0	0	0	0	677,309	677,309	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	12/30/2016	0	0	0	0	0	0	0	680,631	680,631	0	0	0	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	1,020,572	1,020,572	0	0	0	0
000000-00-0	Fortress Investment Fund II LLC	New York	NY	Asset was partially disposed	11/01/2012	03/31/2016	0	0	0	0	0	0	0	(187)	(187)	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY	Asset was partially disposed	11/01/2012	10/19/2016	0	0	0	0	0	0	0	2,275,601	2,275,601	0	0	0	0
000000-00-0	Fortress Investment Fund IV (Fund A) LP	New York	NY	Asset was partially disposed	11/01/2012	09/26/2016	0	0	0	0	0	0	0	2,029,344	2,029,344	0	0	0	0
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership	London	GBR	Asset was partially disposed	11/01/2012	07/01/2016	0	0	0	0	0	0	0	9,146,802	9,146,802	0	0	0	0
000000-00-0	FS Equity Partners V, LP (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	03/31/2016	0	0	0	0	0	0	0	5,036,712	5,036,712	0	0	0	0
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP	Georgetown	CYM	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	2,253,994	2,253,994	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY	Asset was partially disposed	12/10/2007	10/03/2016	0	0	0	0	0	0	0	45,989	45,989	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	10/03/2016	0	0	0	0	0	0	0	32,945	32,945	0	0	0	0
000000-00-0	HarbourVest International Private Equity Partners IV-Partnership Fund L.P	Boston	MA	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	503,832	503,832	0	0	0	0
000000-00-0	Highbridge Principle Strategies - Mezzanine Partners Fund II	New York	NY	Asset was partially disposed	04/29/2013	12/30/2016	0	0	0	0	0	0	0	3,294,920	3,294,920	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GIB)	New York	NY	Asset was partially disposed	12/31/2012	09/30/2016	0	0	0	0	0	0	0	6,432,417	6,432,417	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	09/30/2016	0	0	0	0	0	0	0	3,929,656	3,929,656	0	0	0	0
000000-00-0	ICV Partners II, L.P.	New York	NY	Asset was partially disposed	11/29/2005	12/20/2016	0	0	0	0	0	0	0	769,522	769,522	0	0	0	0
000000-00-0	Ironwood Mezzanine Partners III-A LP	Avon	CT	Asset was transferred to Pru Impact	05/14/2012	10/01/2016	4,025,171	(872,840)	0	0	0	(872,840)	0	3,948,020	4,652,315	0	704,295	704,295	227,136
000000-00-0	Irving Place Capital Partners III, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	03/31/2016	0	0	0	0	0	0	0	36,472	36,472	0	0	0	0
000000-00-0	Kelso Investment Associates VII, LP (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/20/2016	0	0	0	0	0	0	0	168,566	168,566	0	0	0	0
000000-00-0	LB Diversified Arbitrage Fund LP (SPV)	New York	NY	Asset was dissolved	08/29/2014	06/24/2016	826,945	4,835	0	0	0	4,835	0	830,285	483,229	0	(347,056)	(347,056)	0
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	Asset was transferred to Pru Impact	11/19/2013	10/01/2016	7,347,392	409,844	0	0	0	409,844	0	9,127,726	9,678,253	0	550,527	550,527	(299,684)
000000-00-0	Lexington Capital Partners V, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	264,595	264,595	0	0	0	0

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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
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	701,155	701,155	0	0	0	0
000000-00-0	Media Communications Partners	Boston	MA	Asset was dissolved	01/01/1996	03/31/2016	401,455	1,344,650	0	0	0	1,344,650	0	401,911	401,911	0	0	0	(1,344,194)
000000-00-0	Metalmark Capital Partners II, L.P.	Wilmington	NY	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	1,045,196	1,045,196	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	09/28/2016	0	0	0	0	0	0	0	484,487	484,487	0	0	0	0
000000-00-0	MezzVest II L.P.	St. Helier	GBR	Asset was partially disposed	10/03/2005	11/07/2016	0	0	0	0	0	0	0	5,303,482	5,303,482	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	GBR	Asset was partially disposed	02/24/2012	12/31/2016	0	0	0	0	0	0	0	(40,944)	(40,944)	0	0	0	0
000000-00-0	MicroVest II - A, LP	Bethesda	MD	Asset was partially disposed	03/26/2009	12/30/2016	0	0	0	0	0	0	0	44,773	44,773	0	0	0	0
000000-00-0	MicroVest+Plus, LP	Bethesda	MD	Asset was transferred to Pru Impact	03/14/2014	10/01/2016	3,045,702	(45,702)	0	0	0	(45,702)	0	3,042,818	3,085,635	0	42,818	42,818	0
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.	New York	NY	Asset was partially disposed	05/29/2009	12/30/2016	0	0	0	0	0	0	0	445,954	445,954	0	0	0	0
000000-00-0	NeoCarta Ventures, LP	San Fransisco	CA	Asset was dissolved	12/03/1999	12/31/2016	41,853	1,169,061	0	0	0	1,169,061	0	(1,561,343)	(1,561,343)	0	0	0	(1,172,257)
000000-00-0	New Enterprise Associates 11, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	06/06/2016	0	0	0	0	0	0	0	519,352	519,352	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	08/11/2016	0	0	0	0	0	0	0	459,280	459,280	0	0	0	0
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	Asset was partially disposed	04/30/2012	12/30/2016	0	0	0	0	0	0	0	77,851	77,851	0	0	0	0
000000-00-0	Newspring Mezzanine Capital II, LP	Radnor	PA	Asset was transferred to Pru Impact	11/19/2010	10/01/2016	6,180,511	(2,013,380)	0	0	0	(2,013,380)	0	5,831,231	7,495,331	0	1,664,100	1,664,100	934,107
000000-00-0	Newstone Capital Partners, L.P.	Los Angeles	CA	Asset was partially disposed	05/30/2006	12/30/2016	0	0	0	0	0	0	0	63,203	63,203	0	0	0	0
000000-00-0	Nordic Capital V, L.P	Jersey	GBR	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	321,267	321,267	0	0	0	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	GBR	Asset was partially disposed	11/01/2012	12/31/2016	0	0	0	0	0	0	0	6,237,718	6,237,718	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angelos	CA	Asset was partially disposed	12/10/2012	11/04/2016	0	0	0	0	0	0	0	2,638,706	2,638,706	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)	Los Angelos	CA	Asset was partially disposed	12/10/2012	11/08/2016	0	0	0	0	0	0	0	3,409,707	3,409,707	0	0	0	0
000000-00-0	OCM Opportunities Fund V, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	10/24/2016	0	0	0	0	0	0	0	51,080	51,080	0	0	0	0
000000-00-0	OCM Opportunities Fund VI, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	10/25/2016	0	0	0	0	0	0	0	983,736	983,736	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angelos	CA	Asset was partially disposed	12/10/2012	05/12/2016	0	0	0	0	0	0	0	277,903	277,903	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA	Asset was partially disposed	11/01/2012	05/12/2016	0	0	0	0	0	0	0	63,505	63,505	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	12/19/2016	0	0	0	0	0	0	0	13,371	13,371	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angelos	CA	Asset was partially disposed	12/10/2012	12/19/2016	0	0	0	0	0	0	0	146,282	146,282	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	Asset was partially disposed	06/25/2012	12/30/2016	0	0	0	0	0	0	0	(305,004)	(305,004)	0	0	0	0
000000-00-0	Olympus Capital Asia III PE (Offshore) fund	Hong Kong	HKG	Asset was partially disposed	11/30/2011	12/30/2016	0	0	0	0	0	0	0	(2,001,541)	(2,001,541)	0	0	0	0
000000-00-0	OSI Group, LLC- Class B-GA - PICA	Aurora	IL	Asset was partially disposed	03/11/2014	11/09/2016	0	0	0	0	0	0	0	620,409	620,409	0	0	0	0
000000-00-0	Parthenon Investors II, LP	Wilmington	DE	Asset was partially disposed	02/24/2000	03/24/2016	0	0	0	0	0	0	0	235,840	235,840	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GBR	Asset was partially disposed	11/01/2012	05/20/2016	0	0	0	0	0	0	0	2,093,044	2,093,044	0	0	0	0
000000-00-0	Permira IV L.P.1	St. Peter Port	GBR	Asset was partially disposed	11/01/2012	12/31/2016	0	0	0	0	0	0	0	10,822,565	10,822,565	0	0	0	0
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.	Menlo Park	CA	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	1,258,926	1,258,926	0	0	0	0
000000-00-0	Pinnacle Ventures II-B, LP	Palo Alto	CA	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	472,545	472,545	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Atlanta	GA	Asset was partially disposed	10/21/2013	12/30/2016	0	0	0	0	0	0	0	256,187	256,187	0	0	0	0
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Shanghai	CHN	Asset was partially disposed	05/16/2011	11/23/2016	0	0	0	0	0	0	0	50,213,523	50,213,523	0	0	0	0
000000-00-0	Providence Equity Partners IV LP (GM)	Providence	RI	Asset was partially disposed	11/01/2012	09/30/2016	0	0	0	0	0	0	0	33,372	33,372	0	0	0	0
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.	Providence	RI	Asset was partially disposed	11/01/2012	09/30/2016	0	0	0	0	0	0	0	2,990,731	2,990,731	0	0	0	0
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)	Providence	RI	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	1,391,467	1,391,467	0	0	0	0
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Asset was partially disposed	04/29/2005	12/15/2016	0	0	0	0	0	0	0	882,910	882,910	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Asset was partially disposed	10/16/2008	12/07/2016	0	0	0	0	0	0	0	10,095,819	10,095,819	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Asset was partially disposed	01/26/2012	12/30/2016	0	0	0	0	0	0	0	2,110,488	2,110,488	0	0	0	0
000000-00-0	Q-BLK Appreciation Fund II, LLC	Seattle	WA	Asset was dissolved	11/29/2002	06/24/2016	2,042,124	0	0	0	0	0	0	2,042,124	2,042,124	0	0	0	1,831
000000-00-0	Q-BLK Co-Investment Fund, L.P.	Seattle	WA	Asset was partially disposed	06/02/2006	11/30/2016	0	0	0	0	0	0	0	(445,424)	(445,424)	0	0	0	0
000000-00-0	R3 (B), LP - PICA	Newark	NJ	Asset was dissolved	01/03/2012	04/05/2016	337,520	(92,097)	0	0	0	(92,097)	0	245,423	245,423	0	0	0	88,168
000000-00-0	R3 (B), LP - PICA (Class S)	New York	NY	Asset was partially disposed	07/31/2014	07/08/2016	0	0	0	0	0	0	0	404,658	404,658	0	0	0	0
000000-00-0	RRE Ventures II, L.P.	New York	NY	Asset was partially disposed	11/17/1999	09/15/2016	0	0	0	0	0	0	0	56,178	56,178	0	0	0	0
000000-00-0	RREEF Retrofit Partners, L.P.	New York	NY	Asset was dissolved	11/14/2014	07/05/2016	18,032	188,205	0	0	0	188,205	0	206,237	206,237	0	0	0	(137,109)
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/30/2016	0	0	0	0	0	0	0	4,491,129	4,491,129	0	0	0	0
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	07/19/2016	0	0	0	0	0	0	0	2,021,045	2,021,045	0	0	0	0

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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
000000-00-0	Small Business Community Capital II, LP	New York	NY	Asset was transferred to Pru Impact	03/20/2015	10/01/2016	413,865	306,135	0	0	0	306,135	0	1,552,450	947,852	0	(604,598)	(604,598)	0
000000-00-0	SPC Partners II, L.P.	San Fransisco	CA	Asset was partially disposed	02/22/2000	09/07/2016	0	0	0	0	0	0	0	51,199	51,199	0	0	0	0
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P	Boston	MA	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	1,442,436	1,442,436	0	0	0	0
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Asset was partially disposed	11/01/2012	09/30/2016	0	0	0	0	0	0	0	(116,376)	(116,376)	0	0	0	0
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.	Boston	MA	Asset was partially disposed	11/01/2012	09/30/2016	0	0	0	0	0	0	0	527,081	527,081	0	0	0	0
000000-00-0	Summit Subordinated Debt Fund II, LP	Boston	MA	Asset was dissolved	11/01/2012	03/31/2016	538	226,117	0	0	0	226,117	0	538	538	0	0	0	(226,655)
000000-00-0	Summit Ventures VI-A, L.P.	Boston	MA	Asset was partially disposed	11/01/2012	03/31/2016	0	0	0	0	0	0	0	462,590	462,590	0	0	0	0
000000-00-0	TA Subordinated Debt Fund II, LP	Boston	MA	Asset was partially disposed	11/01/2012	09/30/2016	0	0	0	0	0	0	0	629,011	629,011	0	0	0	0
000000-00-0	TA X, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	10/13/2016	0	0	0	0	0	0	0	3,480,312	3,480,312	0	0	0	0
000000-00-0	TA X, L.P. (VZ)	Boston	MA	Asset was partially disposed	12/10/2012	10/13/2016	0	0	0	0	0	0	0	12,500,000	12,500,000	0	0	0	0
000000-00-0	TA XI, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	271,192	271,192	0	0	0	0
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Asset was partially disposed	05/31/2016	10/24/2016	0	0	0	0	0	0	0	2,103	2,103	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Asset was dissolved	07/03/2001	07/28/2016	0	53,818	0	0	0	53,818	0	53,818	53,818	0	0	0	(53,818)
000000-00-0	Thomas H. Lee Equity Fund V, L.P. (VZ)	Boston	MA	Asset was dissolved	12/10/2012	07/28/2016	0	507,689	0	0	0	507,689	0	507,689	507,689	0	0	0	(507,689)
000000-00-0	Thomas H. Lee Equity Fund V, LP (GM)	Boston	MA	Asset was dissolved	11/01/2012	07/28/2016	0	351,560	0	0	0	351,560	0	351,560	351,560	0	0	0	(351,560)
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	4,383,633	4,383,633	0	0	0	0
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/15/2016	0	0	0	0	0	0	0	221,208	221,208	0	0	0	0
000000-00-0	TPG Partners IV, LP	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/16/2016	0	0	0	0	0	0	0	6,810,416	6,810,416	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	7,486,806	7,486,806	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/30/2016	0	0	0	0	0	0	0	2,401,167	2,401,167	0	0	0	0
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/12/2016	0	0	0	0	0	0	0	16,250,278	16,250,278	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Asset was partially disposed	09/12/2016	12/08/2016	0	0	0	0	0	0	0	121,480	121,480	0	0	0	0
000000-00-0	Wind Point Partners III, LP	Chicago	IL	Asset was partially disposed	01/05/1998	07/01/2016	0	0	0	0	0	0	0	227,761	227,761	0	0	0	0
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Asset was partially disposed	05/30/2013	12/19/2016	0	0	0	0	0	0	0	104,599	104,599	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							27,960,413	5,597,628	0	0	0	5,597,628	0	397,733,017	396,988,216	0	(744,801)	(744,801)	(2,811,724)
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	Asset was partially disposed	12/18/2013	09/28/2016	0	0	0	0	0	0	0	495,000	495,000	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	495,000	495,000	0	0	0	0
000000-00-0	Avanath Affordable Housing I, LLC	Irvine	CA	Asset was transferred to Pru Impact	10/21/2010	10/01/2016	2,413,739	1,245,371	0	0	0	1,245,371	0	3,659,111	9,014,161	0	5,355,050	5,355,050	1,322,615
000000-00-0	Avanath Affordable Housing II, LLC	Irvine	CA	Asset was transferred to Pru Impact	06/03/2014	10/01/2016	8,971,002	2,460,468	0	0	0	2,460,468	0	13,684,146	15,180,056	0	1,495,909	1,495,909	(155,335)
000000-00-0	Housing Partnership Equity Trust REIT LLC - Class B	Boston	MA	Asset was transferred to Pru Impact	12/31/2015	10/01/2016	1,780,000	0	0	0	0	0	0	0	0	0	0	0	22,494
000000-00-0	Housing Partnership Equity Trust REIT LLC-Warrant	Boston	MA	Asset was transferred to Pru Impact	09/30/2015	10/01/2016	0	0	0	0	0	0	0	(1,780,000)	(1,780,000)	0	0	0	(1,780,000)
000000-00-0	Pramerica European Value Partners	Madison	NJ	Asset was partially disposed	03/11/2016	08/01/2016	0	0	0	0	0	0	0	18,230,956	18,230,956	0	0	0	0
000000-00-0	PRECap I LP FSB	Madison	NJ	Asset was partially disposed	10/15/2010	07/27/2016	0	0	0	0	0	0	0	2,053,380	2,053,380	0	0	0	0
000000-00-0	PRECap III LP FSB	Madison	NJ	Asset was partially disposed	03/06/2013	12/21/2016	0	0	0	0	0	0	0	160,068	160,068	0	0	0	0
000000-00-0	PRECap IV LP FSB	Madison	NJ	Asset was partially disposed	06/20/2013	08/22/2016	0	0	0	0	0	0	0	3,577,564	3,577,564	0	0	0	0
000000-00-0	Tucker Development and Acquisition Fund II, L.P.	Highland Park	IL	Asset was partially disposed	05/22/2015	08/05/2016	0	0	0	0	0	0	0	345,446	345,446	0	0	0	0
000000-00-0	Turner Multifamily Impact Fund, L.P.	Santa Monica	CA	Asset was transferred to Pru Impact	09/28/2015	10/01/2016	1,583,502	134,898	0	0	0	134,898	0	4,050,072	3,830,554	0	(219,518)	(219,518)	94
000000-00-0	USDF LP FSB	Madison	NJ	Asset was partially disposed	10/16/2011	12/29/2016	0	0	0	0	0	0	0	3,879,784	3,879,784	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							14,748,243	3,840,737	0	0	0	3,840,737	0	47,860,527	54,491,969	0	6,631,441	6,631,441	(590,132)
000000-00-0	Rock Meguro LLC (JV)	Tokyo	JPN	Asset was partially disposed	07/03/2014	11/25/2016	0	0	0	0	0	0	0	783,884	783,884	0	0	0	0
1899999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	783,884	783,884	0	0	0	0
000000-00-0	Cottage Street Investments, LLC	Newark	NJ	Asset was partially disposed	12/16/2008	12/22/2016	0	0	0	0	0	0	0	31,900,000	31,900,000	0	0	0	0
000000-00-0	PIP, LLC - Group Disability	Atlanta	GA	Asset was partially disposed	06/26/2009	11/30/2016	0	0	0	0	0	0	0	13,904,703	13,904,703	0	0	0	0
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	45,804,703	45,804,703	0	0	0	0
000000-00-0	Ada Cogen Holdings LP - PICA	Morristown	NJ	Asset was partially disposed	12/10/2013	11/22/2016	0	0	0	0	0	0	0	732,209	732,209	0	0	0	0
000000-00-0	Asante Energy LLC - PICA	Midland	TX	Asset was partially disposed	04/12/2016	12/31/2016	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Bridges Property Alternatives Fund III, LP	London	GBR	Transferred to Impact Investments Bridges UK S.a.r.l	08/19/2015	01/29/2016	(316,010)	0	0	0	0	0	0	(316,010)	(316,010)	0	0	0	0

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
000000-00-0	Canyon-Agassi Charter School Facilities Fund, LP	Los Angeles	CA	Asset was transferred to Pru Impact	10/18/2011	10/01/2016	5,994,853	(721,619)	0	0	0	(721,619)	0	6,202,730	6,491,658	0	288,928	288,928	1,004,313
000000-00-0	Charter School Investors, LLC	Santa Monica	CA	Asset was dissolved	05/23/2005	06/22/2016	896,807	(2,658,846)	0	0	0	(2,658,846)	0	(1,748,500)	(1,748,500)	0	0	0	1,771,217
000000-00-0	Dale Oklahoma, LLC	Dallas	TX	Asset was partially disposed	04/11/2014	09/06/2016	0	0	0	0	0	0	0	13,920,231	13,920,231	0	0	0	0
000000-00-0	Green Pastures Wind Project Investor I, LLC-PICA	New York	NY	Asset was partially disposed	09/22/2014	12/30/2016	0	0	0	0	0	0	0	66,421	66,421	0	0	0	0
000000-00-0	Green Pastures Wind Project Investor II, LLC- PICA	NEW YORK	NY	Asset was partially disposed	02/27/2015	12/30/2016	0	0	0	0	0	0	0	368,311	368,311	0	0	0	0
000000-00-0	GulfTex Energy III, LP - PICA	San Antonio	TX	Asset was partially disposed	12/31/2013	09/30/2016	0	0	0	0	0	0	0	11,703,551	11,703,551	0	0	0	0
000000-00-0	Housing Partnership Equity Trust REIT LLC	Boston	MA	Asset was transferred to Pru Impact	12/31/2012	10/01/2016	12,309,540	3,468,202	0	0	0	3,468,202	0	16,060,912	16,344,082	0	283,170	283,170	1,615,591
000000-00-0	MicroVest Short Duration Fund, LP	Bethesda	MD	Asset was transferred to Pru Impact	02/01/2012	10/01/2016	2,633,015	(642,430)	0	0	0	(642,430)	0	2,716,691	3,442,798	0	726,107	726,107	0
000000-00-0	NNE Holding LLC - Preferred	Charleston	WV	Asset was partially disposed	04/24/2015	11/14/2016	0	0	0	0	0	0	0	1,066	1,066	0	0	0	0
000000-00-0	Outsourced Assets, LLC	New York	NY	Asset was partially disposed	12/31/2012	09/29/2016	0	0	0	0	0	0	0	30,980	30,980	0	0	0	0
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Asset was partially disposed	12/16/2014	10/03/2016	0	0	0	0	0	0	0	275,334	275,334	0	0	0	0
000000-00-0	Pirlo Energy Holdings, LLC	East Brunswick	NJ	Asset was partially disposed	09/12/2016	12/16/2016	0	0	0	0	0	0	0	523,047	523,047	0	0	0	0
000000-00-0	Renovus Capital Partners, LP	Wynnewood	PA	Asset was transferred to Pru Impact	06/01/2012	10/01/2016	8,661,782	(3,616,186)	0	0	0	(3,616,186)	0	8,985,639	12,363,182	0	3,377,543	3,377,543	458,985
000000-00-0	Sky Global Power One Holdings, LLC -PICA	Houston	TX	Asset was partially disposed	04/16/2015	12/31/2016	0	0	0	0	0	0	0	526,609	526,609	0	0	0	0
000000-00-0	Tenaska Prudential Partners, LLC	Omaha	NE	Asset was partially disposed	12/12/2013	12/30/2016	0	0	0	0	0	0	0	2,330,162	2,330,162	0	0	0	0
2199999. Joint Venture Interests - Other - Unaffiliated							30,179,987	(4,170,879)	0	0	0	(4,170,879)	0	62,379,383	67,055,131	0	4,675,748	4,675,748	4,850,106
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	12/30/2016	0	0	0	0	0	0	0	249,261	249,261	0	0	0	0
000000-00-0	PRU Insurance Agency LLC	Newark	NJ	Asset was partially disposed	06/30/2006	09/30/2016	0	0	0	0	0	0	0	4,500,000	4,500,000	0	0	0	0
000000-00-0	Ross LLC	Dallas	TX	Asset was dissolved	04/05/2012	03/21/2016	0	(344,001)	0	0	0	(344,001)	0	2,344,420	6,004,475	0	3,660,055	3,660,055	0
000000-00-0	Washington St LLC	Newark	NJ	Asset was partially disposed	12/01/2003	12/31/2016	0	0	0	0	0	0	0	248,468,632	248,468,632	0	0	0	0
2299999. Joint Venture Interests - Other - Affiliated							0	(344,001)	0	0	0	(344,001)	0	255,562,313	259,222,368	0	3,660,055	3,660,055	0
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Asset was partially disposed	10/03/2011	10/19/2016	0	0	0	0	0	0	0	16,651	16,651	0	0	0	0
000000-00-0	National Equity Fund 1993 Limited Partnership	Chicago	IL	Asset was Dissolved	01/05/1994	02/19/2016	0	0	0	0	0	0	0	0	0	0	0	0	67,342
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Asset was partially disposed	02/28/2012	08/29/2016	0	0	0	0	0	0	0	498,419	498,419	0	0	0	0
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	515,070	515,070	0	0	0	67,342
000000-00-0	Deeded Prior Year						0	865,613	0	0	0	865,613	0	865,613	865,613	0	0	0	696,214
84338*-BB-2	Southern Montana		MT	Asset was partially disposed	06/26/2014	09/30/2016	0	0	0	0	0	0	0	1,365,737	1,424,737	0	59,000	59,000	0
4299999. Any Other Class of Assets - Unaffiliated							0	865,613	0	0	0	865,613	0	2,231,350	2,290,350	0	59,000	59,000	696,214
000000-00-0	PRIAC SA- Affiliated	Hartford	CT	Asset was partially disposed	11/30/2008	12/31/2016	0	0	0	0	0	0	0	29,331,021	29,798,247	0	467,226	467,226	0
000000-00-0	Rock George V SARL - Senior	Paris	FRA	Rock George V SARL	06/03/2014	07/01/2016	59,779,089	1,380,680	0	0	0	1,380,680	0	62,516,259	62,516,259	0	0	0	0
000000-00-0	Rock Harmon House SARL - Junior	Uxbridge	GBR	Rock Harmon House SARL	07/22/2014	07/01/2016	8,010,430	182,081	0	0	0	182,081	0	7,447,393	7,447,393	0	0	0	0
000000-00-0	Rock Harmon House SARL - Senior	Uxbridge	GBR	Rock Harmon House SARL	07/22/2014	07/01/2016	9,050,958	205,733	0	0	0	205,733	0	8,414,784	8,414,784	0	0	0	0
000000-00-0	Rock Harmon House SARL - Subordinate	Uxbridge	GBR	Rock Harmon House SARL	07/22/2014	07/01/2016	13,988,959	317,976	0	0	0	317,976	0	13,005,702	13,005,702	0	0	0	0
000000-00-0	Rock UK Real Estate II (Ealing)SARL - Junior	London	GBR	Rock UK Real Estate II (Ealing)SARL	10/15/2014	07/01/2016	3,885,090	(36,965)	0	0	0	(36,965)	0	3,486,740	3,486,740	0	0	0	0
000000-00-0	Rock UK Real Estate II (Ealing)SARL - Mezzanine	London	GBR	Rock UK Real Estate II (Ealing)SARL	10/15/2014	07/01/2016	2,913,818	(27,724)	0	0	0	(27,724)	0	2,615,055	2,615,055	0	0	0	0
000000-00-0	Rock UK Real Estate II (Ealing)SARL - Senior	London	GBR	Rock UK Real Estate II (Ealing)SARL	10/15/2014	07/01/2016	8,633,534	(82,144)	0	0	0	(82,144)	0	7,748,311	7,748,311	0	0	0	0
000000-00-0	Rock UK Real Estate II (Ealing)SARL - Subordinate	London	GBR	Rock UK Real Estate II (Ealing)SARL	10/15/2014	07/01/2016	9,854,982	(93,766)	0	0	0	(93,766)	0	8,844,521	8,844,521	0	0	0	0
000000-00-0	Rossmarkt SARL - Senior	Frankfurt	DEU	Rossmarkt SARL	03/31/2015	07/01/2016	27,826,548	1,005,771	0	0	0	1,005,771	0	29,463,750	29,463,750	0	0	0	0
000000-00-0	Rossmarkt SARL - Subordinate	Frankfurt	DEU	Rossmarkt SARL	03/31/2015	07/01/2016	8,292,688	299,733	0	0	0	299,733	0	8,780,597	8,780,597	0	0	0	0
4399999. Any Other Class of Assets - Affiliated							152,236,096	3,151,375	0	0	0	3,151,375	0	181,654,133	182,121,359	0	467,226	467,226	0
4499999. Total - Unaffiliated							186,263,643	6,133,099	0	0	0	6,133,099	0	624,094,347	634,715,736	0	10,621,388	10,621,388	1,828,857
4599999. Total - Affiliated							152,236,096	2,807,374	0	0	0	2,807,374	0	495,479,644	499,606,925	0	4,127,281	4,127,281	0
4699999 - Totals							338,499,739	8,940,473	0	0	0	8,940,473	0	1,119,573,991	1,134,322,661	0	14,748,669	14,748,669	1,828,857

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities, Inc.				2CIB6	NO	0	171,259	0	126.000	63.7
0799999. Subtotal - Preferred Stock - Investment Sub							0	171,259	0	XXX	XXX
0999999. Total Preferred Stocks							0	171,259	0	XXX	XXX
000000-00-0	Pruco Life Insurance Company				2CIB1	NO	0	1,250,086,795	0	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey				2CIB1	NO	0	245,907,889	0	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance Annuity Company				2CIB1	NO	0	1,020,490,363	0	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	2,516,485,047	0	XXX	XXX
000000-00-0	Colico II, Inc.				2CIB3	NO	0	433,916,314	0	100.000	100.0
000000-00-0	COLICO, INC.				2CIB3	NO	0	1,811,149,864	0	100.000	100.0
000000-00-0	PIC Realty Corporation				2CIB3	NO	0	132,645,299	0	236.000	100.0
000000-00-0	Orchard Street Acres Inc.				2CIB3	NO	0	302,709,975	0	100.000	100.0
000000-00-0	Rock Oxford S.a.r.l.				2CIB3	NO	0	47,125,550	0	12,500.000	100.0
000000-00-0	Rock Harman House S.a.r.l.				2CIB3	NO	0	35,830,526	0	12,500.000	100.0
000000-00-0	Rock UK Real Estate II S.a.r.l.				2CIB3	NO	0	24,439,308	0	12,500.000	100.0
000000-00-0	Rock Rossmarket S.a.r.l.				2CIB3	NO	0	33,734,984	0	12,500.000	100.0
000000-00-0	Rock Kensington Limited				2CIB3	NO	0	33,246,645	0	1.000	100.0
744355-2#-4	Prudential Realty Securities, Inc.				2CIB3	NO	0	584,558,523	0	92.000	63.7
1699999. Subtotal - Common Stock - Investment Sub							0	3,439,356,988	0	XXX	XXX
1899999. Total Common Stocks							0	5,955,842,035	0	XXX	XXX
1999999 - Totals							0	5,956,013,294	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 7,743,385,253

2.Total amount of intangible assets nonadmitted $ 3,072,442,941

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
000000-00-0	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	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
3128PQ-XK-2	FHLMC POOL NO J11582		1	187,644	188,907	01/01/2025
312939-C5-8	FHLMC POOL NO A90992		1	253,446	249,396	02/01/2040
31417L-2J-3	FNMA POOL NO AC2576		1	449,224	446,101	09/01/2039
31418W-NZ-9	FNMA POOL NO AD8507		1	332,023	331,416	08/01/2040
31407F-AY-6	FNMA POOL NO 829023		1	240,989	242,419	07/01/2020
31407N-QM-8	FNMA POOL NO 835760		1	116,019	114,928	09/01/2035
31413D-BQ-9	FNMA POOL NO 942047		1	178,889	176,778	07/01/2022
31418R-GH-8	FNMA POOL NO AD3799		1	296,719	295,924	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623		1	247,228	249,073	04/01/2025
3128PH-CD-1	FHLMC POOL NO J05468		1	96,552	97,359	07/01/2022
3128PP-UL-5	FHLMC POOL NO J10587		1	150,826	152,459	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	120,776	121,832	09/01/2024
3128PR-J9-1	FHLMC POOL NO J12088		1	264,541	265,809	05/01/2025
312941-NJ-2	FHLMC POOL NO A93093		1	1,234,365	1,214,553	07/01/2040
31376K-UB-0	FNMA POOL NO 357978		1	89,343	89,871	09/01/2020
31405D-AS-6	FNMA POOL NO 785817		1	177,316	178,892	01/01/2020
31406G-ZR-3	FNMA POOL NO 809952		1	156,897	152,987	02/01/2035
31412V-JX-7	FNMA POOL NO 935978		1	874,372	880,231	05/01/2025
31413D-D2-0	FNMA POOL NO 942121		1	141,227	139,483	07/01/2022
31418Q-XL-2	FNMA POOL NO AD3382		1	289,006	290,744	06/01/2025
31397J-ME-1	FREDDIE MAC CMO FLOATER		1FE	2,490,510	2,504,366	12/25/2036
312941-SE-8	FHLMC POOL NO A93217		1	711,966	700,466	07/01/2040
3138A1-HM-6	FNMA POOL NO AH0235		1	673,558	670,558	12/01/2025
3138AS-3T-7	FNMA POOL NO AJ1709		1	2,296,795	2,336,381	09/01/2041
31413M-HH-3	FNMA POOL NO 949432		1	146,710	148,065	05/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	298,343	301,456	08/01/2023
3128PP-UN-1	FHLMC POOL NO J10589		1	460,961	465,175	08/01/2024
312942-EF-8	FHLMC POOL NO A93734		1	798,746	789,424	09/01/2040
31403D-C7-2	FNMA POOL NO 745394		1	98,347	99,861	11/01/2020
31405D-3D-7	FNMA POOL NO 786596		1	92,701	92,218	08/01/2019
31410G-ML-4	FNMA POOL NO 888763		1	217,627	222,487	10/01/2037
31412P-GM-7	FNMA POOL NO 930904		1	196,694	199,023	04/01/2024
31415L-U4-7	FNMA POOL NO 983603		1	169,670	173,858	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	218,630	220,458	08/01/2023
3128M7-4L-7	FHLMC POOL NO G05927		1	3,212,579	3,159,692	07/01/2040
3128PP-XU-2	FHLMC POOL NO J10691		1	91,128	92,061	09/01/2024
31410T-ME-2	FNMA POOL NO 896857		1	81,250	82,624	03/01/2022
31418Q-TE-3	FNMA POOL NO AD3248		1	295,606	297,465	05/01/2025
31418U-B7-8	FNMA POOL NO AD6361		1	172,294	172,032	05/01/2040
3128PK-L6-9	FHLMC POOL NO J07549		1	207,722	209,879	04/01/2023
31402D-KK-5	FNMA POOL NO 725798		1	163,283	162,405	06/01/2034
31409U-UU-7	FNMA POOL NO 879095		1	115,840	115,402	05/01/2021
31414L-3M-8	FNMA POOL NO 969804		1	159,816	160,946	02/01/2023
31417S-BD-1	FNMA POOL NO AC5435		1	134,879	134,391	11/01/2039
31419D-K7-5	FNMA POOL NO AE3017		1	442,919	441,079	09/01/2040
3128PK-L5-1	FHLMC POOL NO J07548		1	300,902	303,634	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523		1	151,348	152,511	09/01/2024
3128PQ-Y4-7	FHLMC POOL NO J11631		1	205,745	206,798	02/01/2025
312929-P2-2	FHLMC POOL NO A83141		1	219,380	213,471	11/01/2038
31407Q-DG-8	FNMA POOL NO 837203		1	84,012	83,576	03/01/2021
31412Y-B3-5	FNMA POOL NO 938458		1	200,064	197,668	07/01/2022
31415A-T3-5	FNMA POOL NO 981270		1	175,684	179,706	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	104,467	105,626	04/01/2023
31419J-M3-9	FNMA POOL NO AE7577		1	1,628,020	1,623,624	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				22,915,598	22,897,548	XXX
3199999. Total - U.S. Special Revenues Bonds				22,915,598	22,897,548	XXX
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note		1	1,496,105	1,482,600	08/11/2017
09784Y-A#-5	Bonavista Energy Corporation Series A Senior Note		2	282,376	282,780	06/05/2017
G2614#-AA-1	DCC PLC Senior Note		2	642,894	640,788	07/11/2017
303250-C*-3	Fair Isaac Corporation Series F Senior Note		2	946,692	944,315	07/14/2017
233326-B@-5	DST Sys Inc. Del Series B Senior Note		2	1,421,679	1,418,592	08/09/2017
22053*-AH-3	Cortez Capital Corp. Senior Note		2	2,807,689	2,804,939	12/12/2017
L7272@-AF-8	Oriflame Cosmetics Global S.A. Series B Senior Note		3	3,540,221	3,490,399	04/20/2017
62962@-AA-2	NRG Energy Ctr Minneapolis LLC Senior Note		2	27,521	27,048	08/01/2017
62962@-AB-0	NRG Energy Ctr Minneapolis LLC Senior Note		2	14,954	14,703	08/01/2017
43507@-AC-0	Holiday Companies, Inc. Series C Senior Note		2	1,498,524	1,469,520	12/28/2017
91324P-CJ-9	UNITEDHEALTH GROUP INC CORP FLOATER		1FE	4,470,796	4,470,023	01/17/2017
91324P-CK-6	UNITEDHEALTH GROUP INC CORPORATE		1FE	2,984,843	2,979,851	07/17/2017
06427E-BW-0	BANK OF MONTREAL CORP FRGN FLOATER		1	4,010,963	4,004,396	09/01/2017
375558-BE-2	GILEAD SCIENCES INC CORPORATE		1FE	4,299,943	4,283,456	09/04/2018
548661-DF-1	LOWES COMPANIES INC CORP FLOATER		1FE	1,876,873	1,862,510	09/14/2018
65557C-AP-8	NORDEA BANK AB CORP FRGN FLOATER		1FE	6,370,433	6,332,532	09/17/2018
28504J-BG-4	ELECTRICITE DE FRANCE SA DISCOUNT NOTE		2FE	15,874,766	15,872,566	01/09/2017
29717P-A@-6	Essex Portfolio LP Senior Note		2FE	1,252,603	1,231,385	09/30/2017
G3469#-AA-5	FirstGroup plc Senior Note		2	2,255,577	2,230,045	10/31/2017
822582-BK-7	SHELL INTERNATIONAL FINANCE BV CORP FOREIGN		1FE	8,868,906	8,859,029	11/10/2017
81143#-AG-9	Sea Star Line, LLC Senior Secured Note		2	282,473	279,376	04/13/2018
580589-A#-6	McGrath Rentcorp Senior Note		3	225,881	223,501	04/21/2018
Q9396#-AC-5	Victoria PWR Networks Pty Ltd Senior Note		1	203,828	197,892	06/07/2018
115236-B@-9	Brown & Brown Inc Senior Note		2	2,207,477	2,156,786	09/15/2018
75737#-AF-5	Redfire Inc. Series C Senior Gtd Note		2	0	0	06/17/2019
00168@-AD-8	ALS Group General Partnership Senior Note		2	954,501	931,255	07/19/2019
25822C-C*-5	Dorel Industries Inc Senior Secured		3	3,195,385	3,166,266	06/19/2020
502175-B@-0	LTC Properties Inc Series C Senior Note		2	2,270,614	2,235,011	11/22/2021
05332*-AZ-1	Automotive Rentals, Inc. Senior Secured Note		1	654,248	653,741	01/18/2017
459200-JD-4	IBM CORP CORP FLOATER		1FE	7,470,816	7,450,038	08/18/2017
94988J-5C-7	WELLS FARGO BANK NA CORP FLOATER		1FE	13,810,549	13,782,571	09/07/2017
94988J-5B-9	WELLS FARGO BANK NA CORP FLOATER		1FE	6,232,368	6,202,157	01/22/2018
90331H-MU-4	US BANK NA MONEY MARKET		1FE	16,379,316	16,382,378	01/29/2018
17275R-AZ-5	CISCO SYSTEMS INC CORP FLOATER		1FE	9,360,135	9,312,548	02/21/2018
14912L-6P-1	CATERPILLAR FINL SVCS CORP CORPORATE		1FE	1,861,727	1,862,251	02/23/2018
14912L-6Q-9	CATERPILLAR FINL SVCS CORP CORP FLOATER		1FE	1,871,807	1,862,510	02/23/2018
17275R-BA-9	CISCO SYSTEMS INC CORPORATE		1FE	4,659,440	4,656,274	02/28/2018
084664-CF-6	BERKSHIRE HATHAWAY FIN CORP FLOATER		1FE	6,554,298	6,518,783	03/07/2018
28103*-AV-9	Edison Properties Senior Revolver		2	2,003,129	2,003,129	09/15/2018
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL CORPORATE		1FE	2,992,832	2,979,763	01/15/2019
89236T-CU-7	TOYOTA MOTOR CREDIT CORP CORPORATE		1FE	4,638,394	4,655,841	02/19/2019
89236T-CV-5	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	6,594,792	6,518,783	02/19/2019
037833-BQ-2	APPLE COMPUTER INC CORPORATE		1FE	1,679,158	1,676,041	02/22/2019
037833-BR-0	APPLE COMPUTER INC CORP FLOATER		1FE	5,664,664	5,587,529	02/22/2019
084664-CH-2	BERKSHIRE HATHAWAY FIN CORP FLOATER		1FE	3,764,281	3,725,019	03/15/2019
89114Q-AQ-1	TORONTO-DOMINION BANK/THE CORP FOREIGN		1FE	13,502,249	13,493,441	05/02/2017
13606A-XR-4	CANADIAN IMPERIAL BANK OF COMM MONEY MARKET		1FE	13,963,108	13,968,822	05/23/2018
449786-AQ-5	ING BANK NV CORP FOREIGN		1FE	4,310,492	4,310,554	03/07/2017
90261X-HL-9	UBS AG STAMFORD CORP FOREIGN		1FE	1,396,555	1,396,263	06/01/2017
90261X-HH-8	UBS AG STAMFORD CORP FOREIGN		1FE	5,777,769	5,779,404	03/26/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				209,426,645	208,669,403	XXX
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1FM	345,436	339,688	06/25/2035

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
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FE	0	0	09/25/2046
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOATER		6FE	0	0	07/25/2034
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		1FE	0	0	01/25/2037
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-1		1FM	60,110	59,126	03/25/2020
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		1FM	21,055	20,785	05/25/2034
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-6CB		1FM	59,857	51,182	04/25/2020
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FM	40,060	40,199	09/25/2019
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		1FM	11,847	11,859	06/25/2019
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		5FE	0	0	03/25/2034
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FE	0	0	06/25/2021
61916B-AJ-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATER		1FE	3,352,517	3,352,517	06/10/2019
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				3,890,885	3,875,358	XXX
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	14,044	14,085	12/10/2049
61761A-AX-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	533,196	531,982	08/15/2045
12532L-AU-9	CGGS COMMERCIAL MORTGAGE TRUST CMBS		1FM	3,768,020	3,757,306	02/15/2033
36251H-AA-0	GS MORTGAGE SECURITIES TRUST G CMBS		1FM	6,294,160	6,239,407	02/15/2033
07388Y-AF-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	8,429,314	8,439,164	06/11/2040
94988H-AB-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1FM	1,399,393	1,401,244	10/15/2045
36192P-AF-3	GS MORTGAGE SECURITIES TRUST G CMBS		1FM	1,120,283	1,119,082	11/10/2045
12626B-AB-0	COMM_13-CR10 CMBS		1FM	665,771	666,623	08/10/2046
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	1,484,159	1,491,569	10/10/2046
17321R-AB-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	2,839,889	2,872,182	11/10/2046
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1FM	13,814,578	13,905,447	02/10/2047
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	734,797	742,668	11/10/2048
90349D-AB-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1FM	933,837	933,256	08/10/2049
20173V-AF-7	GREENWICH COMMERCIAL FUNDING CMBS		1FM	8,854,316	8,905,811	12/10/2049
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1FM	569,403	568,679	08/15/2050
46631Q-AF-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	2,709,621	2,711,796	02/12/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				54,164,780	54,300,303	XXX
718282-AA-4	Philippine Power Trust I Corporate		1FE	3,071,521	3,059,052	09/26/2018
B8AOZ0-DL-2	ALZETTE LEASING LLC ABS FLOATER		1FE	4,865,229	4,850,540	08/06/2019
B8AOZ0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		1FE	4,587,181	4,583,098	07/23/2019
B8AOZ0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		1FE	4,641,478	4,637,410	07/23/2019
51507Y-AA-4	LANDMARK CDO		1FE	72,115	72,064	10/19/2020
74982N-AA-4	RACE PT V CLO LTD CLO		1FE	2,624,813	2,623,238	12/15/2022
69688X-AA-9	PALLMER SQUARE CLO CLO		1FE	12,871,798	12,872,326	10/17/2022
83105R-AB-6	SLATER MILL LOAN FUND LP CLO		1FE	691,963	691,472	08/17/2022
42983F-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD CLO		1FE	4,056,055	4,054,454	09/20/2022
04013P-AF-8	ARES CLO FUNDS CLO		1FE	12,878,282	12,876,751	04/19/2023
00084P-AS-2	ACAS CLO LTD CLO		1FE	6,046,063	6,043,684	09/20/2023
14310B-AA-9	CARLYLE CLO CLO		1FE	8,570,962	8,545,843	02/14/2025
74982L-AC-4	SANKATY CLO		1FE	3,130,300	3,116,953	02/20/2025
05377R-BD-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1FE	4,992,372	5,005,280	09/20/2019
04014J-AA-2	ARES CLO FUNDS CLO		1FE	3,493,563	3,460,173	04/15/2025
823832-AS-9	SHERIDAN SQUARE CLO LTD 2013-1 CLO		1FE	3,726,526	3,695,420	04/15/2025
03763R-AF-8	APIDOS CLO CLO		1FE	2,872,350	2,871,941	07/15/2023
000840-AA-9	ACAS CLO LTD CLO		1FE	1,116,244	1,106,893	04/20/2025
14309J-AN-7	CARLYLE CLO CLO		1FE	1,771,784	1,771,598	04/20/2022
55818F-AN-2	MADISON PARK FUNDING LTD MDPK_ CLO		1FE	8,702,059	8,700,466	08/15/2022
48274D-AA-7	KVK CLO LTD CLO		1FE	727,057	727,093	07/15/2023
04013Y-AN-2	ARES CLO LTD CLO		1FE	2,794,138	2,793,764	10/12/2023
566428-AL-2	MAREA CLO LTD MAREA_12-1A CLO		1FE	13,970,529	13,968,822	10/15/2023
00190Y-AN-5	ARES CLO FUNDS CLO		1FE	13,068,107	13,063,128	07/28/2025
30284@-AA-0	FNBM LLC Senior Secured Note		1FE	4,862,540	4,854,352	02/24/2017
12502Y-AK-9	CCR Inc. MT 100 Paymt Rights Senior Secured Note		1FE	425,365	424,886	07/10/2017
P21850-AA-3	CCR Inc. MT-100 Paymt Right MT Senior Secured Note		1FE	870,771	869,711	07/10/2017
17121F-AB-0	CHRYSLER CAP AUTO RECEIVABLES ASSET BACKED		1FE	3,127,898	3,126,167	12/17/2018
69138V-A*-2	Oxbow Resources, LLC Senior Note		1FE	2,789,685	2,742,969	08/01/2019
30284@-AB-8	FNBM LLC Senior Secured Note		1FE	559,487	558,753	02/24/2017
58768L-AD-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	10,596	10,599	08/15/2017
43814M-AB-3	HONDA_AUTO ASSET BACKED		1FE	43,142	43,144	11/20/2017
50116R-AB-2	KUBOTA EQUIPMENT ASSET BACKED		1FE	36,531	36,524	12/15/2017
38013P-AB-5	G&M FINANCE LTD ASSET BACKED		1FE	57,672	57,666	12/20/2017
05581R-AC-0	BMW AUTO ABS FLOATER		1FE	1,629,467	1,628,246	01/22/2018
02006Y-AB-1	ALLY AUTO ASSET BACKED		1FE	18,779	18,780	02/15/2018
47787W-AB-5	JOHN DEERE OWNER TRUST ASSET BACKED		1FE	215,143	215,101	06/15/2018
44891M-AC-5	HYUNDAI AUTO ABS FLOATER		1FE	1,130,929	1,129,881	07/16/2018
58768F-AC-0	MERCEDES-BENZ AUTO RECEIVABLES ABS FLOATER		1FE	7,580,623	7,571,608	07/16/2018
36250U-AC-8	G&M FINANCE LTD ABS FLOATER		1FE	3,803,762	3,796,502	07/20/2018
65478Q-AC-2	NISSAN AUTO ABS FLOATER		1FE	1,370,231	1,368,615	08/15/2018
02007X-AB-2	ALLY AUTO ASSET BACKED		1FE	1,126,817	1,126,434	10/15/2018
36251L-AC-7	G&M FINANCE LTD ABS FLOATER		1FE	875,097	873,963	10/22/2018
61916B-AE-0	MORTGAGE REPURCHASE AGREEMENT		1FE	4,747,537	4,747,537	11/10/2018
04032Y-AB-5	ARI FLEET LEASE TRUST ASSET BACKED		1FE	106,470	106,427	11/15/2018
34531A-AC-8	FORD AUTO ABS FLOATER		1FE	2,602,708	2,598,033	11/15/2018
44891B-AC-9	HYUNDAI AUTO ABS FLOATER		1FE	849,551	848,702	11/15/2018
65477X-AC-8	NISSAN AUTO ABS FLOATER		1FE	1,080,878	1,080,256	12/17/2018
02005A-DU-9	ALLY MASTER OWNER TRUST ABS FLOATER		1FE	2,421,518	2,421,719	01/15/2019
41284B-AC-0	HARLEY MOTORCYLE ABS FLOATER		1FE	35,901	35,899	01/15/2019
98161F-AC-9	WORLD OMNI AUTOMOBILE LEASE SE ABS FLOATER		1FE	2,256,848	2,253,637	02/15/2019
36251M-AC-5	G&M FINANCE LTD ABS FLOATER		1FE	932,123	931,255	02/20/2019
14313X-AH-3	CARMX_AUTO ABS FLOATER		1FE	87,801	87,756	04/15/2019
14313Y-AH-1	CARMX_AUTO ABS FLOATER		1FE	1,440,403	1,438,078	04/15/2019
17120C-AB-8	Chrysler Capital Auto Receivab ASSET BACKED		1FE	1,352,710	1,351,337	04/15/2019
61916B-AG-5	MORTGAGE REPURCHASE AGREEMENT		1FE	19,792,624	19,835,727	05/10/2019
96329*-LA-8	Wheels Senior Secured Note		1	3,264,906	3,292,917	05/27/2019
05522R-AS-7	BANK OF AMERICA CREDIT CARD TR ASSET BACKED		1FE	335,729	336,800	06/15/2019
14314M-AH-6	CARMX_AUTO ABS FLOATER		1FE	1,506,206	1,504,096	06/17/2019
98160Y-AC-9	WORLD OMNI AUTO RECEIVABLES TR ABS FLOATER		1FE	174,804	174,620	07/15/2019
14314E-AB-7	CARMX_AUTO ASSET BACKED		1FE	2,643,163	2,644,617	08/15/2019
05522R-CR-7	BANK OF AMERICA CREDIT CARD TR ABS FLOATER		1FE	502,976	502,861	09/16/2019
98162F-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	5,258,677	5,255,214	12/16/2019
161571-FW-9	CHASE ISSUANCE TRUST ABS FLOATER		1FE	998,026	996,063	04/15/2020
34528Q-EZ-3	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	2,296,480	2,290,887	07/15/2020
29372E-BH-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	382,722	381,356	09/20/2020
29372E-BL-1	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	509,535	508,680	02/22/2021
161571-HB-3	CHASE ISSUANCE TRUST ABS FLOATER		1FE	4,820,289	4,805,275	05/17/2021
361886-AM-6	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	2,190,614	2,179,136	05/17/2021
65474V-AK-7	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	1,899,346	1,881,135	06/15/2021
254683-BT-1	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	1,941,857	1,936,008	09/15/2021
29372E-BP-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	6,503,304	6,499,610	09/20/2021
05522R-CV-8	BANK OF AMERICA CREDIT CARD TR ABS FLOATER		1FE	2,428,329	2,421,262	10/15/2021
34528Q-FE-9	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	3,240,914	3,240,767	11/15/2021
29372E-BS-6	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,894,382	1,899,653	02/22/2022
63939G-AA-6	SALLIE MAE FFELP ABS FLOATER		1FE	228,511	227,992	11/25/2024
63940F-AA-5	Navient Student LN TR 2016-2 ABS FLOATER		1FE	549,464	547,463	06/25/2065
63940H-AA-1	Navient Student Loan Trust ABS FLOATER		1FE	377,901	376,842	06/25/2065
63940L-AA-2	NAVIENT STUDENT LN TR 2016-6 ABS FLOATER		1FE	1,133,224	1,132,636	03/25/2066
81880R-BF-1	SHACKLETON CLO LTD CLO		1FE	9,330,633	9,332,477	08/12/2023
818813-AQ-0	SHACKLETON I CLO LTD CLO		1FE	2,794,290	2,793,764	10/20/2023
59802Q-AJ-7	MIDOCEAN CR CLO I CLO		1FE	8,381,293	8,381,293	01/15/2024

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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
04964H-AL-2	Atrium VIII CLO		1FE	10,060,413	10,057,552	10/23/2024
74982G-AN-1	RACE PT VII CLO LTD CLO		1FE	17,697,620	17,693,841	11/08/2024
114521-AB-3	BROOKSIDE MILL CLO LTD CLO		1FE	1,860,008	1,856,846	04/17/2025
80349B-AG-2	SARATOGA INVT CORP CLO 13-1A CLO		1FE	3,722,551	3,725,019	10/20/2025
14918J-AL-4	CATHEDRAL LAKE LTD CLO		1FE	23,487,922	23,560,746	01/15/2026
87244A-BA-7	WIND RIVER CLO LTD CLO		1FE	9,966,504	9,964,426	01/15/2026
55952Y-AJ-6	MAGNETITE CLO LTD CLO		1FE	17,101,416	17,135,088	04/15/2026
03764X-AH-0	APIDOS CLO CLO		1FE	2,793,764	2,793,764	04/17/2026
88432C-AA-4	WIND RIVER CLO LTD CLO		1FE	560,266	559,013	04/18/2026
92915P-AA-3	VOYA CLO LTD CLO		1FE	13,726,118	13,736,008	04/18/2026
48274L-AA-9	KVK CLO LTD CLO		1FE	1,445,247	1,444,425	05/15/2026
006278-AC-9	Adams Mill CLO Ltd CLO		1FE	1,856,372	1,852,241	07/15/2026
36320F-AG-8	GALAXY XVII CLO LTD CLO		1FE	5,820,523	5,820,342	07/15/2026
04941M-AE-5	ATLAS SENIOR LOAN FUND LTD CLO CLO		1FE	14,104,536	14,091,934	07/16/2026
92912Q-AA-4	VOYA CLO LTD CLO		1FE	1,481,212	1,480,580	07/25/2026
14889H-AJ-8	CATAMARAN CLO LTD CLO		1FE	6,513,774	6,518,783	10/18/2026
03765L-AJ-1	APIDOS CLO CLO		1FE	1,862,510	1,862,510	01/16/2027
44929F-AA-0	ICG US CLO LTD CLO		1FE	3,802,268	3,810,757	01/25/2027
89473L-AG-9	TREMAN PK CLO CLO		1FE	930,789	931,255	04/20/2027
67108B-AJ-4	OZLM FUNDING LTD CLO		1FE	11,177,471	11,175,057	10/30/2027
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				409,142,954	408,995,333	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				676,625,262	675,840,395	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				209,426,645	208,669,403	XXX
6299999. Total - Residential Mortgage-Backed Securities				26,806,482	26,772,906	XXX
6399999. Total - Commercial Mortgage-Backed Securities				54,164,780	54,300,303	XXX
6499999. Total - Other Loan-Backed and Structured Securities				409,142,954	408,995,333	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				699,540,860	698,737,944	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	706101194,Carson,California			8,573	8,517	
000000-00-0	706101892,Cambridge,Massachusetts			7,594	7,478	
000000-00-0	706102237,Goleta,California			67,464	61,559	
000000-00-0	706103747,Edgewood,Maryland			35,518	32,895	
000000-00-0	706103872,Laurel,Maryland			25,682	23,067	
000000-00-0	706105113,Marietta,Georgia			103,373	100,685	
000000-00-0	706106413,Boston,Massachusetts			629,011	623,434	
000000-00-0	706108332,Cypress,Texas			203,997	203,292	
000000-00-0	706108409,Sugar Land,Texas			236,787	234,018	
000000-00-0	706108551,Santa Monica,California			3,196,569	3,189,006	
000000-00-0	706108758,Cypress,Texas			43,839	43,679	
000000-00-0	706108816,Woodland Hills,California			1,891,875	1,862,510	
000000-00-0	706109079,Saint Louis,Missouri			1,032,388	1,032,388	
000000-00-0	706109080,Northborough,Massachusetts			1,663,775	1,665,357	
000000-00-0	706109090,Garden Grove,California			325,471	325,471	
000000-00-0	706109215,Washington,District of Columbia			2,785,432	2,778,029	
000000-00-0	706109293,Fremont,California			1,905,519	1,871,822	
000000-00-0	706109365,Austin,Texas			2,640,678	2,607,513	
000000-00-0	706109370,Diamond Bar,California			5,699,279	5,699,279	
000000-00-0	706109378,Westminster,Colorado			3,115,713	3,069,416	
000000-00-0	706109393,Lyndhurst,New Jersey			1,946,981	1,916,308	
000000-00-0	706109404,Atlanta,Georgia			1,042,315	1,042,465	
000000-00-0	706109674,Torrance,California			2,771,273	2,771,428	
000000-00-0	706109698,Phoenix,Arizona			1,000,101	996,283	
000000-00-0	706109802,Brookfield,Illinois			577,100	577,100	
000000-00-0	706109885,Dallas,Texas			2,179,136	2,179,136	
000000-00-0	706110008,Orlando,Florida			9,312,548	9,312,548	
000000-00-0	706110053,Lantana,Florida			3,184,891	3,184,891	
000000-00-0	706110073,Minneapolis,Minnesota			2,859,146	2,808,664	
000000-00-0	706110131,St Petersburg,Florida			891,684	890,677	
000000-00-0	706110136,Orlando,Florida			4,037,921	4,037,921	
000000-00-0	706110142,Tampa,Florida			2,502,320	2,490,593	
000000-00-0	706110187,Washington,District of Columbia			2,374,179	2,346,602	
000000-00-0	706110249,Atlanta,Georgia			4,307,664	4,214,000	
000000-00-0	717609124,DECATUR,Illinois			380,495	367,846	
000000-00-0	717609126,Pasco,Washington			57,912	55,875	
000000-00-0	717609173,Jordan Valley,Oregon			153,016	142,134	
000000-00-0	717609221,Hernando,Mississippi			31,670	31,673	
000000-00-0	717609767,DECATUR,Illinois			109,273	104,083	
000000-00-0	717609889,Saint Helena,California			8,589	8,244	
000000-00-0	717610418,DECATUR,Illinois			115,852	115,766	
000000-00-0	717610555,Pine Bluff,Arkansas			135,719	135,730	
000000-00-0	717610714,Sonoma,California			2,345,557	2,310,108	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				67,943,882	67,479,488	XXX
00084B-PH-1	ABN AMRO FUNDING USA LLC DISCOUNT NOTE			4,650,134	4,650,134	02/17/2017
B8A3RZ-5Z-6	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO	RR		2,155,053	2,155,053	03/29/2017
30287@-AB-5	FLS 2016 Owner I, LLC Debt in a Project			4,778,558	4,778,558	03/31/2017
44988K-AU-3	ING US FUNDING LLC MONEY MARKET			2,793,764	2,793,764	05/03/2017
44988K-AV-1	ING US FUNDING LLC MONEY MARKET			9,312,548	9,312,548	05/15/2017
MMFCRO-LD-4	DRYDEN CORE FUND MM SER MMMF MONEY MARKET			0	0	07/08/2017
78012K-BG-1	ROYAL BANK OF CANADA CORP FRGN FLOATER			1,862,353	1,862,353	02/03/2017
06417H-E3-6	BANK OF NOVA SCOTIA CORP FRGN FLOATER			931,005	931,005	02/23/2017
05526L-N5-2	BASF SE DISCOUNT NOTE			22,347,184	22,347,184	01/05/2017
48246T-P1-1	KFW DISCOUNT NOTE			10,236,657	10,236,657	02/01/2017
2332K4-EY-6	DNB BANK ASA FRGN			9,312,548	9,312,548	03/10/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				68,379,804	68,379,804	XXX
8574P1-JC-1	STATE STREET BANK AND TRUST CO MONEY MARKET			14,900,076	14,900,076	02/07/2017
60688D-AK-0	MIZUHO SECURITIES USA INC MONEY MARKET			12,211,049	12,211,049	03/24/2017
8574P1-KM-7	STATE STREET BANK AND TRUST CO MONEY MARKET			9,312,548	9,312,548	04/18/2017
89113E-2G-0	TORONTO-DOMINION BANK/THE MONEY MARKET			4,657,094	4,657,094	02/01/2017
06427K-4B-0	BANK OF MONTREAL MONEY MARKET			9,312,548	9,312,548	03/10/2017
65602U-FY-9	NORINCHUKIN BANK (NEW YORK BRA MONEY MARKET			5,587,529	5,587,529	01/27/2017
06538N-HX-8	BANK OF TOKYO-MITSUBISHI UFJ L MONEY MARKET			4,656,308	4,656,308	01/31/2017
21684B-J8-8	COOPERATIEVE RABOBANK UA (NEW MONEY MARKET			9,312,548	9,312,548	02/01/2017
63873F-Z8-4	NATIXIS SA MONEY MARKET			9,312,548	9,312,548	02/08/2017
86563Y-CZ-4	SUMITOMO MITSUI BANKING CORP MONEY MARKET			18,625,096	18,625,096	02/27/2017
60689D-P5-6	MIZUHO BANK LTD MONEY MARKET			13,968,822	13,968,822	04/13/2017
83050F-MT-5	SKANDINAVISKA ENSKILDA BANKEN MONEY MARKET			9,312,548	9,312,548	04/18/2017
86958J-DY-2	SVENSKA HANDELSBANKEN AB MONEY MARKET			18,625,096	18,625,096	05/15/2017
65558L-SN-3	NORDEA BANK FINLAND PLC MONEY MARKET			18,625,096	18,625,096	09/06/2017
9099999. Total - Cash (Schedule E Part 1 type)				158,418,902	158,418,902	XXX
22404A-N3-3	COX ENTERPRISES DISCOUNT NOTE			9,311,802	9,311,802	01/03/2017
87183A-N3-3	SYSCO CORP DISCOUNT NOTE			5,773,420	5,773,420	01/03/2017
B8A3VD-9K-9	WEINGARTEN RLTY INVS MONEY MARKET			8,753,795	8,753,795	01/03/2017
3024X2-N4-4	FMC Technologies, Inc. DISCOUNT NOTE			4,842,081	4,842,081	01/04/2017

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
87183A-N4-1	SYSCO CORP DISCOUNT NOTE			9,311,679	9,311,679	01/04/2017
3016E2-N5-8	EXELON GENERATION CO LLC DISCOUNT NOTE			1,862,282	1,862,282	01/05/2017
50104L-N5-8	KROGER CO DISCOUNT NOTE			3,352,174	3,352,174	01/05/2017
26000L-N6-1	DOVER CORP DISCOUNT NOTE			1,862,238	1,862,238	01/06/2017
3016E2-N6-6	EXELON GENERATION CO LLC DISCOUNT NOTE			5,772,897	5,772,897	01/06/2017
47836J-N9-6	JOHNSON CONTROLS INC DISCOUNT NOTE			931,037	931,037	01/09/2017
9288N2-N9-9	Volvo Try Nr Am DISCOUNT NOTE			2,793,100	2,793,100	01/09/2017
58155K-NA-0	MCKESSON CORP DISCOUNT NOTE			3,724,060	3,724,060	01/10/2017
80686D-NA-8	SCHLUMBERGER HOLDINGS CORP DISCOUNT NOTE			3,910,273	3,910,273	01/10/2017
9288N2-NA-6	Volvo Try Nr Am DISCOUNT NOTE			3,537,808	3,537,808	01/10/2017
0255E2-NB-2	AMERICAN ELECTRIC POWER CO. DISCOUNT NOTE			2,048,163	2,048,163	01/11/2017
29380B-NB-6	ENTERPRISE PRODUCTS OPERATING DISCOUNT NOTE			8,378,802	8,378,802	01/11/2017
0255E2-NC-0	AMERICAN ELECTRIC POWER CO. DISCOUNT NOTE			2,606,677	2,606,677	01/12/2017
29380B-NC-4	ENTERPRISE PRODUCTS OPERATING DISCOUNT NOTE			9,309,503	9,309,503	01/12/2017
50104L-NC-3	KROGER CO DISCOUNT NOTE			4,282,502	4,282,502	01/12/2017
00118T-ND-3	AGL CAP CORP DISCOUNT NOTE			1,489,471	1,489,471	01/13/2017
27743J-ND-1	EASTMAN CHEMICAL DISCOUNT NOTE			1,117,111	1,117,111	01/13/2017
9288N2-ND-0	Volvo Try Nr Am DISCOUNT NOTE			2,234,214	2,234,214	01/13/2017
00118T-NH-4	AGL CAP CORP DISCOUNT NOTE			2,978,598	2,978,598	01/17/2017
2574P0-NH-3	DOMINION RESOURCES INC DISCOUNT NOTE			5,398,733	5,398,733	01/17/2017
42824E-NH-4	HEWLETT PACKARD ENTERPRISE CO DISCOUNT NOTE			2,289,736	2,289,736	01/17/2017
57163T-NH-8	MARRIOTT INTERNATIONAL INC DISCOUNT NOTE			5,398,637	5,398,637	01/17/2017
3024X2-NJ-1	FMC Technologies, Inc. DISCOUNT NOTE			744,599	744,599	01/18/2017
27743J-NK-5	EASTMAN CHEMICAL DISCOUNT NOTE			2,233,771	2,233,771	01/19/2017
3024X2-NK-8	FMC Technologies, Inc. DISCOUNT NOTE			1,303,007	1,303,007	01/19/2017
03209L-NL-6	AMPHENOL CORP DISCOUNT NOTE			5,025,803	5,025,803	01/20/2017
42824E-NL-5	HEWLETT PACKARD ENTERPRISE CO DISCOUNT NOTE			6,514,896	6,514,896	01/20/2017
84757A-NL-6	SPECTRA ENERGY PARTNERS LP DISCOUNT NOTE			3,350,482	3,350,482	01/20/2017
84757A-NP-7	SPECTRA ENERGY PARTNERS LP DISCOUNT NOTE			2,791,784	2,791,784	01/23/2017
26244H-NQ-2	DUKE ENERGY CORP DISCOUNT NOTE			1,675,102	1,675,102	01/24/2017
57163T-NQ-8	MARRIOTT INTERNATIONAL INC DISCOUNT NOTE			2,605,581	2,605,581	01/24/2017
B8A3XN-E1-1	DUPONT TEIJIN FILMS U.S. L.P MONEY MARKET			8,567,544	8,567,544	01/27/2017
1518T2-P6-5	CENTERPOINT ENERGY INC DISCOUNT NOTE			3,720,735	3,720,735	02/06/2017
1518T2-P8-1	CENTERPOINT ENERGY INC DISCOUNT NOTE			1,860,249	1,860,249	02/08/2017
B8A3SU-PT-8	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO	RR		1,676,259	1,676,259	02/10/2017
57163T-PF-0	MARRIOTT INTERNATIONAL INC DISCOUNT NOTE			371,948	371,948	02/15/2017
B8A3WT-NL-5	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO	RR		2,235,011	2,235,011	03/15/2017
B8A3XT-CY-8	Canadian Imperial Bk Comrc MONEY MARKET			7,123,168	7,123,168	01/03/2017
86723A-ND-0	SUNCOR ENERGY INC DISCOUNT NOTE			1,303,287	1,303,287	01/13/2017
86723A-NH-1	SUNCOR ENERGY INC DISCOUNT NOTE			3,164,746	3,164,746	01/17/2017
05531M-N5-3	BAT INTL FIN PLC DISCOUNT NOTE			5,773,074	5,773,074	01/05/2017
2332K0-ND-0	DNB BANK ASA DISCOUNT NOTE			5,586,393	5,586,393	01/13/2017
25156K-ND-2	DEUTSCHE TELEKOM AG DISCOUNT NOTE			5,399,387	5,399,387	01/13/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				186,297,619	186,297,619	XXX
000000-00-0	Interest Rate Swap			(4,366)	(4,366)	03/06/2017
000000-00-0	Interest Rate Swap			(11,155)	(11,155)	09/05/2017
000000-00-0	Interest Rate Swap			711	711	06/04/2017
000000-00-0	Interest Rate Swap			227	227	06/16/2017
000000-00-0	Interest Rate Swap			584	584	07/11/2017
000000-00-0	Interest Rate Swap			661	661	07/14/2017
000000-00-0	Interest Rate Swap			159	159	08/09/2017
000000-00-0	Interest Rate Swap			(1,691)	(1,691)	12/12/2017
000000-00-0	Interest Rate Swap			(279)	(279)	04/20/2017
000000-00-0	Interest Rate Swap			2	2	07/22/2017
000000-00-0	Interest Rate Swap			838	838	02/01/2017
000000-00-0	Interest Rate Swap			4,517	4,517	10/01/2017
000000-00-0	Interest Rate Swap			4,528	4,528	12/18/2017
000000-00-0	Interest Rate Swap			13,858	13,858	06/01/2018
000000-00-0	Interest Rate Swap			11,917	11,917	01/01/2019
000000-00-0	Interest Rate Swap			30,390	30,390	06/01/2019
000000-00-0	Interest Rate Swap			26,746	26,746	12/01/2019
000000-00-0	Interest Rate Swap			21,095	21,095	06/01/2020
000000-00-0	Interest Rate Swap			3,862	3,862	11/01/2020
000000-00-0	Interest Rate Swap			(1,718)	(1,718)	01/01/2017
000000-00-0	Interest Rate Swap			(3,991)	(3,991)	02/01/2017
000000-00-0	Interest Rate Swap			7,097	7,097	05/02/2017
000000-00-0	Interest Rate Swap			10,895	10,895	06/15/2017
000000-00-0	Interest Rate Swap			4,075	4,075	08/01/2017
000000-00-0	Interest Rate Swap			15,572	15,572	01/26/2018
000000-00-0	Interest Rate Swap			50,867	50,867	01/28/2018
000000-00-0	Interest Rate Swap			86,156	86,156	02/08/2018
000000-00-0	Interest Rate Swap			30,067	30,067	02/25/2018
000000-00-0	Interest Rate Swap			56,683	56,683	05/20/2018
000000-00-0	Interest Rate Swap			125,939	125,939	09/17/2018
000000-00-0	Interest Rate Swap			7,675	7,675	01/08/2019
000000-00-0	Interest Rate Swap			78,006	78,006	02/19/2019
000000-00-0	Interest Rate Swap			26,365	26,365	05/26/2019
9299999. Total - Other Assets				596,292	596,292	XXX
9999999 - Totals				1,181,177,360	1,179,910,050	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 225,289,165 — Book/Adjusted Carrying Value $ 223,951,603
2. Average balance for the year — Fair Value $ 1,238,806,947 — Book/Adjusted Carrying Value $ 1,213,871,852

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 - CALIFORNIA	CONCORD, CA		0.000	0	0	617,598	XXX
BANK OF COMMERCE	STILLWELL, OK		0.004	700	0	200,000	XXX
BANK OF MONTREAL	TORONTO-ONT, CAN		0.000	0	0	456,463	XXX
CARVER STATE BANK	SAVANNAH, GA		0.003	254	0	100,000	XXX
CENTRAL BANK OF KANSAS CITY - GLADSTONE	GLADSTONE, MO		0.003	76	0	100,000	XXX
CENTRAL BANK OF KANSAS CITY - ST LOUIS	ST LOUIS, MO		0.003	526	0	100,000	XXX
CITIBANK	NEW CASTLE, DE		0.000	0	0	(359,635,611)	XXX
CITIBANK - BEIJING CHINA	BEIJING, CN		0.000	0	0	5,625	XXX
CITIBANK - KUALA LUMPUR MALAYSIA	KUALA LUMPUR, MY		0.000	0	0	22,392	XXX
CITIBANK - NEW YORK	NEW YORK, NY		0.000	0	0	66,698,754	XXX
CITIZENS SAVINGS BANK & TRUST	NASHVILLE, TN		0.005	451	0	100,000	XXX
CITIZENS TRUST BANK	ATLANTA, GA		0.002	150	0	100,000	XXX
CITY NATIONAL BANK OF NEW JERSEY	NEWARK, NJ		0.004	402	0	100,225	XXX
COMMERCE BANK NA	LAREDO, TX		0.005	999	0	0	XXX
COMMONWEALTH NATIONAL BANK	MOBILE, AL		0.002	160	0	100,000	XXX
FEDERAL HOME LOAN BANK OF NEW YORK	NEW YORK, NY		0.000	0	0	200	XXX
FIRST INDEPENDENCE BANK OF DETROIT	DETROIT, MI		0.006	559	0	100,000	XXX
FIRST NATIONAL BANK & TRUST COMPANY	SHAWNEE, OK		0.005	1,011	0	200,000	XXX
FIRST STATE BANK OF PORTOR	LOCUST GROVE, OK		0.005	505	0	100,000	XXX
INDUSTRIAL BANK NA	WASHINGTON, DC		0.003	301	0	100,000	XXX
INTERNATIONAL BANK OF CHICAGO	CHICAGO, IL		0.005	1,005	0	200,000	XXX
INTERNATIONAL BANK OF COMMERCE	LAREDO, TX		0.005	999	0	0	XXX
INTERNATIONAL BANK OF COMMERCE- TX	BROWNSVILLE, TX		0.005	999	0	0	XXX
JP MORGAN CHASE BANK	NEW YORK, NY		0.000	0	0	83,506,922	XXX
JP MORGAN CHASE BANK - LONDON	LONDON, ENG		(0.004)	(19,168)	(1)	23,036,524	XXX
LIBERTY BANK AND TRUST - NEW ORLEANS	NEW ORLEANS, LA		0.005	461	0	100,000	XXX
LIBERTY BANK AND TRUST - OPELOUSAS	OPELOUSAS, LA		0.005	461	0	100,000	XXX
LUMBEE GUARANTY BANK	PEMBROKE, NC		0.004	809	0	200,000	XXX
MECHANICS AND FARMERS BANK	DURHAM, NC		0.002	151	0	100,000	XXX
METROPOLITAN BANK	OAKLAND, CA		0.002	152	0	100,000	XXX
PACIFIC GLOBAL	CHICAGO, IL		0.005	506	0	100,000	XXX
PNC BANK- N A	PHILADELPHIA, PA		0.000	0	0	4,332,301	XXX
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT, CAN		0.000	0	0	12,392	XXX
SEAWAY NATIONAL BANK OF CHICAGO	CHICAGO, IL		0.009	902	0	0	XXX
STATE BANK OF TEXAS	DALLAS, TX		0.007	702	0	100,000	XXX
THE BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	(7,730,081)	XXX
THE HARBOR BANK OF MARYLAND	BALTIMORE, MD		0.002	202	0	100,000	XXX
TRI-STATE BANK OF MEMPHIS	MEMPHIS, TN		0.001	100	0	100,000	XXX
UMB - BANK	KANSAS CITY, MO		0.000	0	0	382,917	XXX
UNITY NATIONAL BANK	HOUSTON, TX		0.003	250	0	100,000	XXX
US BANK	SAINT PAUL, MN		0.000	0	0	298,674	XXX
WELLS FARGO - DELAWARE	WILMINGTON, DE		0.000	0	0	(3,132,300)	XXX
WELLS FARGO - NEW JERSEY	NEWARK, NJ		0.000	0	0	(156,525,958)	XXX
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC		0.000	0	0	(79,975,860)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA		0.000	0	0	(36,274,219)	XXX
BANK OF MONTREAL	Chicago, IL		0.011	669,484	117,690	165,000,000	XXX
BANK OF TOKYO-MITSUBISHI	New York, NY		0.005	141,725	99,722	75,000,182	XXX
BNP PARIBAS SA	New York, NY		0.003	57,167	0	0	XXX
BRANCH BANKING AND TRUST	Winston-Salem, NC		0.002	111,194	0	0	XXX
CIC CREDIT INDUS ET COMM	New York, NY		0.005	28,581	0	0	XXX
COOPERATIEVE RABOBANK UA	New York, NY		0.003	287,216	62,378	74,033,247	XXX
CREDIT AGRICOLE CORPORAT	New York, NY		0.003	62,115	0	0	XXX
DNB BANK ASA	New York, NY		0.003	38,413	0	0	XXX
MIZUHO BANK LTD	New York, NY		0.011	157,118	146,889	125,000,000	XXX
MIZUHO SECURITIES USA IN	New York, NY		0.015	(238,114)	35,270	65,562,341	XXX
NATIXIS SA	New York, NY		0.006	104,650	100,125	75,000,000	XXX
NORDEA BK FINLAND NY	New York, NY		0.006	338,847	104,462	100,000,000	XXX
NORINCHUKIN BANK (NEW YO	New York, NY		0.005	44,098	90,078	55,000,000	XXX
ROYAL BANK OF CANADA	New York, NY		0.006	240,250	0	0	XXX
SKANDINAVISKA ENSKILDA BANKEN AB	New York, NY		0.006	187,940	21,960	50,000,000	XXX
STATE STREET BK & TR CO	Boston, MA		0.007	895,669	238,196	180,000,000	XXX
SUMITOMO MITSUI BK NY	New York, NY		0.011	750,569	44,524	170,000,827	XXX
SUMITOMO MITSUI TRUST BA	New York, NY		0.003	39,846	40,014	25,000,000	XXX
SVENSKA HANDELSBANKEN AB	New York, NY		0.007	721,961	58,739	100,000,000	XXX
SWEDBANK AB	New York, NY		0.003	76,180	0	0	XXX
TORONTO DOMINION BK	New York, NY		0.009	65,480	31,459	45,009,456	XXX
UBS AG STAMFORD	Stamford, CT		0.010	726,029	47,419	50,000,000	XXX
WELLS FARGO BANK NA	Sioux Falls, SD		0.011	290,744	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	5,791,787	1,238,924	893,403,011	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	5,791,787	1,238,924	893,403,011	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	5,791,787	1,238,924	893,403,011	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(635,715,842)	4. April	(533,756,256)	7. July	(483,702,606)	10. October	891,043,314
2. February	(518,289,517)	5. May	(637,463,390)	8. August	(547,790,261)	11. November	758,297,958
3. March	(139,485,698)	6. June	158,697,865	9. September	416,555,705	12. December	893,403,014

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
TREASURY BILL TREASURY BILL		12/28/2016	0.270	01/12/2017	49,994,042	0	1,625
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					49,994,042	0	1,625
0599999. Total - U.S. Government Bonds					49,994,042	0	1,625
ONTARIO (PROVINCE OF) DISCOUNT NOTE		12/29/2016	0.630	02/01/2017	29,983,725	0	1,050
PROV. OF ALBERTA DPN DISCOUNT NOTE		12/23/2016	0.510	01/17/2017	134,192	0	17
QUEBEC (PROVINCE OF) DISCOUNT NOTE		12/28/2016	0.740	02/27/2017	29,964,850	0	1,850
Toronto Dominion Hldgs DISCOUNT NOTE		12/23/2016	1.080	03/23/2017	33,917,380	0	9,180
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations					94,000,147	0	12,097
1099999. Total - All Other Government Bonds					94,000,147	0	12,097
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		11/08/2016	0.441	02/08/2017	239,885,768	0	159,324
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		11/04/2016	0.420	02/03/2017	141,745,407	0	95,951
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		10/24/2016	0.310	01/06/2017	16,314,298	0	9,694
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		11/04/2016	0.420	02/01/2017	49,981,917	0	32,083
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					447,927,389	0	297,052
3199999. Total - U.S. Special Revenues Bonds					447,927,389	0	297,052
STIFs - Subsidiary Accounts SSLM ALM		12/30/2016	0.410	01/01/2017	28,558,837	(681)	(9,273)
Adelante Media Group, LLC Term Loan A PIK Note		12/30/2016	8.000	01/01/2017	12	0	0
AGL CAP CORP DISCOUNT NOTE	LS	11/29/2016	1.070	01/13/2017	7,997,120	0	7,920
AGL CAP CORP DISCOUNT NOTE	LS	12/15/2016	1.080	01/17/2017	15,992,391	0	8,084
AMERICAN ELECTRIC POWER CO. DISCOUNT NOTE	LS	12/21/2016	1.050	01/11/2017	10,996,792	0	3,529
AMERICAN ELECTRIC POWER CO. DISCOUNT NOTE	LS	12/22/2016	1.050	01/12/2017	13,995,508	0	4,083
AMPHENOL CORP DISCOUNT NOTE	LS	12/19/2016	1.120	01/20/2017	26,984,040	0	10,920
AUSTRALIA AND NEW ZEALAND BANK MONEY MARKET		12/30/2016	0.670	01/03/2017	65,000,000	2,419	0
BAT INTL FIN PLC DISCOUNT NOTE	LS	12/22/2016	1.100	01/05/2017	30,996,211	0	9,472
BMW US CAP LLC DISCOUNT NOTE		12/22/2016	0.770	02/21/2017	49,945,458	0	10,694
BNP SA (REPO DEALER) TRI PARTY REPO	RR	12/30/2016	0.500	01/03/2017	50,000,000	1,389	0
CALYON MONEY MARKET		12/30/2016	0.530	01/03/2017	66,122,000	1,947	0
Canadian Imperial Bk Comrc MONEY MARKET	LS	12/30/2016	0.520	01/03/2017	101,806,000	2,941	0
CARGILL INC DISCOUNT NOTE		12/22/2016	0.740	01/04/2017	49,996,917	0	10,278
CENTERPOINT ENERGY INC DISCOUNT NOTE	LS	12/22/2016	1.150	02/08/2017	9,987,861	0	3,194
CENTERPOINT ENERGY INC DISCOUNT NOTE	LS	12/22/2016	1.150	02/06/2017	19,977,000	0	6,389
COX ENTERPRISES DISCOUNT NOTE	LS	12/27/2016	1.020	01/03/2017	49,997,167	0	7,083
CREDIT AGRICOLE CORPORATE TRI PARTY REPO	RR	12/30/2016	0.510	01/03/2017	100,000,000	2,833	0
DEUTSCHE TELEKOM AG DISCOUNT NOTE	LS	12/15/2016	1.050	01/13/2017	28,989,850	0	14,379
DNB BANK ASA DISCOUNT NOTE	LS	12/30/2016	0.610	01/13/2017	29,993,900	0	1,017
DNB BANK ASA DISCOUNT NOTE		10/25/2016	0.735	01/25/2017	24,987,750	0	34,708
DOMINION RESOURCES INC DISCOUNT NOTE	LS	11/17/2016	1.060	01/17/2017	28,986,338	0	38,425
DOVER CORP DISCOUNT NOTE	LS	12/22/2016	1.050	01/06/2017	9,998,542	0	2,917
DUKE ENERGY CORP DISCOUNT NOTE	LS	12/15/2016	1.080	01/24/2017	8,993,790	0	4,590
DUPONT TEIJIN FILMS U.S. L.P MONEY MARKET	LS	12/28/2016	1.150	01/27/2017	46,000,000	5,878	0
EASTMAN CHEMICAL DISCOUNT NOTE	LS	12/15/2016	1.060	01/13/2017	5,997,880	0	3,003
EASTMAN CHEMICAL DISCOUNT NOTE	LS	12/21/2016	1.110	01/19/2017	11,993,340	0	4,070
ENTERPRISE PRODUCTS OPERATING DISCOUNT NOTE	LS	11/29/2016	1.070	01/11/2017	44,986,625	0	44,138
ENTERPRISE PRODUCTS OPERATING DISCOUNT NOTE	LS	11/28/2016	1.070	01/12/2017	49,983,653	0	50,528
EXELON GENERATION CO LLC DISCOUNT NOTE		12/19/2016	1.100	01/06/2017	30,995,264	0	12,314
EXELON GENERATION CO LLC DISCOUNT NOTE	LS	12/20/2016	1.100	01/05/2017	9,998,778	0	3,667
FMC Technologies, Inc. DISCOUNT NOTE	LS	12/15/2016	1.150	01/19/2017	6,995,975	0	3,801
FMC Technologies, Inc. DISCOUNT NOTE	LS	12/21/2016	1.150	01/18/2017	3,997,828	0	1,406
FMC Technologies, Inc. DISCOUNT NOTE	LS	11/02/2016	1.110	01/04/2017	25,997,617	0	47,667
GUGGENHEIM SECURITIES LLC TRI PARTY REPO	RR	12/28/2016	0.580	01/03/2017	75,000,000	4,833	0
HEWLETT PACKARD ENTERPRISE CO DISCOUNT NOTE	LS	12/21/2016	1.130	01/17/2017	12,293,823	0	4,247
HEWLETT PACKARD ENTERPRISE CO DISCOUNT NOTE	LS	12/21/2016	1.130	01/20/2017	34,979,126	0	12,085
JOHNSON CONTROLS INC DISCOUNT NOTE	LS	12/21/2016	1.050	01/09/2017	4,998,833	0	1,604
KFW DISCOUNT NOTE		11/08/2016	0.800	02/06/2017	29,976,000	0	36,000
KFW DISCOUNT NOTE		10/05/2016	0.750	01/04/2017	19,998,750	0	36,250
KROGER CO DISCOUNT NOTE		12/29/2016	0.970	01/12/2017	22,993,183	0	1,859
KROGER CO DISCOUNT NOTE	LS	12/29/2016	0.920	01/05/2017	17,998,160	0	1,380
MARRIOTT INTERNATIONAL INC DISCOUNT NOTE	LS	12/21/2016	1.190	02/15/2017	1,997,025	0	727
MARRIOTT INTERNATIONAL INC DISCOUNT NOTE	LS	11/18/2016	1.100	01/17/2017	28,985,822	0	36,331
MARRIOTT INTERNATIONAL INC DISCOUNT NOTE	LS	11/30/2016	1.160	01/24/2017	13,989,624	0	14,436
MCKESSON CORP DISCOUNT NOTE	LS	12/29/2016	1.030	01/10/2017	19,994,850	0	1,717
MERRILL LYNCH (REPO DEALER) TRI PARTY REPO	RR	11/10/2016	3.232	02/10/2017	9,000,000	43,076	0

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
MERRILL LYNCH (REPO DEALER) TRI PARTY REPO	RR	12/14/2016	3.313	03/15/2017	12,000,000	18,776	0
MICROSOFT CORP DISCOUNT NOTE		11/08/2016	0.740	02/07/2017	34,973,381	0	38,850
NATIXIS SA MONEY MARKET		12/30/2016	0.550	01/03/2017	70,000,000	2,139	0
NOVARTIS FINANCE CORP. DISCOUNT NOTE		12/22/2016	0.740	01/24/2017	49,976,361	0	10,278
SCHLUMBERGER HOLDINGS CORP DISCOUNT NOTE	LS	11/30/2016	1.020	01/10/2017	20,994,645	0	19,040
SPECTRA ENERGY PARTNERS LP DISCOUNT NOTE	LS	12/22/2016	1.160	01/23/2017	14,989,367	0	4,833
SPECTRA ENERGY PARTNERS LP DISCOUNT NOTE	LS	12/15/2016	1.150	01/20/2017	17,989,075	0	9,775
SUMITOMO MITSUI TRUST BANK LTD DISCOUNT NOTE		12/23/2016	0.850	01/12/2017	23,993,767	0	5,100
SUNCOR ENERGY INC DISCOUNT NOTE	LS	12/19/2016	1.080	01/13/2017	6,997,480	0	2,730
SUNCOR ENERGY INC DISCOUNT NOTE	LS	12/19/2016	1.080	01/17/2017	16,991,840	0	6,630
SYSCO CORP DISCOUNT NOTE	LS	12/19/2016	1.120	01/03/2017	30,998,071	0	12,538
SYSCO CORP DISCOUNT NOTE	LS	12/19/2016	1.120	01/04/2017	49,995,333	0	20,222
Ultra Resources Senior Unsecured		12/30/2016	7.310	01/01/2017	2,422,756	0	0
Volvo Try Nr Am DISCOUNT NOTE	LS	12/21/2016	1.070	01/13/2017	11,995,720	0	3,923
Volvo Try Nr Am DISCOUNT NOTE	LS	12/20/2016	1.070	01/09/2017	14,996,433	0	5,350
Volvo Try Nr Am DISCOUNT NOTE	LS	12/27/2016	1.120	01/10/2017	18,994,843	0	4,797
WEINGARTEN RLTY INVS MONEY MARKET	LS	11/30/2016	0.950	01/03/2017	47,000,000	39,689	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,804,764,710	125,240	629,705
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					1,804,764,710	125,240	629,705
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					2,396,686,288	125,240	940,480
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					2,396,686,288	125,240	940,480
8699999 - Total Cash Equivalents					2,396,686,288	125,240	940,480

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	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			0	0	0	0
4. Arkansas AR	B	RSD by INS Code Sec. 23-63-206	0	0	156,923	174,300
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by INS Code Sec. 33-3-8 and 33-3-9 and 34-9-129	0	0	52,308	58,100
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			0	0	0	0
23. Michigan MI			0	0	0	0
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	B	RSD by INS Code Sec. 680A. 140	0	0	418,460	464,800
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	B	RSD by INS Code Sec. 17B: 18-37c&d	1,804,932	2,517,788	0	0
32. New Mexico NM	B	RSD by INS Code Sections 59A-5-18	0	0	203,308	237,569
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by INS Code Article 5, Section 58	0	0	499,778	604,215
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			0	0	0	0
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			0	0	0	0
47. Virginia VA			0	0	0	0
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			0	0	0	0
55. U.S. Virgin Islands VI	B	RSD by INS Code Title 22 Sec. 207	0	0	575,383	639,100
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	30,000	30,000
59. Subtotal	XXX	XXX	1,804,932	2,517,788	1,936,160	2,208,084
DETAILS OF WRITE-INS						
5801. Korea		RSD for a license as a foreign insurance underwriter in the Republic.	0	0	30,000	30,000
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	30,000	30,000

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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
Bonds - U.S. Governments - Issuer Obligations																					
912803-AN-3	United States Treasury STRIP	@RA			1	13,917,291	98.6500	49,326,000	50,000,000	45,711,031	0	2,891,629	0	0	0.000	6.643	N/A	0	0	06/15/1999	05/15/2018
912803-AP-8	United States Treasury STRIP	@RA			1	35,165,233	97.9800	103,659,544	105,800,000	94,156,517	0	5,683,194	0	0	0.000	6.325	N/A	0	0	06/29/2001	11/15/2018
912803-AT-0	United States Treasury STRIP	@RA			1	48,453,832	94.7300	145,301,741	153,390,000	124,916,281	0	7,379,331	0	0	0.000	6.183	N/A	0	0	06/29/2001	05/15/2020
912803-AY-9	United States Treasury STRIP	@RA			1	36,684,500	90.8000	118,043,510	130,000,000	96,325,539	0	5,748,495	0	0	0.000	6.249	N/A	0	0	04/20/2001	11/15/2021
912803-BL-6	United States Treasury STRIP	@RA			1	59,010,120	76.2700	213,708,532	280,200,000	149,097,199	0	8,597,746	0	0	0.000	6.029	N/A	0	0	05/22/2001	08/15/2027
912803-BM-4	United States Treasury STRIP	@RA			1	16,538,504	75.5400	46,534,487	61,600,000	33,486,502	0	1,825,666	0	0	0.000	5.686	N/A	0	0	06/30/2004	11/15/2027
912803-DG-5	United States Treasury STRIP	@RA			1	62,733,830	50.8300	110,407,115	217,200,000	80,068,157	0	3,489,357	0	0	0.000	4.506	N/A	0	0	08/11/2011	05/15/2039
912803-DH-3	United States Treasury STRIP	M			1	9,939,240	50.2700	18,097,201	36,000,000	12,829,765	0	571,995	0	0	0.000	4.613	N/A	0	0	05/25/2011	08/15/2039
912803-DJ-9	United States Treasury STRIP	@RA			1	10,228,186	49.6400	14,047,271	28,300,000	11,554,777	0	443,782	0	0	0.000	3.955	N/A	0	0	11/19/2013	11/15/2039
912803-DK-6	United States Treasury STRIP	M			1	14,356,080	49.2700	31,037,579	63,000,000	20,054,071	0	968,559	0	0	0.000	5.012	N/A	0	0	04/06/2010	02/15/2040
912803-DT-7	United States Treasury STRIP	@RA			1	15,911,251	46.3000	22,634,604	48,890,000	18,059,130	0	715,881	0	0	0.000	4.086	N/A	0	0	11/13/2013	08/15/2041
912803-EA-7	United States Treasury STRIP	@RA			1	35,982,241	44.0200	52,141,690	118,450,000	41,217,752	0	1,632,293	0	0	0.000	4.082	N/A	0	0	09/05/2013	02/15/2043
912803-EC-3	United States Treasury STRIP	@RA			1	3,434,057	43.6900	3,102,302	7,100,000	3,500,686	0	66,629	0	0	0.000	2.699	N/A	0	0	04/12/2016	05/15/2043
912803-ED-1	United States Treasury STRIP	@RA			1	170,846,668	43.6900	250,567,896	573,500,000	194,060,201	0	7,740,034	0	0	0.000	4.112	N/A	0	0	11/14/2013	08/15/2043
912803-EE-9	United States Treasury STRIP	@RA			1	79,261,694	43.3600	113,702,476	262,235,000	89,349,304	0	3,507,857	0	0	0.000	4.046	N/A	0	0	02/19/2014	11/15/2043
912803-EF-6	United States Treasury STRIP	JP			1	12,002,832	42.8400	16,687,739	38,950,000	13,404,511	0	516,953	0	0	0.000	3.972	N/A	0	0	03/07/2014	02/15/2044
912803-EN-9	United States Treasury STRIP	@RA			1	29,849,052	40.9400	24,072,191	58,800,000	30,114,069	0	265,017	0	0	0.000	2.370	N/A	0	0	09/12/2016	05/15/2045
912803-EQ-2	United States Treasury STRIP	@RA			1	39,485,906	40.2200	33,700,170	83,800,000	39,784,182	0	298,276	0	0	0.000	2.597	N/A	0	0	09/15/2016	11/15/2045
912810-EC-8	UNITED STATES TREASURY BOND	SD			1	1,823,723	116.2000	1,684,900	1,450,000	1,516,918	0	(28,597)	0	0	8.875	6.505	FA	48,608	128,688	11/23/1999	02/15/2019
912810-ED-6	UNITED STATES TREASURY BOND	RA			1	20,712,563	117.3000	20,176,116	17,200,000	17,941,308	0	(253,053)	0	0	8.125	6.311	FA	527,860	1,397,500	08/27/1999	08/15/2019
912810-EG-9	UNITED STATES TREASURY BOND	RA			1	81,281,546	124.8700	77,245,820	61,860,000	68,366,842	0	(1,602,901)	0	0	8.750	5.484	FA	2,044,490	5,412,750	10/16/2008	08/15/2020
912810-EL-8	UNITED STATES TREASURY BOND	RA			1	45,649,714	128.0800	46,300,233	36,150,000	39,488,299	0	(578,978)	0	0	8.000	5.794	MN	375,481	2,892,000	05/07/2001	11/15/2021
912810-EM-6	UNITED STATES TREASURY BOND				1	9,802,344	127.5600	12,755,500	10,000,000	9,924,138	0	10,362	0	0	7.250	7.415	FA	273,845	725,000	09/01/1992	08/15/2022
912810-EP-9	UNITED STATES TREASURY BOND				1	4,202,112	128.8100	3,958,393	3,073,000	4,085,327	0	(116,785)	0	0	7.125	1.477	FA	82,702	109,476	04/01/2016	02/15/2023
912810-ES-3	UNITED STATES TREASURY BOND				1	11,647,125	137.6500	16,380,469	11,900,000	11,772,655	0	11,275	0	0	7.500	7.681	MN	115,877	892,500	03/07/1995	11/15/2024
912810-ET-1	UNITED STATES TREASURY BOND	SD			1	439,739	139.4300	488,016	350,000	395,163	0	(4,285)	0	0	7.625	5.623	FA	10,080	26,688	02/28/2002	02/15/2025
912810-EY-0	UNITED STATES TREASURY BOND				1	2,013,961	135.4500	2,201,079	1,625,000	1,906,678	0	(24,931)	0	0	6.500	4.208	MN	13,714	105,625	03/19/2012	11/15/2026
912810-EZ-7	UNITED STATES TREASURY BOND				1	9,901,901	137.2800	10,845,199	7,900,000	9,257,854	0	(103,960)	0	0	6.625	4.506	FA	197,688	523,375	11/10/2009	02/15/2027
912810-FA-1	UNITED STATES TREASURY BOND				1	4,428,118	136.1400	5,894,819	4,330,000	4,385,834	0	(3,647)	0	0	6.375	6.206	FA	104,264	276,038	11/07/1997	08/15/2027
912810-FE-3	UNITED STATES TREASURY BOND				1	18,258,543	129.4700	21,103,414	16,300,000	17,716,731	0	(90,922)	0	0	5.500	4.565	FA	338,624	896,500	01/09/2009	08/15/2028
912810-FJ-2	UNITED STATES TREASURY BOND	RA			1	14,268,135	138.1700	16,372,908	11,850,000	13,649,868	0	(103,756)	0	0	6.125	4.550	FA	274,152	725,813	10/29/2009	08/15/2029
912810-FM-5	UNITED STATES TREASURY BOND				1	1,332,156	141.4900	1,662,496	1,175,000	1,285,221	0	(5,573)	0	0	6.250	5.263	MN	9,535	73,438	04/19/2006	05/15/2030
912810-FP-8	UNITED STATES TREASURY BOND	RA			1	26,413,483	133.2300	32,228,336	24,190,000	25,914,853	0	(85,644)	0	0	5.375	4.699	FA	491,113	1,300,213	01/28/2009	02/15/2031
912810-FT-0	UNITED STATES TREASURY TREASURY	M			1	27,472,703	126.5600	39,329,453	31,075,000	28,141,783	0	86,977	0	0	4.500	5.290	FA	528,191	1,398,375	07/09/2007	02/15/2036
912810-PT-9	UNITED STATES TREASURY TREASURY				1	2,313,800	130.1500	3,273,172	2,515,000	2,348,884	0	4,543	0	0	4.750	5.287	FA	45,123	119,463	06/12/2007	02/15/2037
912810-PU-6	UNITED STATES TREASURY TREASURY	SD			1	1,116,005	134.2700	1,416,559	1,055,000	1,105,409	0	(1,466)	0	0	5.000	4.635	MN	6,849	52,750	06/25/2008	05/15/2037
912810-QA-9	UNITED STATES TREASURY TREASURY				1	368,020	109.3700	382,785	350,000	366,783	0	(516)	0	0	3.500	3.196	FA	4,627	12,250	07/18/2014	02/15/2039
912810-QX-9	UNITED STATES TREASURY TREASURY				1	985,326	94.5100	1,082,117	1,145,000	997,099	0	3,510	0	0	2.750	3.519	FA	11,893	31,488	06/28/2013	08/15/2042
912810-QY-7	UNITED STATES TREASURY TREASURY	RA			1	64,258,055	94.4500	59,550,221	63,050,000	64,232,996	0	(25,059)	0	0	2.750	2.649	MN	225,116	1,720,813	09/16/2016	11/15/2042
912810-RB-6	UNITED STATES TREASURY TREASURY	RA			1	72,530,185	96.5900	68,390,408	70,805,000	72,500,016	0	(36,972)	0	0	2.875	2.746	MN	264,296	2,020,909	05/31/2016	05/15/2043
912810-RG-5	UNITED STATES TREASURY TREASURY	RA			1	33,149,080	106.0900	33,196,433	31,292,000	33,063,590	0	(40,892)	0	0	3.375	3.068	MN	137,119	1,056,105	11/21/2014	05/15/2044
912810-RJ-9	UNITED STATES TREASURY TREASURY				1	54,576,656	98.7800	46,824,185	47,400,000	54,505,173	0	(71,484)	0	0	3.000	2.271	MN	184,624	711,000	08/09/2016	11/15/2044
912810-RK-6	UNITED STATES TREASURY TREASURY	RA			1	129,070,393	89.0700	115,395,626	129,550,000	129,096,869	0	26,476	0	0	2.500	2.514	FA	1,223,332	1,619,375	08/03/2016	02/15/2045
912810-RM-2	UNITED STATES TREASURY TREASURY	RA			1	298,982,115	98.6500	274,370,795	278,130,000	298,710,539	0	(271,576)	0	0	3.000	2.623	MN	1,083,324	5,146,200	12/13/2016	05/15/2045
912810-RN-0	UNITED STATES TREASURY TREASURY	RA			1	789,593,728	96.2300	733,040,645	761,755,000	789,129,093	0	(464,634)	0	0	2.875	2.690	FA	8,272,183	7,728,072	12/22/2016	08/15/2045
912810-RQ-3	UNITED STATES TREASURY TREASURY				1	1,712,876	88.8600	1,732,758	1,950,000	1,712,946	0	800	181,487	0	2.500	2.641	FA	18,414	24,375	05/27/2016	02/15/2046
912810-RS-9	UNITED STATES TREASURY TREASURY				1	19,917,025	88.8700	18,737,649	21,085,000	19,919,888	0	2,863	0	0	2.500	2.776	MN	68,646	244,813	12/30/2016	05/15/2046
912810-RT-7	UNITED STATES TREASURY TREASURY	RA			1	131,711,494	84.0800	120,333,954	143,115,000	131,741,282	0	29,802	40,694	0	2.250	2.631	FA	1,216,283	0	12/23/2016	08/15/2046
912828-2A-7	UNITED STATES TREASURY TREASURY	RA			1	637,547	91.9700	643,809	700,000	637,625	0	559	14,837	0	1.500	2.291	FA	3,966	0	11/16/2016	08/15/2026
912828-A3-4	UNITED STATES TREASURY TREASURY				1	1,383,320	100.1400	1,402,023	1,400,000	1,392,547	0	3,811	0	0	1.250	1.533	MN	1,538	17,500	07/18/2014	11/30/2018
912828-C5-7	UNITED STATES TREASURY TREASURY	RA			1	27,884,180	101.8300	27,850,506	27,350,000	27,714,701	0	(81,896)	0	0	2.250	1.921	MS	157,225	615,375	11/25/2014	03/31/2021
912828-C7-3	UNITED STATES TREASURY TREASURY	RA			1	40,236,389	100.0900	40,291,225	40,255,000	40,253,000	0	6,195	0	0	0.875	0.891	AO	75,478	352,231	04/21/2014	04/15/2017
912828-F6-2	UNITED STATES TREASURY TREASURY				1	19,977,516	100.2400	20,148,682	20,100,000	20,028,443	0	24,496	0	0	1.500	1.629	AO	51,638	301,500	11/20/2014	10/31/2019
912828-G3-8	UNITED STATES TREASURY TREASURY	RA			1	85,937,988	99.3900	85,571,949	86,100,000	85,968,496	0	14,922	0	0	2.250	2.271	MN	251,521	1,937,250	12/04/2014	11/15/2024
912828-GS-3	UNITED STATES TREASURY TREASURY				1	146,813	101.4100	152,120	150,000	149,836	0	381	0	0	4.500	4.773	MN	876	6,750	07/27/2007	05/15/2017

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
912828-HR-4	UNITED STATES TREASURY TREASURY				1	324,122	102.7800	339,181	330,000	329,215	0	664	0	0	3.500	3.716	FA	4,363	11,550	02/28/2008	02/15/2018
912828-J2-7	UNITED STATES TREASURY TREASURY	RA			1	145,090,277	97.3300	143,120,971	147,050,000	145,280,688	0	190,410	0	0	2.000	2.162	FA	1,110,867	2,941,000	01/14/2016	02/15/2025
912828-JH-4	UNITED STATES TREASURY TREASURY	RA			1	33,295,450	104.7000	34,183,322	32,648,200	32,795,422	0	(82,551)	0	0	4.000	3.708	FA	493,272	1,292,964	04/01/2016	08/15/2018
912828-LJ-7	UNITED STATES TREASURY TREASURY	C			1	10,460,605	105.8300	10,847,473	10,250,000	10,312,885	0	(22,667)	0	0	3.625	3.377	FA	140,346	371,563	10/09/2009	08/15/2019
912828-M5-6	UNITED STATES TREASURY TREASURY	RA			1	60,112,618	98.7200	58,951,807	59,716,900	60,077,332	0	(35,286)	0	0	2.250	2.175	MN	174,449	1,343,630	04/01/2016	11/15/2025
912828-N4-8	UNITED STATES TREASURY TREASURY				1	15,414,231	99.9700	15,286,024	15,290,000	15,390,755	0	(23,476)	0	0	1.750	1.579	JD	739	267,575	01/11/2016	12/31/2020
912828-NR-7	UNITED STATES TREASURY TREASURY	RA			1	21,147,575	100.9600	20,484,985	20,290,000	20,461,325	0	(292,628)	0	0	2.375	0.915	JJ	201,659	481,888	09/15/2014	07/31/2017
912828-P4-6	UNITED STATES TREASURY TREASURY				1	2,374,626	93.4500	2,397,095	2,565,000	2,374,879	0	4,245	130,040	0	1.625	1.907	FA	15,744	20,841	04/27/2016	02/15/2026
912828-SM-3	UNITED STATES TREASURY TREASURY	RA			1	98,331,657	100.1200	98,251,485	98,130,000	98,146,126	0	(68,166)	0	0	1.000	0.930	MS	250,717	981,300	04/02/2014	03/31/2017
912828-TM-2	UNITED STATES TREASURY TREASURY				1	5,643,695	99.9200	5,680,560	5,685,000	5,674,930	0	15,156	0	0	0.625	0.894	FA	12,073	35,531	12/02/2014	08/31/2017
912828-TR-1	UNITED STATES TREASURY TREASURY	RA			1	62,435,004	98.9500	63,624,205	64,300,000	63,237,992	0	375,803	0	0	1.000	1.617	MS	164,283	643,000	11/05/2014	09/30/2019
912828-U2-4	UNITED STATES TREASURY TREASURY	RA			1	37,406,660	96.2200	37,042,698	38,500,000	37,417,349	0	10,688	0	0	2.000	2.320	MN	99,972	0	11/18/2016	11/15/2026
912828-VB-3	UNITED STATES TREASURY TREASURY	RA			1	45,524,666	97.4000	46,020,744	47,250,000	45,931,160	0	190,744	0	0	1.750	2.222	MN	107,357	826,875	11/05/2014	05/15/2023
912828-VS-6	UNITED STATES TREASURY TREASURY	RA			1	20,337,371	101.7700	20,303,793	19,950,000	20,249,881	0	(41,576)	0	0	2.500	2.254	FA	188,387	498,750	11/13/2014	08/15/2023
912828-WE-6	UNITED STATES TREASURY TREASURY	M			1	23,508,092	103.3000	24,822,509	24,030,000	23,650,675	0	48,985	0	0	2.750	3.003	MN	85,798	660,825	11/25/2013	11/15/2023
912828-WH-9	UNITED STATES TREASURY TREASURY				1	3,959,691	100.1000	3,964,039	3,960,000	3,959,946	0	99	0	0	0.875	0.878	MN	4,499	34,650	07/02/2014	05/15/2017
912828-WP-1	UNITED STATES TREASURY TREASURY	RA			1	111,006,596	100.1100	111,206,094	111,085,000	111,072,766	0	26,303	0	0	0.875	0.899	JD	45,395	971,994	07/31/2014	06/15/2017
912828-WT-3	UNITED STATES TREASURY TREASURY				1	23,839,301	100.1100	23,926,053	23,900,000	23,888,929	0	20,393	0	0	0.875	0.961	JJ	96,607	209,125	07/18/2014	07/15/2017
912828-WW-6	UNITED STATES TREASURY TREASURY	RA			1	101,690,225	100.6900	102,097,636	101,400,000	101,562,605	0	(61,424)	0	0	1.625	1.561	JJ	689,548	1,647,750	11/24/2014	07/31/2019
912828-XB-1	UNITED STATES TREASURY TREASURY	RA			1	24,872,711	98.0300	24,801,894	25,300,000	24,913,420	0	40,472	10,088	0	2.125	2.322	MN	69,802	534,438	11/10/2016	05/15/2025
912833-4S-6	UNITED STATES TREASURY STRIP	@			1	3,967,270	65.7800	7,565,195	11,500,000	5,596,103	0	268,979	0	0	0.000	4.987	N/A	0	0	01/06/2010	08/15/2031
912833-4T-4	UNITED STATES TREASURY STRIP	@RA			1	10,315,962	64.5300	17,422,938	27,000,000	14,227,284	0	589,210	0	0	0.000	4.275	N/A	0	0	11/10/2009	02/15/2032
912833-4V-9	UNITED STATES TREASURY STRIP	@			1	9,367,080	62.4000	16,223,428	26,000,000	12,911,619	0	546,953	0	0	0.000	4.377	N/A	0	0	11/10/2009	02/15/2033
912833-4W-7	UNITED STATES TREASURY STRIP	@M			1	28,422,405	61.4000	37,021,728	60,300,000	32,006,498	0	1,196,670	0	0	0.000	3.847	N/A	0	0	11/18/2013	08/15/2033
912833-4X-5	UNITED STATES TREASURY STRIP	@RA			1	25,779,420	60.1300	48,707,729	81,000,000	36,172,829	0	1,661,447	0	0	0.000	4.758	N/A	0	0	01/15/2010	02/15/2034
912833-4Y-3	UNITED STATES TREASURY STRIP	@			1	2,224,500	59.1200	4,434,075	7,500,000	3,203,822	0	150,964	0	0	0.000	4.885	N/A	0	0	06/09/2009	08/15/2034
912833-4Z-0	UNITED STATES TREASURY STRIP	@RA			1	17,051,994	58.0700	22,442,511	38,650,000	19,227,552	0	726,699	0	0	0.000	3.890	N/A	0	0	11/18/2013	02/15/2035
912833-5A-4	UNITED STATES TREASURY STRIP	@RA			1	11,948,280	57.1100	19,988,149	35,000,000	16,298,210	0	654,157	0	0	0.000	4.139	N/A	0	0	12/10/2009	08/15/2035
912833-5B-2	UNITED STATES TREASURY STRIP	@RA			1	42,835,174	56.3500	69,704,084	123,700,000	53,913,492	0	2,282,676	0	0	0.000	4.375	N/A	0	0	11/15/2013	02/15/2036
912833-7E-4	UNITED STATES TREASURY STRIP	@RA			1	18,551,451	55.1200	25,408,937	46,100,000	21,418,538	0	820,567	0	0	0.000	3.945	N/A	0	0	11/18/2013	08/15/2036
912833-7F-1	UNITED STATES TREASURY STRIP	@RA			1	24,950,080	54.1200	44,648,093	82,500,000	33,736,822	0	1,463,794	0	0	0.000	4.486	N/A	0	0	11/15/2010	02/15/2037
912833-7N-4	UNITED STATES TREASURY STRIP	@			1	12,438,690	67.5100	22,279,752	33,000,000	17,335,334	0	786,091	0	0	0.000	4.695	N/A	0	0	11/05/2009	11/15/2030
912833-7P-9	UNITED STATES TREASURY STRIP	@			1	6,595,660	66.2600	12,590,027	19,000,000	9,317,801	0	450,673	0	0	0.000	5.020	N/A	0	0	01/11/2010	05/15/2031
912833-7S-3	UNITED STATES TREASURY STRIP	@			1	9,882,750	62.9900	15,748,475	25,000,000	13,449,243	0	515,187	0	0	0.000	3.944	N/A	0	0	02/10/2009	11/15/2032
912833-7T-1	UNITED STATES TREASURY STRIP	@RA			1	11,441,134	61.8400	21,645,855	35,000,000	16,221,618	0	744,189	0	0	0.000	4.752	N/A	0	0	11/10/2009	05/15/2033
912833-7U-8	UNITED STATES TREASURY STRIP	@RA			1	10,285,503	60.8100	19,155,371	31,500,000	14,390,370	0	652,247	0	0	0.000	4.693	N/A	0	0	12/29/2009	11/15/2033
912833-7V-6	UNITED STATES TREASURY STRIP	@			1	7,510,000	59.5700	11,914,800	20,000,000	10,185,234	0	388,042	0	0	0.000	3.922	N/A	0	0	02/26/2009	05/15/2034
912833-7W-4	UNITED STATES TREASURY STRIP	&RR			1	20,079,346	58.6800	38,536,120	65,675,000	28,254,494	0	1,301,525	0	0	0.000	4.772	N/A	0	0	02/05/2010	11/15/2034
912833-KL-3	UNITED STATES TREASURY STRIP	@M			1	14,821,945	99.9300	51,086,260	51,120,000	50,712,603	0	3,171,112	0	0	0.000	6.573	N/A	0	0	05/25/1999	02/15/2017
912833-KN-9	UNITED STATES TREASURY STRIP	@M			1	9,908,476	99.5200	28,264,817	28,400,000	27,344,858	0	1,614,255	0	0	0.000	6.178	N/A	0	0	04/24/2000	08/15/2017
912833-KQ-2	UNITED STATES TREASURY STRIP	@RA			1	14,966,090	98.8600	43,349,803	43,850,000	40,953,554	0	2,419,381	0	0	0.000	6.183	N/A	0	0	05/10/2001	02/15/2018
912833-KR-0	UNITED STATES TREASURY STRIP	@M			1	33,854,286	98.4900	104,988,207	106,600,000	97,833,884	0	5,930,369	0	0	0.000	6.352	N/A	0	0	03/23/2000	05/15/2018
912833-KZ-2	UNITED STATES TREASURY STRIP	@			1	5,399,072	94.6100	10,596,208	11,200,000	9,405,506	0	474,636	0	0	0.000	5.246	N/A	0	0	04/11/2006	05/15/2020
912833-LD-0	UNITED STATES TREASURY STRIP	@RA			1	5,351,300	91.9300	11,491,750	12,500,000	9,980,024	0	500,889	0	0	0.000	5.216	N/A	0	0	12/02/2004	05/15/2021
912833-LG-3	UNITED STATES TREASURY STRIP	@RA			1	23,430,800	89.8900	35,957,680	40,000,000	32,104,167	0	1,349,047	0	0	0.000	4.339	N/A	0	0	08/28/2009	02/15/2022
912833-LQ-1	UNITED STATES TREASURY STRIP	@			1	14,991,116	84.5400	22,149,585	26,200,000	19,370,635	0	804,196	0	0	0.000	4.286	N/A	0	0	12/14/2010	02/15/2024
912833-LX-6	UNITED STATES TREASURY STRIP	@			1	9,923,600	79.6300	15,926,360	20,000,000	13,125,844	0	608,505	0	0	0.000	4.804	N/A	0	0	02/09/2011	11/15/2025
912833-LY-4	UNITED STATES TREASURY STRIP	@			1	16,889,730	78.9100	26,040,828	33,000,000	22,067,089	0	952,314	0	0	0.000	4.460	N/A	0	0	12/08/2010	02/15/2026
912833-LZ-1	UNITED STATES TREASURY STRIP	@			1	11,514,490	78.3900	18,029,884	23,000,000	15,086,684	0	663,747	0	0	0.000	4.550	N/A	0	0	12/28/2010	05/15/2026
912833-PB-0	UNITED STATES TREASURY STRIP	@RA			1	36,059,252	77.0800	55,881,552	72,500,000	47,045,973	0	2,011,805	0	0	0.000	4.420	N/A	0	0	02/09/2011	11/15/2026
912833-PC-8	UNITED STATES TREASURY STRIP (INT)	@RA			1	3,704,670	76.4300	6,878,700	9,000,000	5,640,331	0	254,461	0	0	0.000	4.670	N/A	0	0	11/21/2007	02/15/2027
912833-WR-7	UNITED STATES TREASURY STRIP	@LS			1	2,603,888	72.0400	4,826,807	6,700,000	3,888,740	0	174,173	0	0	0.000	4.635	N/A	0	0	03/28/2008	11/15/2028
912833-X8-8	UNITED STATES TREASURY STRIP	@RA			1	36,222,317	57.5600	65,621,820	114,000,000	50,048,330	0	2,189,480	0	0	0.000	4.524	N/A	0	0	12/29/2009	05/15/2035
912833-X9-6	UNITED STATES TREASURY STRIP	@RA			1	35,983,502	56.6400	64,568,118	114,000,000	48,604,930	0	2,145,846	0	0	0.000	4.567	N/A	0	0	10/28/2010	11/15/2035
912833-XP-0	UNITED STATES TREASURY STRIP	@RA			1	22,334,125	70.3700	38,138,968	54,200,000	31,535,488	0	1,319,593	0	0	0.000	4.322	N/A	0	0	09/14/2010	08/15/2029
912833-XS-4	UNITED STATES TREASURY STRIP	@RA			1	44,230,881	70.9500	75,703,330	106,700,000	62,937,604	0	2,623,010	0	0	0.000	4.304	N/A	0	0	11/20/2008	05/15/2029
912833-XU-9	UNITED STATES TREASURY STRIP	@RA			1	63,601,481	68.6400	110,031,521	160,300,000	86,961,631	0	3,875,823	0	0	0.000	4.613	N/A	0	0	09/14/2010	05/15/2030

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
912833-XX-3	UNITED STATES TREASURY STRIP	.@			1	12,961,930	69.1800	23,868,479	34,500,000	18,277,388	0	863,515	0	0	0.000	4.899	N/A	0	0	01/06/2010	02/15/2030
912833-XY-1	UNITED STATES TREASURY STRIP	@RA			1	2,876,160	68.2100	5,457,040	8,000,000	4,066,144	0	197,069	0	0	0.000	5.030	N/A	0	0	01/11/2010	08/15/2030
912833-XZ-8	UNITED STATES TREASURY STRIP	@RA			1	3,015,360	66.9700	5,357,520	8,000,000	4,243,297	0	186,314	0	0	0.000	4.541	N/A	0	0	05/21/2009	02/15/2031
912833-Y2-0	UNITED STATES TREASURY STRIP	@RA			1	24,214,940	55.6300	44,781,347	80,500,000	32,697,603	0	1,483,102	0	0	0.000	4.697	N/A	0	0	03/08/2011	05/15/2036
912833-Y3-8	UNITED STATES TREASURY STRIP	@RA			1	21,887,760	54.5400	42,537,300	78,000,000	29,496,868	0	1,408,517	0	0	0.000	4.953	N/A	0	0	03/08/2011	11/15/2036
912833-Y4-6	UNITED STATES TREASURY STRIP	.M			1	34,184,410	53.5200	63,148,879	118,000,000	46,595,504	0	2,074,608	0	0	0.000	4.607	N/A	0	0	11/15/2010	05/15/2037
912833-Z5-2	UNITED STATES TREASURY STRIP	@RA			1	25,452,580	52.9800	44,871,520	84,700,000	33,567,626	0	1,472,390	0	0	0.000	4.536	N/A	0	0	11/15/2010	08/15/2037
912833-Z6-0	UNITED STATES TREASURY STRIP	@RA			1	6,388,500	51.9100	12,976,499	25,000,000	8,972,931	0	424,898	0	0	0.000	4.910	N/A	0	0	12/29/2009	02/15/2038
912834-AD-0	UNITED STATES TREASURY STRIP	@RA			1	17,802,330	52.5000	32,442,527	61,800,000	23,626,511	0	1,063,716	0	0	0.000	4.660	N/A	0	0	11/09/2010	11/15/2037
912834-AE-8	UNITED STATES TREASURY STRIP	@RA			1	29,338,807	51.3600	56,653,388	110,300,000	40,259,284	0	1,851,017	0	0	0.000	4.763	N/A	0	0	10/13/2010	05/15/2038
912834-AT-5	UNITED STATES TREASURY STRIP	.@			1	8,482,051	51.1900	17,148,483	33,500,000	11,743,257	0	555,292	0	0	0.000	4.903	N/A	0	0	05/14/2010	08/15/2038
912834-AU-2	UNITED STATES TREASURY STRIP	.&M			1	15,170,294	50.0000	29,997,420	60,000,000	20,937,924	0	972,598	0	0	0.000	4.814	N/A	0	0	05/14/2010	02/15/2039
912834-DU-9	UNITED STATES TREASURY STRIP	.@			1	2,977,750	50.4400	6,305,125	12,500,000	4,176,977	0	204,173	0	0	0.000	5.075	N/A	0	0	03/30/2010	11/15/2038
912834-DV-7	UNITED STATES TREASURY STRIP	.&M			1	6,194,664	49.4900	12,867,556	26,000,000	8,679,440	0	415,359	0	0	0.000	4.964	N/A	0	0	02/17/2010	05/15/2039
912834-EP-9	UNITED STATES TREASURY STRIP	.&M			1	41,149,153	49.0500	64,742,041	132,000,000	49,790,645	0	2,091,296	0	0	0.000	4.339	N/A	0	0	11/19/2013	08/15/2039
912834-EV-6	UNITED STATES TREASURY STRIP	@RA			1	25,121,304	48.6200	51,813,355	106,575,000	34,379,881	0	1,659,199	0	0	0.000	5.008	N/A	0	0	01/28/2011	11/15/2039
912834-FB-9	UNITED STATES TREASURY STRIP	@RA			1	31,785,361	48.1200	65,678,204	136,500,000	43,491,187	0	2,098,477	0	0	0.000	5.007	N/A	0	0	01/28/2011	02/15/2040
912834-HV-3	UNITED STATES TREASURY STRIP	.M			1	5,942,500	47.6700	11,918,000	25,000,000	7,946,201	0	380,284	0	0	0.000	4.965	N/A	0	0	01/27/2011	05/15/2040
912834-JP-4	UNITED STATES TREASURY STRIP	.M			1	37,680,899	46.4100	52,540,649	113,200,000	42,739,117	0	1,691,401	0	0	0.000	4.079	N/A	0	0	11/15/2013	02/15/2041
912834-KV-9	UNITED STATES TREASURY STRIP	@RA			1	62,046,768	44.9000	86,249,056	192,100,000	70,382,897	0	2,784,662	0	0	0.000	4.078	N/A	0	0	11/19/2013	11/15/2041
912834-LB-2	UNITED STATES TREASURY STRIP	@RA			1	14,955,174	44.6300	21,156,374	47,400,000	16,994,306	0	679,905	0	0	0.000	4.125	N/A	0	0	11/13/2013	02/15/2042
912834-LR-7	UNITED STATES TREASURY STRIP	@RA			1	19,724,228	43.7900	28,024,961	64,000,000	22,421,069	0	899,303	0	0	0.000	4.136	N/A	0	0	11/13/2013	08/15/2042
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,725,502,710	XXX	6,202,044,576	8,497,795,100	5,583,743,436	0	122,608,134	377,146	0	XXX	XXX	XXX	22,696,172	54,377,447	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36178G-FN-9	GNMA POOL NO AA8273			4	1	999,317	104.5200	1,056,673	1,011,007	999,661	0	76	0	0	3.500	3.755	MON	2,949	35,385	09/05/2013	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678			4	1	2,039,469	106.4700	2,053,576	1,928,789	2,037,259	0	(532)	0	0	4.000	2.064	MON	6,429	77,152	04/16/2014	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427	.M		4	1	5,367,285	112.1500	6,053,086	5,397,223	5,369,085	0	274	0	0	5.500	5.667	MON	24,737	296,847	05/26/2004	05/15/2034
36200N-SU-6	GNMA POOL NO 605431	.M		4	1	5,823,389	112.1500	6,567,468	5,855,870	5,825,495	0	338	0	0	5.500	5.660	MON	26,839	322,073	05/26/2004	05/15/2034
36202F-3N-4	GNMA POOL NO 005305			4	1	3,137,947	106.7300	3,101,202	2,905,749	3,129,554	0	(1,568)	0	0	4.000	1.818	MON	9,686	116,230	04/27/2012	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331			4	1	3,509,308	104.3800	3,485,886	3,339,464	3,501,093	0	(1,259)	0	0	3.500	2.410	MON	9,740	116,881	04/11/2012	03/20/2042
36202F-B4-7	GNMA POOL NO 004559			4	1	18,831	109.6000	18,705	17,067	18,776	0	(13)	0	0	5.000	2.138	MON	71	853	01/01/2013	10/20/2039
36202F-DB-9	GNMA POOL NO 004598			4	1	48,694	109.1200	48,243	44,209	48,517	0	(39)	0	0	4.500	2.125	MON	166	1,989	01/01/2013	12/20/2039
36202F-E6-9	GNMA POOL NO 004657			4	1	27,979	108.3600	27,535	25,410	27,888	0	(22)	0	0	4.500	1.991	MON	95	1,143	01/01/2013	03/20/2040
36202F-GW-0	GNMA POOL NO 004713			4	1	61,591	108.3600	60,614	55,937	61,397	0	(44)	0	0	4.500	1.979	MON	210	2,517	01/01/2013	06/20/2040
36202F-LP-9	GNMA POOL NO 004834			4	1	80,451	108.3600	79,175	73,066	80,200	0	(63)	0	0	4.500	2.020	MON	274	3,288	01/01/2013	10/20/2040
36202F-X8-4	GNMA POOL NO 005203			4	1	11,400,992	106.6100	11,441,588	10,732,375	11,373,103	0	(4,839)	0	0	4.000	2.400	MON	35,775	429,295	11/03/2011	10/20/2041
36203A-VZ-6	GNMA 1 POOL NO 343632			4	1	5,517	107.3600	6,004	5,593	5,541	0	3	0	0	7.000	7.406	MON	33	392	09/25/2000	07/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233			4	1	14,682	108.1400	15,268	14,118	14,454	0	(36)	0	0	8.000	6.734	MON	94	1,129	10/07/1998	02/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330			4	1	4,198	107.3600	4,569	4,256	4,216	0	3	0	0	7.000	7.435	MON	25	298	09/25/2000	06/15/2023
36203D-R4-4	GNMA 1 POOL NO 346207			4	1	4,209	107.3600	4,648	4,329	4,254	0	7	0	0	7.000	7.840	MON	25	303	03/13/1997	12/15/2022
36203F-U2-9	GNMA 1 POOL NO 348101			4	1	9,861	107.3600	10,733	9,997	9,906	0	7	0	0	7.000	7.403	MON	58	700	09/25/2000	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686			4	1	354	108.2900	406	375	362	0	1	0	0	7.500	9.195	MON	2	28	09/27/1994	05/15/2023
36203G-KA-0	GNMA 1 POOL NO 348689			4	1	106	108.2900	121	111	108	0	0	0	0	7.500	8.989	MON	1	8	05/13/1994	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584			4	1	2,019	108.2900	2,287	2,112	2,058	0	6	0	0	7.500	8.657	MON	13	158	05/13/1994	04/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604			4	1	366	108.2900	398	367	366	0	0	0	0	7.500	7.639	MON	2	28	03/15/1996	03/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108			4	1	838	107.3600	894	832	835	0	(1)	0	0	7.000	6.804	MON	5	58	12/06/2000	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146			4	1	50,126	108.1400	52,114	48,190	49,446	0	(124)	0	0	8.000	6.595	MON	321	3,855	10/07/1998	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188			4	1	103	108.2900	108	100	102	0	0	0	0	7.500	6.329	MON	1	7	09/24/1998	04/15/2023
36203L-H8-8	GNMA 1 POOL NO 352255			4	1	364	108.1400	381	353	359	0	(1)	0	0	8.000	7.199	MON	2	28	06/23/1999	05/15/2023
36203M-RC-6	GNMA 1 POOL NO 353383			4	1	1,291	106.8200	1,324	1,240	1,275	0	(3)	0	0	8.000	6.814	MON	8	99	04/08/1999	05/15/2025
36203M-RW-2	GNMA 1 POOL NO 353401			4	1	1,101	106.8200	1,129	1,057	1,089	0	(2)	0	0	8.000	6.639	MON	7	85	04/08/1999	08/15/2025
36203N-SS-3	GNMA 1 POOL NO 354657			4	1	5,308	107.3600	5,778	5,381	5,330	0	3	0	0	7.000	7.435	MON	31	377	09/25/2000	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674			4	1	35,559	107.3600	37,932	35,331	35,447	0	(17)	0	0	7.000	6.815	MON	206	2,473	12/06/2000	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698			4	1	96	108.1400	100	92	95	0	0	0	0	8.000	6.713	MON	1	7	06/23/1999	11/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319			4	1	15,349	107.3600	16,705	15,560	15,420	0	9	0	0	7.000	7.394	MON	91	1,089	09/25/2000	06/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720			4	1	780	110.4400	856	775	778	0	0	0	0	7.000	6.827	MON	5	54	11/14/1997	01/15/2024

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
36203Q-EH-0	GNMA POOL NO 355736			4	1	5,211	107.3600	5,670	5,282	5,235	0	3	0	0	7.000	7.383	MON	31	370	09/25/2000	07/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672			4	1	141	108.2900	160	148	143	0	0	0	0	7.500	9.167	MON	1	11	05/13/1994	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703			4	1	5,664	107.3600	6,164	5,742	5,687	0	4	0	0	7.000	7.438	MON	33	402	09/25/2000	09/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959			4	1	6,793	107.3600	7,393	6,886	6,822	0	5	0	0	7.000	7.412	MON	40	482	09/25/2000	07/15/2023
36203T-MW-2	GNMA 1 POOL NO 358673			4	1	2,678	107.3600	2,857	2,661	2,668	0	(1)	0	0	7.000	6.839	MON	16	186	12/06/2000	07/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851			4	1	7,406	107.3600	8,060	7,508	7,441	0	4	0	0	7.000	7.369	MON	44	526	09/25/2000	10/15/2023
36203U-HA-3	GNMA 1 POOL NO 359425			4	1	390	103.9900	392	377	384	0	(1)	0	0	8.500	7.575	MON	3	32	04/29/1996	09/15/2023
36203U-K4-3	GNMA 1 POOL NO 359515			4	1	294	110.9200	327	295	294	0	0	0	0	7.500	7.609	MON	2	22	01/10/1997	05/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517			4	1	174	110.9200	186	168	172	0	0	0	0	7.500	6.445	MON	1	13	09/24/1998	04/15/2024
36203W-VK-1	GNMA 1 POOL NO 361618			4	1	10,953	110.4400	11,928	10,800	10,885	0	(9)	0	0	7.000	6.756	MON	63	756	02/04/1998	11/15/2025
36203X-MK-9	GNMA 1 POOL NO 362262			4	1	497	110.9200	534	481	491	0	(1)	0	0	7.500	6.620	MON	3	36	09/24/1998	04/15/2024
36203Y-LE-2	GNMA 1 POOL NO 363125			4	1	1,403	107.3600	1,527	1,422	1,408	0	1	0	0	7.000	7.453	MON	8	99	09/25/2000	12/15/2023
36203Y-LR-3	GNMA 1 POOL NO 363136			4	1	257	108.2900	275	254	256	0	0	0	0	7.500	7.175	MON	2	19	10/10/1995	08/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327			4	1	5,059	107.3600	5,507	5,129	5,082	0	3	0	0	7.000	7.403	MON	30	359	09/25/2000	09/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682			4	1	321	108.2900	345	319	320	0	0	0	0	7.500	7.383	MON	2	24	06/30/1997	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930			4	1	2,133	107.3600	2,322	2,163	2,142	0	1	0	0	7.000	7.449	MON	13	151	09/25/2000	11/15/2023
36204D-SC-4	GNMA 1 POOL NO 366915			4	1	62	106.8200	64	60	61	0	0	0	0	8.000	6.747	MON	0	5	04/22/1998	12/15/2024
36204F-D7-6	GNMA POOL NO 368326			4	1	319	110.9200	375	338	325	0	1	0	0	7.500	9.417	MON	2	25	09/27/1994	01/15/2024
36204F-VJ-0	GNMA POOL NO 368817			4	1	299	107.3600	326	304	301	0	0	0	0	7.000	7.430	MON	2	21	09/25/2000	10/15/2023
36204G-HY-1	GNMA 1 POOL NO 369347			4	1	4,585	107.3600	4,990	4,648	4,602	0	3	0	0	7.000	7.450	MON	27	325	09/25/2000	10/15/2023
36204G-ME-9	GNMA 1 POOL NO 369457			4	1	417	106.8200	430	403	412	0	(1)	0	0	8.000	6.924	MON	3	32	04/22/1998	09/15/2024
36204J-3B-0	GNMA 1 POOL NO 371694			4	1	259	110.9200	288	260	259	0	0	0	0	7.500	7.633	MON	2	19	01/10/1997	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814			4	1	562	106.8200	581	543	556	0	(1)	0	0	8.000	6.962	MON	4	44	04/22/1998	06/15/2024
36204L-VX-6	GNMA 1 POOL NO 373330			4	1	396	110.9200	441	398	396	0	0	0	0	7.500	7.639	MON	2	30	01/10/1997	05/15/2022
36204L-WC-1	GNMA 1 POOL NO 373343			4	1	531	110.9200	591	533	531	0	0	0	0	7.500	7.640	MON	3	40	01/10/1997	06/15/2022
36204P-XC-1	GNMA 1 POOL NO 376075			4	1	263	110.9200	293	264	263	0	0	0	0	7.500	7.625	MON	2	20	01/10/1997	05/15/2024
36204R-D3-9	GNMA POOL NO 377322			4	1	215	106.8200	222	208	213	0	0	0	0	8.000	6.591	MON	1	17	03/10/1998	10/15/2024
36204U-Q9-5	GNMA POOL NO 380380			4	1	687	106.8200	710	664	680	0	(1)	0	0	8.000	6.896	MON	4	53	04/22/1998	08/15/2024
36204Y-U5-0	GNMA POOL NO 384104			4	1	722	110.9200	804	725	722	0	0	0	0	7.500	7.633	MON	5	54	01/10/1997	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264			4	1	199	110.9200	221	199	199	0	0	0	0	7.500	7.646	MON	1	15	01/10/1997	06/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606			4	1	4,613	106.8200	4,734	4,431	4,550	0	(10)	0	0	8.000	6.996	MON	30	354	04/08/1999	07/15/2025
36205B-K2-7	GNMA 1 POOL NO 385613			4	1	561	110.9200	602	543	554	0	(1)	0	0	7.500	6.554	MON	3	41	09/24/1998	04/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807			4	1	187	110.9200	201	181	185	0	0	0	0	7.500	6.387	MON	1	14	09/24/1998	07/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894			4	1	96	106.8200	99	93	95	0	0	0	0	8.000	6.722	MON	1	7	04/22/1998	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511			4	1	437	110.9200	487	439	438	0	0	0	0	7.500	7.632	MON	3	33	01/10/1997	05/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336			4	1	93	110.9200	103	93	93	0	0	0	0	7.500	7.694	MON	1	7	01/10/1997	05/15/2024
36205F-C2-7	GNMA POOL NO 388989			4	1	695	110.9200	773	697	695	0	0	0	0	7.500	7.642	MON	4	52	01/10/1997	07/15/2022
36205G-EV-9	GNMA 1 POOL NO 389948			4	1	2,808	110.4400	3,032	2,745	2,787	0	(4)	0	0	7.000	6.243	MON	16	192	10/29/1998	04/15/2024
36205J-VW-2	GNMA POOL NO 392229			4	1	251	110.9200	269	243	248	0	(1)	0	0	7.500	6.455	MON	2	18	09/24/1998	06/15/2024
36205K-M6-6	GNMA POOL NO 392881			4	1	553	116.4200	627	538	548	0	(1)	0	0	8.500	7.837	MON	4	45	07/18/1996	01/15/2025
36205K-XF-4	GNMA POOL NO 393178			4	1	1,047	106.8200	1,074	1,006	1,035	0	(2)	0	0	8.000	6.484	MON	7	81	04/08/1999	08/15/2024
36205M-4C-9	GNMA 1 POOL NO 395119			4	1	3,092	106.8200	3,192	2,989	3,051	0	(6)	0	0	8.000	7.202	MON	20	239	04/22/1998	11/15/2024
36205N-UK-0	GNMA 1 POOL NO 395786			4	1	2,362	106.8200	2,424	2,269	2,331	0	(5)	0	0	8.000	6.894	MON	15	182	04/08/1999	05/15/2025
36205P-UG-4	GNMA 1 POOL NO 396683			4	1	351	106.8200	362	339	347	0	(1)	0	0	8.000	6.975	MON	2	27	04/22/1998	09/15/2024
36205S-TN-5	GNMA 1 POOL NO 399357			4	1	241	106.8200	249	233	239	0	0	0	0	8.000	6.601	MON	2	18	03/10/1998	09/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945			4	1	1,450	106.8200	1,496	1,401	1,432	0	(3)	0	0	8.000	7.048	MON	9	112	04/22/1998	08/15/2024
36205X-XE-9	GNMA 1 POOL NO 403977			4	1	1,045	110.9200	1,163	1,049	1,045	0	0	0	0	7.500	7.639	MON	7	79	01/10/1997	10/15/2024
36205Y-2L-5	GNMA POOL NO 404979			4	1	4,053	106.8200	4,158	3,893	3,998	0	(9)	0	0	8.000	6.941	MON	26	311	04/08/1999	04/15/2025
36206A-N5-8	GNMA 1 POOL NO 405512			4	1	866	110.4400	949	859	864	0	0	0	0	7.000	6.750	MON	5	60	12/15/1997	10/15/2025
36206C-SB-6	GNMA POOL NO 407414			4	1	3,175	110.4400	3,458	3,131	3,159	0	(3)	0	0	7.000	6.649	MON	18	219	02/04/1998	06/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540			4	1	1,688	106.8200	1,732	1,621	1,665	0	(4)	0	0	8.000	6.910	MON	11	130	04/08/1999	04/15/2025
36206E-2P-9	GNMA POOL NO 409482			4	1	1,371	106.8200	1,407	1,317	1,355	0	(3)	0	0	8.000	6.838	MON	9	105	04/08/1999	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479			4	1	1,574	106.8200	1,615	1,512	1,556	0	(3)	0	0	8.000	6.750	MON	10	121	04/08/1999	08/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755			4	1	443	106.8200	455	426	439	0	(1)	0	0	8.000	6.487	MON	3	34	04/08/1999	06/15/2025
36206J-WM-2	GNMA 1 POOL NO 412952			4	1	179	106.8200	184	172	177	0	0	0	0	8.000	6.660	MON	1	14	04/08/1999	07/15/2025
36206K-FT-3	GNMA POOL NO 413378			4	1	1,582	106.8200	1,624	1,520	1,565	0	(3)	0	0	8.000	6.630	MON	10	121	04/08/1999	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837			4	1	244	110.4400	278	252	246	0	0	0	0	7.000	8.118	MON	1	18	08/05/1999	11/15/2025

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 (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
36206N-WR-2	GNMA 1 POOL NO 416556			4	1	1,840	106.8200	1,888	1,768	1,816	0	(4)	0	0	8.000	6.925	MON	12	141	04/08/1999	07/15/2025
36206R-ET-9	GNMA POOL NO 418746			4	1	346	106.8200	355	333	343	0	(1)	0	0	8.000	6.457	MON	2	27	04/08/1999	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424			4	1	364	110.9200	404	364	364	0	0	0	0	7.500	7.496	MON	2	28	08/18/2000	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716			4	1	40	105.6500	43	41	40	0	0	0	0	7.500	8.949	MON	0	3	05/18/2000	02/15/2030
36207K-KC-3	GNMA 1 POOL NO 434191			4	1	2,545	109.7600	2,879	2,623	2,561	0	3	0	0	7.000	7.773	MON	15	183	08/03/1999	01/15/2029
36207Y-J3-5	GNMA 1 POOL NO 445882			4	1	15,165	108.4000	17,167	15,837	15,271	0	15	0	0	6.500	7.858	MON	86	1,029	08/18/2000	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340			4	1	147	109.9800	167	152	148	0	0	0	0	7.000	8.107	MON	1	10	08/03/1999	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964			4	1	931	108.4000	1,029	949	933	0	0	0	0	6.500	7.158	MON	5	62	05/21/1999	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013			4	1	23,840	108.4000	25,857	23,853	23,835	0	(2)	0	0	6.500	6.529	MON	129	1,550	04/08/1999	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048			4	1	1,545	108.4000	1,708	1,576	1,550	0	1	0	0	6.500	7.093	MON	9	102	05/21/1999	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022			4	1	546	108.4000	626	578	551	0	1	0	0	6.500	8.379	MON	3	38	10/14/1999	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025			4	1	5,485	109.7600	6,204	5,652	5,510	0	4	0	0	7.000	7.961	MON	33	396	08/03/1999	03/15/2029
36209A-CV-0	GNMA 1 POOL NO 465484			4	1	522	105.8200	570	539	525	0	0	0	0	7.500	8.511	MON	3	40	05/18/2000	09/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910			4	1	1,813	109.0800	1,899	1,741	1,801	0	(2)	0	0	8.000	6.504	MON	12	139	04/08/1999	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069			4	1	18,487	108.4000	20,930	19,308	18,618	0	17	0	0	6.500	7.814	MON	105	1,255	08/18/2000	07/15/2029
36209D-RD-8	GNMA 1 POOL NO 468584			4	1	112	109.7600	127	116	113	0	0	0	0	7.000	8.153	MON	1	8	08/03/1999	02/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773			4	1	261	109.7600	296	269	263	0	0	0	0	7.000	8.029	MON	2	19	08/03/1999	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014			4	1	288	109.7600	326	297	290	0	0	0	0	7.000	8.191	MON	2	21	08/03/1999	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142			4	1	2,951	108.4000	3,203	2,955	2,951	0	0	0	0	6.500	6.550	MON	16	192	04/29/1999	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162			4	1	294	105.8200	321	303	295	0	0	0	0	7.500	8.808	MON	2	23	05/18/2000	03/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250			4	1	958	108.4000	1,084	1,000	965	0	1	0	0	6.500	7.770	MON	5	65	08/18/2000	04/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482			4	1	515	108.4000	591	545	519	0	0	0	0	6.500	8.451	MON	3	36	10/14/1999	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486			4	1	19,933	108.4000	22,567	20,818	20,079	0	25	0	0	6.500	7.785	MON	113	1,353	08/18/2000	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618			4	1	15,592	108.4000	17,653	16,285	15,702	0	19	0	0	6.500	7.822	MON	88	1,059	08/18/2000	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622			4	1	275	108.4000	315	291	277	0	0	0	0	6.500	8.654	MON	2	19	10/14/1999	07/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720			4	1	601	108.4000	689	636	607	0	1	0	0	6.500	8.271	MON	3	41	10/14/1999	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698			4	1	502	109.7600	568	518	504	0	0	0	0	7.000	8.133	MON	3	36	08/03/1999	09/15/2029
36209S-6W-6	GNMA 1 POOL NO 480685			4	1	1,728	109.7600	1,955	1,781	1,738	0	2	0	0	7.000	7.797	MON	10	125	08/03/1999	05/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529			4	1	473	105.8200	517	488	475	0	0	0	0	7.500	8.809	MON	3	37	05/18/2000	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522			4	1	6,764	112.0400	8,005	7,145	6,820	0	10	0	0	6.500	8.447	MON	39	464	07/20/2000	09/15/2028
36209X-5K-2	GNMA 1 POOL NO 485150			4	1	9,077	108.4000	10,265	9,470	9,138	0	4	0	0	6.500	7.868	MON	51	616	08/18/2000	02/15/2029
3620A1-X7-8	GNMA POOL NO 716302			4	1	4,493	110.3000	4,542	4,117	4,481	0	(1)	0	0	5.000	2.461	MON	17	206	01/01/2013	06/15/2039
3620A8-LU-5	GNMA POOL NO 722239			4	1	6,688	110.3000	6,760	6,129	6,670	0	(4)	0	0	5.000	2.524	MON	26	307	01/01/2013	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320			4	1	16,706	110.3000	16,887	15,309	16,647	0	(14)	0	0	5.000	2.959	MON	64	765	01/01/2013	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291			4	1	507,880	108.9000	507,406	465,956	505,840	0	(344)	0	0	4.500	2.063	MON	1,747	20,968	11/07/2012	09/15/2039
3620AC-3Z-5	GNMA POOL NO 726316			4	1	39,028	110.3000	39,450	35,764	38,904	0	(24)	0	0	5.000	2.800	MON	149	1,788	01/01/2013	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323			4	1	5,577	110.3000	5,637	5,110	5,560	0	(2)	0	0	5.000	2.721	MON	21	256	01/01/2013	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555			4	1	1,044,312	108.5300	1,038,038	956,424	1,036,061	0	(2,343)	0	0	4.500	3.388	MON	3,587	43,039	11/07/2012	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571			4	1	2,526,475	106.9600	2,492,633	2,330,338	2,506,423	0	(1,809)	0	0	4.000	3.036	MON	7,768	93,214	04/17/2012	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917			4	1	1,928,842	108.3600	1,904,208	1,757,270	1,910,237	0	(4,844)	0	0	4.500	3.395	MON	6,590	79,077	04/17/2012	04/20/2040
36210A-K6-3	GNMA 1 POOL NO 486417			4	1	667	105.8200	714	675	668	0	0	0	0	7.500	7.905	MON	4	51	06/02/2000	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542			4	1	6,143	112.0400	7,176	6,405	6,181	0	7	0	0	6.500	7.980	MON	35	416	08/18/2000	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846			4	1	57,140	109.7600	64,608	58,862	57,400	0	42	0	0	7.000	7.977	MON	343	4,120	08/03/1999	01/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037			4	1	776	105.8200	847	801	779	0	1	0	0	7.500	8.725	MON	5	60	05/18/2000	03/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117			4	1	3,177	109.7600	3,593	3,274	3,191	0	(1)	0	0	7.000	8.012	MON	19	229	08/03/1999	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119			4	1	596	108.4000	683	631	602	0	1	0	0	6.500	8.116	MON	3	41	10/14/1999	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202			4	1	4,682	105.8200	5,111	4,830	4,704	0	4	0	0	7.500	8.482	MON	30	362	05/18/2000	05/15/2029
36210D-GQ-8	GNMA 1 POOL NO 489007			4	1	51	109.7600	58	53	51	0	0	0	0	7.000	8.316	MON	0	4	08/03/1999	04/15/2029
36210D-HK-0	GNMA 1 POOL NO 489034			4	1	38,445	109.7600	43,488	39,620	38,610	0	29	0	0	7.000	7.987	MON	231	2,773	08/03/1999	09/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066			4	1	1,909	109.7600	2,159	1,967	1,918	0	2	0	0	7.000	7.931	MON	11	137	08/03/1999	03/15/2029
36210G-DW-1	GNMA 1 POOL NO 491617			4	1	196	105.6500	213	202	196	0	0	0	0	7.500	8.689	MON	1	15	05/18/2000	01/15/2030
36210G-V9-2	GNMA 1 POOL NO 492140			4	1	482	108.4000	523	483	482	0	0	0	0	6.500	6.551	MON	3	32	04/29/1999	01/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950			4	1	1,171	109.7600	1,324	1,206	1,176	0	1	0	0	7.000	7.997	MON	7	85	08/03/1999	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012			4	1	3,522	108.4000	3,987	3,678	3,540	0	3	0	0	6.500	8.196	MON	20	239	08/18/2000	07/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886			4	1	468	109.7600	529	482	470	0	0	0	0	7.000	7.953	MON	3	34	08/03/1999	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849			4	1	406	109.7600	459	418	407	0	0	0	0	7.000	8.049	MON	2	29	08/03/1999	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143			4	1	98	109.7600	111	101	98	0	0	0	0	7.000	8.174	MON	1	7	08/03/1999	02/15/2029

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
36210M-QV-6	GNMA 1 POOL NO 496468			4	1	281	109.7600	318	289	282	0	0	0	0	7.000	8.100	MON	2	20	08/03/1999	01/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206			4	1	2,567	108.4000	2,793	2,576	2,568	0	0	0	0	6.500	6.611	MON	14	167	04/05/1999	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556			4	1	512	108.4000	556	513	512	0	0	0	0	6.500	6.555	MON	3	34	04/22/1999	02/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342			4	1	1,540	108.4000	1,703	1,571	1,545	0	1	0	0	6.500	7.101	MON	9	102	05/21/1999	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415			4	1	1,120	108.4000	1,239	1,143	1,124	0	1	0	0	6.500	7.135	MON	6	74	05/21/1999	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347			4	1	929	109.7600	1,051	958	934	0	1	0	0	7.000	7.922	MON	6	67	08/03/1999	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431			4	1	74	105.8200	80	76	74	0	0	0	0	7.500	8.928	MON	0	6	05/18/2000	04/15/2029
36210S-PL-6	GNMA 1 POOL NO 500927			4	1	5,346	108.4000	6,052	5,584	5,377	0	3	0	0	6.500	8.065	MON	30	363	08/18/2000	05/15/2029
36210T-N8-5	GNMA 1 POOL NO 501815			4	1	677	108.4000	766	707	682	0	1	0	0	6.500	7.707	MON	4	46	08/18/2000	04/15/2029
36210T-ZY-5	GNMA 1 POOL NO 502159			4	1	839	109.7600	949	865	842	0	1	0	0	7.000	8.109	MON	5	61	08/03/1999	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421			4	1	4,505	105.8200	4,918	4,647	4,528	0	4	0	0	7.500	8.443	MON	29	349	05/18/2000	06/15/2029
36210U-QE-6	GNMA 1 POOL NO 502753			4	1	1,307	105.8200	1,427	1,348	1,313	0	1	0	0	7.500	8.470	MON	8	101	05/18/2000	08/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987			4	1	7,531	105.8200	8,222	7,770	7,567	0	6	0	0	7.500	8.535	MON	49	583	05/18/2000	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484			4	1	378	109.7600	427	389	379	0	0	0	0	7.000	8.037	MON	2	27	08/03/1999	03/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353			4	1	931	108.4000	1,067	985	939	0	1	0	0	6.500	8.358	MON	5	64	10/14/1999	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111			4	1	2,102	105.8200	2,295	2,169	2,110	0	1	0	0	7.500	8.632	MON	14	163	05/18/2000	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760			4	1	920	108.4000	1,055	973	928	0	1	0	0	6.500	8.235	MON	5	63	10/14/1999	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693			4	1	506	108.4000	572	528	510	0	1	0	0	6.500	7.804	MON	3	34	08/18/2000	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825			4	1	905	105.6500	986	933	908	0	0	0	0	7.500	8.752	MON	6	70	05/18/2000	01/15/2030
36211A-DT-0	GNMA 1 POOL NO 506914			4	1	657	109.7600	743	677	660	0	1	0	0	7.000	7.921	MON	4	47	08/03/1999	05/15/2029
36211B-FG-4	GNMA 1 POOL NO 507867			4	1	3,682	105.8200	4,019	3,798	3,698	0	3	0	0	7.500	8.542	MON	24	285	05/18/2000	05/15/2029
36211B-JL-9	GNMA 1 POOL NO 507967			4	1	291	109.7600	329	300	292	0	0	0	0	7.000	8.190	MON	2	21	08/03/1999	05/15/2029
36211B-TV-6	GNMA 1 POOL NO 508264			4	1	1,040	109.7600	1,176	1,072	1,044	0	1	0	0	7.000	8.059	MON	6	75	08/03/1999	06/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436			4	1	280	105.8200	300	284	280	0	0	0	0	7.500	8.025	MON	2	21	06/02/2000	12/15/2029
36211D-3B-4	GNMA 1 POOL NO 510294			4	1	286	105.8200	312	295	287	0	0	0	0	7.500	8.597	MON	2	22	05/18/2000	08/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954			4	1	296	109.7600	334	305	297	0	0	0	0	7.000	8.235	MON	2	21	08/03/1999	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107			4	1	745	105.8200	798	754	746	0	0	0	0	7.500	7.944	MON	5	57	06/02/2000	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086			4	1	8,284	108.4000	9,378	8,652	8,333	0	8	0	0	6.500	8.006	MON	47	562	08/18/2000	07/15/2029
36211G-MA-8	GNMA 1 POOL NO 512553			4	1	260	105.8200	284	268	261	0	0	0	0	7.500	8.680	MON	2	20	05/18/2000	10/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405			4	1	1,848	105.8200	2,017	1,906	1,855	0	1	0	0	7.500	8.684	MON	12	143	05/18/2000	09/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583			4	1	1,240	105.6500	1,326	1,255	1,242	0	0	0	0	7.500	7.914	MON	8	94	06/02/2000	05/15/2030
36211J-NN-3	GNMA 1 POOL NO 514397			4	1	1,034	105.8200	1,107	1,046	1,035	0	0	0	0	7.500	7.946	MON	7	78	06/02/2000	08/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591			4	1	3,386	105.8200	3,626	3,426	3,392	0	1	0	0	7.500	7.853	MON	21	257	06/02/2000	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101			4	1	1,025	105.8200	1,118	1,057	1,030	0	1	0	0	7.500	8.436	MON	7	79	05/18/2000	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124			4	1	2,273	105.8200	2,481	2,345	2,282	0	2	0	0	7.500	8.568	MON	15	176	05/18/2000	12/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105			4	1	790	105.8200	862	815	793	0	1	0	0	7.500	8.517	MON	5	61	05/18/2000	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630			4	1	5,625	105.8200	6,140	5,802	5,641	0	3	0	0	7.500	8.862	MON	36	435	05/18/2000	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199			4	1	1,382	105.6500	1,478	1,399	1,384	0	0	0	0	7.500	7.918	MON	9	105	06/02/2000	02/15/2030
36211Q-DD-0	GNMA 1 POOL NO 519500			4	1	3,657	105.8200	3,993	3,773	3,674	0	3	0	0	7.500	8.483	MON	24	283	05/18/2000	11/15/2029
36211S-XA-0	GNMA 1 POOL NO 521873			4	1	325	105.8200	348	329	325	0	0	0	0	7.500	7.977	MON	2	24	06/02/2000	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935			4	1	248	105.8200	265	251	248	0	0	0	0	7.500	8.001	MON	2	19	06/02/2000	12/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785			4	1	2,646	105.6500	2,884	2,729	2,656	0	2	0	0	7.500	8.567	MON	17	205	05/18/2000	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200			4	1	2,962	105.6500	3,167	2,997	2,966	0	1	0	0	7.500	7.895	MON	19	225	06/02/2000	01/15/2030
362156-HA-2	GNMA POOL NO 155125			4	1	154	103.9900	153	147	149	0	(1)	0	0	8.500	7.316	MON	1	12	03/15/1996	12/15/2019
362165-M2-5	GNMA 1 POOL NO 184077			4	1	236	108.2900	254	234	235	0	0	0	0	7.500	7.306	MON	1	17	06/30/1997	07/15/2023
36217H-DR-3	GNMA 1 POOL NO 193712			4	1	966	108.4000	1,084	1,000	971	0	1	0	0	6.500	7.621	MON	5	65	07/14/1999	06/15/2029
36217S-EX-5	GNMA POOL NO 201850			4	1	3,342	110.9200	3,720	3,354	3,343	0	0	0	0	7.500	7.637	MON	21	252	01/10/1997	06/15/2024
36218Y-PX-9	GNMA 1 POOL NO 236338			4	1	1,641	103.9900	1,613	1,552	1,594	0	(7)	0	0	8.500	6.790	MON	11	132	01/31/1994	07/15/2021
36219R-F8-9	GNMA 1 POOL NO 256791			4	1	1,468	108.4000	1,660	1,532	1,480	0	2	0	0	6.500	7.626	MON	8	99	08/18/2000	03/15/2029
362205-BH-8	GNMA POOL NO 297140			4	1	6,924	108.1400	7,363	6,808	6,864	0	(10)	0	0	8.000	7.553	MON	45	545	08/18/2000	08/15/2022
36220V-NB-1	GNMA POOL NO 289386			4	1	50,157	106.6400	55,447	51,993	51,186	0	142	0	0	9.000	10.253	MON	390	4,679	09/13/1990	12/15/2019
36223C-BV-9	GNMA POOL NO 303452			4	1	5,148	103.9900	5,131	4,934	5,033	0	(17)	0	0	8.500	7.376	MON	35	419	03/15/1996	12/15/2021
36223D-ZB-5	GNMA POOL NO 305038			4	1	2,995	103.9900	2,992	2,877	2,932	0	(10)	0	0	8.500	7.270	MON	20	246	03/15/1996	07/15/2021
36223E-VJ-0	GNMA 1 POOL NO 305817			4	1	328	103.9900	328	315	321	0	(1)	0	0	8.500	7.115	MON	2	27	06/14/1995	03/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282			4	1	1,746	103.9900	1,774	1,706	1,723	0	(4)	0	0	8.500	7.889	MON	12	145	04/15/1994	10/15/2021
36223G-RR-2	GNMA POOL NO 307496			4	1	339	103.9900	340	327	333	0	(1)	0	0	8.500	7.264	MON	2	28	10/18/1995	05/15/2021
36223G-SV-2	GNMA POOL NO 307532			4	1	2,400	103.9900	2,401	2,309	2,354	0	(8)	0	0	8.500	7.167	MON	16	196	11/17/1995	06/15/2021

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	
		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
36223H-GQ-4	GNMA POOL NO 308107			4	1	320	103.9900	319	307	314	0	(1)	0	0	8.500	7.186	MON	2	26	03/15/1996	11/15/2021
36223H-PW-1	GNMA POOL NO 308337			4	1	8,224	108.1400	8,746	8,088	8,140	0	(11)	0	0	8.000	7.628	MON	54	647	08/18/2000	01/15/2022
36223K-3W-8	GNMA POOL NO 310513			4	1	996	103.9900	996	958	976	0	(2)	0	0	8.500	7.271	MON	7	81	11/17/1995	06/15/2021
36223L-KG-2	GNMA 1 POOL NO 310895			4	1	127	103.9900	127	122	124	0	0	0	0	8.500	7.098	MON	1	11	06/14/1995	07/15/2021
36223M-SF-4	GNMA POOL NO 312018			4	1	1,145	103.9900	1,145	1,102	1,122	0	(3)	0	0	8.500	7.265	MON	8	94	06/14/1995	07/15/2021
36223M-TE-6	GNMA POOL NO 312049			4	1	247	103.9900	247	238	243	0	(1)	0	0	8.500	7.192	MON	2	20	06/14/1995	08/15/2021
36223R-BN-4	GNMA POOL NO 315145			4	1	75	108.2900	79	73	74	0	0	0	0	7.500	6.688	MON	0	5	02/06/1996	03/15/2022
36223R-EE-1	GNMA POOL NO 315233			4	1	987	107.3600	1,047	975	980	0	(1)	0	0	7.000	6.731	MON	6	68	01/26/1998	09/15/2022
36223R-QZ-1	GNMA POOL NO 315572			4	1	115	108.1400	119	110	112	0	0	0	0	8.000	6.510	MON	1	9	12/01/1993	12/15/2021
36223S-DM-2	GNMA POOL NO 316108			4	1	1,506	108.1400	1,602	1,481	1,493	0	(2)	0	0	8.000	7.492	MON	10	118	08/18/2000	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137			4	1	1,066	108.2900	1,141	1,054	1,060	0	(1)	0	0	7.500	7.149	MON	7	79	08/21/1997	04/15/2022
36223S-HP-1	GNMA POOL NO 316238			4	1	11,819	108.1400	12,568	11,621	11,715	0	(16)	0	0	8.000	7.487	MON	77	930	08/18/2000	01/15/2022
36223S-Z2-2	GNMA POOL NO 316761			4	1	760	108.2900	814	752	755	0	(1)	0	0	7.500	7.241	MON	5	56	08/21/1997	12/15/2021
36223U-7G-7	GNMA POOL NO 318695			4	1	5,707	108.2900	6,097	5,631	5,661	0	(7)	0	0	7.500	7.181	MON	35	422	02/19/1997	03/15/2022
36223U-VL-9	GNMA POOL NO 318419			4	1	4,342	108.1400	4,617	4,270	4,304	0	(6)	0	0	8.000	7.554	MON	28	341	08/18/2000	06/15/2022
36223U-XK-9	GNMA POOL NO 318482			4	1	10,188	108.2900	10,883	10,050	10,104	0	(9)	0	0	7.500	7.199	MON	63	754	02/19/1997	04/15/2022
36223V-UN-4	GNMA 1 POOL NO 319289			4	1	60	108.1400	63	59	59	0	0	0	0	8.000	7.320	MON	0	5	04/29/1996	12/15/2021
36223V-UV-6	GNMA 1 POOL NO 319296			4	1	7,559	108.1400	8,037	7,432	7,495	0	(11)	0	0	8.000	7.438	MON	50	595	08/18/2000	01/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038			4	1	4,441	108.2900	4,744	4,381	4,406	0	(5)	0	0	7.500	7.162	MON	27	329	02/19/1997	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556			4	1	11,504	108.1400	12,231	11,310	11,409	0	(17)	0	0	8.000	7.479	MON	75	905	08/18/2000	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536			4	1	590	107.3600	626	583	587	0	(1)	0	0	7.000	6.656	MON	3	41	01/26/1998	10/15/2022
36223Y-K5-8	GNMA 1 POOL NO 321716			4	1	2,114	107.3600	2,242	2,088	2,100	0	(2)	0	0	7.000	6.687	MON	12	146	01/26/1998	11/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076			4	1	8,087	108.1400	8,599	7,951	8,023	0	(8)	0	0	8.000	7.457	MON	53	636	08/18/2000	07/15/2022
36224A-4U-2	GNMA POOL NO 323135			4	1	11,155	108.1400	11,862	10,969	11,062	0	(16)	0	0	8.000	7.493	MON	73	878	08/18/2000	06/15/2022
36224A-F9-7	GNMA POOL NO 322492			4	1	13,351	108.2900	14,264	13,172	13,242	0	(15)	0	0	7.500	7.232	MON	82	988	02/19/1997	08/15/2022
36224A-VP-3	GNMA POOL NO 322922			4	1	2,831	107.3600	3,001	2,796	2,811	0	(3)	0	0	7.000	6.713	MON	16	196	01/26/1998	12/15/2022
36224B-AV-1	GNMA POOL NO 323220			4	1	415	108.1400	441	408	412	0	(1)	0	0	8.000	7.363	MON	3	33	08/18/2000	06/15/2022
36224B-LT-4	GNMA POOL NO 323538			4	1	1,009	107.3600	1,070	996	1,002	0	(1)	0	0	7.000	6.698	MON	6	70	01/26/1998	11/15/2022
36224B-VB-2	GNMA POOL NO 323810			4	1	6,811	108.1400	7,242	6,697	6,747	0	(10)	0	0	8.000	7.578	MON	45	536	08/18/2000	04/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347			4	1	1,399	108.2900	1,497	1,382	1,389	0	(2)	0	0	7.500	7.164	MON	9	104	08/21/1997	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365			4	1	20,895	108.1400	22,216	20,543	20,716	0	(29)	0	0	8.000	7.510	MON	137	1,643	08/18/2000	06/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164			4	1	1,304	108.1400	1,387	1,282	1,294	0	(2)	0	0	8.000	7.444	MON	9	103	08/18/2000	07/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417			4	1	1,694	103.9900	1,721	1,655	1,676	0	(3)	0	0	8.500	7.818	MON	12	141	04/15/1994	12/15/2022
36224F-P8-7	GNMA POOL NO 327247			4	1	1,893	108.2900	2,022	1,867	1,878	0	(2)	0	0	7.500	7.200	MON	12	140	02/19/1997	08/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605			4	1	317	107.3600	336	313	315	0	0	0	0	7.000	6.616	MON	2	22	01/26/1998	10/15/2022
36224J-RC-8	GNMA 1 POOL NO 329983			4	1	850	108.1400	892	825	838	0	(1)	0	0	8.000	7.128	MON	6	66	01/06/1993	02/15/2023
36224K-EY-1	GNMA 1 POOL NO 330551			4	1	451	107.3600	478	445	448	0	0	0	0	7.000	6.647	MON	3	31	01/26/1998	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909			4	1	1,182	107.3600	1,254	1,168	1,174	0	(1)	0	0	7.000	6.698	MON	7	82	01/26/1998	12/15/2022
36224M-KC-8	GNMA 1 POOL NO 332491			4	1	1,810	107.3600	1,931	1,799	1,803	0	(1)	0	0	7.000	6.843	MON	10	126	12/06/2000	01/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734	CF		4	1	142,073	108.2900	155,681	143,765	142,571	0	79	0	0	7.500	7.915	MON	899	10,782	07/23/1996	11/15/2022
36224N-WY-5	GNMA POOL NO 333763			4	1	487	108.2900	511	471	480	0	(1)	0	0	7.500	6.599	MON	3	36	09/24/1998	10/15/2022
36224P-AC-2	GNMA 1 POOL NO 334003			4	1	787	107.3600	835	778	782	0	(1)	0	0	7.000	6.730	MON	5	54	01/26/1998	09/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714			4	1	8,963	108.1400	9,264	8,566	8,788	0	(26)	0	0	8.000	6.848	MON	57	685	06/23/1999	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996			4	1	753	107.3600	799	744	749	0	(1)	0	0	7.000	6.669	MON	4	52	01/26/1998	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253			4	1	297	110.9200	331	299	297	0	0	0	0	7.500	7.642	MON	2	22	01/10/1997	01/15/2024
36224R-3D-4	GNMA 1 POOL NO 336596			4	1	393	107.3600	473	440	413	0	3	0	0	7.000	10.072	MON	3	31	11/03/1994	10/15/2022
36224S-ZQ-8	GNMA POOL NO 337451			4	1	28	108.2900	30	28	28	0	0	0	0	7.500	6.828	MON	0	2	10/10/1995	05/15/2023
36224T-QM-5	GNMA 1 POOL NO 338060			4	1	620	108.2900	674	622	620	0	0	0	0	7.500	7.636	MON	4	47	03/15/1996	02/15/2023
36224T-UK-4	GNMA 1 POOL NO 338186			4	1	656	107.3600	696	648	652	0	(1)	0	0	7.000	6.645	MON	4	45	01/26/1998	12/15/2022
36224U-AQ-0	GNMA POOL NO 338515			4	1	139	107.3600	160	149	143	0	0	0	0	7.000	9.129	MON	1	10	07/21/1994	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334			4	1	465	108.2900	505	466	465	0	0	0	0	7.500	7.629	MON	3	35	03/15/1996	04/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561			4	1	159	106.8200	165	154	158	0	0	0	0	8.000	6.811	MON	1	12	03/26/1998	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777			4	1	1,759	114.9600	2,083	1,812	1,767	0	1	0	0	7.000	8.058	MON	11	127	08/03/1999	04/15/2028
36225A-B5-8	GNMA 1 POOL NO 780060			4	1	8,694	106.8200	8,964	8,392	8,607	0	(14)	0	0	8.000	6.811	MON	56	671	09/09/1998	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097			4	1	891	106.8200	914	856	881	0	(2)	0	0	8.000	6.687	MON	6	68	04/08/1999	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105			4	1	1,031	110.4400	1,113	1,008	1,023	0	(1)	0	0	7.000	6.323	MON	6	71	10/29/1998	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115	CF		4	1	154,953	116.4200	175,905	151,090	153,899	0	(187)	0	0	8.500	7.610	MON	1,070	12,843	06/19/2000	04/15/2025

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 (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
36225A-EA-4	GNMA 1 POOL NO 780129			4	1	252	110.4400	275	249	251	0	0	0	0	7.000	6.547	MON	1	17	08/21/1998	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168			4	1	271	111.4100	303	272	271	0	0	0	0	6.500	6.615	MON	1	18	04/05/1999	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228			4	1	300	108.1400	314	290	297	0	(1)	0	0	8.000	6.899	MON	2	23	02/18/1997	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339			4	1	1,005	106.8200	1,032	966	991	0	(2)	0	0	8.000	6.691	MON	6	77	04/08/1999	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354			4	1	668	111.4100	742	666	667	0	0	0	0	6.500	6.439	MON	4	43	01/14/1998	12/15/2023
36225B-FV-5	GNMA POOL NO 781080			4	1	1,059	105.8200	1,156	1,093	1,063	0	1	0	0	7.500	8.708	MON	7	82	05/18/2000	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835			4	1	714,449	104.0200	709,734	682,319	711,096	0	(804)	0	0	2.000	1.067	MON	1,137	13,078	11/07/2012	02/20/2034
36296N-Y5-9	GNMA POOL NO 696532			4	1	182,018	114.2800	183,318	160,405	181,029	0	(254)	0	0	6.000	2.206	MON	802	9,624	04/17/2012	08/15/2038
36296N-YU-4	GNMA POOL NO 696523			4	1	101,966	112.0400	101,686	90,755	101,544	0	(83)	0	0	5.500	0.880	MON	416	4,992	04/17/2012	08/15/2038
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N			4	1	1,140,937	97.0000	1,605,368	1,655,019	1,449,784	0	20,374	0	0	7.430	11.415	MON	10,247	122,974	08/07/1985	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO			4	1	113,868	97.0000	115,067	118,626	116,708	0	172	0	0	7.430	7.916	MON	734	8,919	10/27/1992	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT			4	1	273,719	97.0000	295,724	304,870	295,349	0	1,212	0	0	7.430	8.558	MON	1,888	20,431	12/15/1987	10/25/2022
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC			4	1	111,543	97.0000	128,053	132,013	126,312	0	849	0	0	7.430	9.187	MON	817	9,824	05/23/1986	03/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC			4	1	46,204	97.0000	52,588	54,214	51,582	0	317	0	0	7.430	9.107	MON	336	4,029	01/26/1989	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ			4	1	106,345	97.0000	112,877	116,368	111,895	0	502	0	0	7.430	8.683	MON	721	8,647	05/14/1986	09/25/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO			4	1	94,877	97.0000	143,749	148,195	127,475	0	2,250	0	0	7.430	12.371	MON	918	11,038	05/31/1985	12/01/2023
999070-BF-1	FHA FEDERAL HSG ADMIN PROJ POOL			4	1	346,217	97.0000	379,830	391,578	376,923	0	1,833	0	0	7.460	8.787	MON	2,434	21,227	06/22/1990	01/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER			4	1	367,948	97.0000	434,116	447,542	419,466	0	3,091	0	0	7.430	9.461	MON	2,771	33,278	04/15/1987	01/01/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						43,326,513	XXX	45,510,547	42,399,173	43,702,164	0	12,163	0	0	XXX	XXX	XXX	167,304	1,996,984	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-HX-4	SMALL BUSINESS ADMINISTRATION SERIES 19			2	1	3,589	101.7700	3,795	3,729	3,729	0	0	0	0	6.550	6.548	JD	20	244	08/18/2000	12/01/2017
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						3,589	XXX	3,795	3,729	3,729	0	0	0	0	XXX	XXX	XXX	20	244	XXX	XXX
0599999. Total - U.S. Government Bonds						4,768,832,812	XXX	6,247,558,918	8,540,198,002	5,627,449,329	0	122,620,297	377,146	0	XXX	XXX	XXX	22,863,496	56,374,675	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
013051-DS-3	PROVINCE OF ALBERTA DISCOUNT NOTE				1FE	1,120,073	99.8100	1,019,627	1,021,588	1,091,882	0	(430)	0	(27,760)	3.300	2.952	JD	2,871	16,958	09/12/2016	12/01/2046
135087-F8-2	CANADIAN GOVERNMENT DISCOUNT NOTE				1FE	538,630	92.1300	529,006	574,177	539,466	0	329	0	507	1.000	1.634	JD	489	1,628	12/02/2016	06/01/2027
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN				1FE	1,016,865	130.6900	925,808	708,400	811,197	0	(3,159)	0	27,056	4.000	3.134	JD	2,413	27,252	12/15/2016	06/01/2041
135087-ZS-6	CANADIAN GOVERNMENT GOVT FOREIGN				1FE	2,608,740	124.2600	2,270,230	1,826,927	2,047,575	0	(5,590)	0	66,152	3.500	2.873	JD	5,446	60,938	12/02/2016	12/01/2045
13521J-AB-7	CANADA POST CORP CORP FOREIGN				1FE	639,790	123.3800	552,001	447,411	464,231	0	(567)	0	16,220	4.360	4.109	JJ	8,958	19,141	04/21/2011	07/16/2040
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	5,440,680	137.2100	5,831,336	4,250,000	4,896,950	0	(49,975)	0	0	8.875	6.630	MS	125,729	377,188	03/16/1999	03/01/2026
448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	39,054,229	143.9400	47,327,308	32,880,000	37,080,003	0	(211,515)	0	0	8.625	7.049	JD	126,040	2,835,900	07/21/2004	06/15/2029
448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	3,646,320	145.0800	5,803,124	4,000,000	3,747,215	0	9,766	0	0	8.500	9.351	JD	28,333	340,000	06/20/1991	12/01/2029
448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	1,965,840	154.5100	3,090,144	2,000,000	1,974,895	0	892	0	0	9.375	9.540	AO	39,583	187,500	11/29/1990	04/15/2030
448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	19,225,960	159.7900	30,359,339	19,000,000	19,165,207	0	(5,771)	0	0	9.500	9.384	MN	230,639	1,805,000	06/20/1991	11/15/2030
448814-DM-2	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	38,637,592	124.6300	44,304,721	35,550,000	36,572,305	0	(206,310)	0	0	9.400	8.539	FA	1,392,375	3,341,700	01/27/2000	02/01/2021
448814-DX-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	9,563,093	125.0000	11,310,090	9,048,000	9,254,527	0	(32,486)	0	0	8.400	7.841	JJ	350,459	760,032	07/21/2004	01/15/2022
448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	43,566,792	131.4700	49,302,450	37,500,000	40,532,163	0	(304,250)	0	0	8.050	6.660	JJ	1,459,063	3,018,750	07/21/2004	07/07/2024
563469-CL-7	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	10,745,461	114.4900	10,192,689	8,903,000	9,221,808	0	(149,683)	0	0	9.625	7.576	JD	71,409	856,914	07/21/2004	12/01/2018
563469-CP-8	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	4,907,750	121.9700	6,098,401	5,000,000	4,973,422	0	6,365	0	0	9.250	9.434	AO	115,625	462,500	12/06/1990	04/01/2020
563469-UB-9	MANITOBA PROV CDA DISCOUNT NOTE				1FE	643,626	111.6400	557,778	499,609	568,049	0	7,803	0	18,394	4.050	3.305	MS	6,596	20,701	06/04/2015	09/05/2045
642866-DF-1	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	15,993,217	122.1000	16,782,233	13,745,000	14,450,112	0	(177,772)	0	0	9.750	7.972	MN	171,240	1,340,138	07/21/2004	05/15/2020
642866-DP-9	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	11,943,781	126.6600	14,480,695	11,433,000	11,649,929	0	(31,851)	0	0	8.750	8.296	MN	166,731	1,000,388	07/21/2004	05/01/2022
651333-DK-9	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	2,497,620	114.5600	2,291,280	2,000,000	2,098,836	0	(36,560)	0	0	9.000	6.745	JD	15,000	180,000	11/03/1998	06/01/2019
651333-DM-5	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	34,057,479	121.0300	33,689,536	27,835,000	29,631,007	0	(447,543)	0	0	9.875	7.681	JD	229,059	2,748,706	07/21/2004	06/01/2020
651333-DN-3	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	17,072,673	124.2200	18,277,878	14,714,000	15,542,015	0	(173,460)	0	0	10.000	8.281	JD	122,617	1,471,400	07/21/2004	12/01/2020
651333-DP-8	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	13,428,919	122.1600	13,245,484	10,843,000	11,780,625	0	(161,078)	0	0	9.000	6.845	AO	206,017	975,870	07/21/2004	10/15/2021
651333-DR-4	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	15,144,763	124.1100	15,630,678	12,594,000	14,614,522	0	(227,260)	0	0	8.650	5.288	AO	208,798	1,089,381	04/13/2016	10/22/2022
651333-DS-2	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	LS	A		1FE	10,000,000	118.7600	11,876,400	10,000,000	10,000,000	0	0	0	0	7.320	7.320	AO	158,600	732,000	09/22/1993	10/13/2023
669827-DF-1	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	12,718,251	114.1400	12,130,480	10,628,000	11,061,859	0	(186,777)	0	0	9.500	7.345	FA	420,692	1,009,660	07/21/2004	02/01/2019
669827-DG-9	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	11,184,587	115.0900	11,509,200	10,000,000	10,269,255	0	(94,293)	0	0	8.875	7.756	JJ	443,750	887,500	03/21/1997	07/01/2019
669827-DH-7	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	5,283,854	115.1500	5,092,066	4,422,000	4,615,047	0	(59,428)	0	0	8.250	6.553	MN	46,615	364,815	07/07/1998	11/15/2019
669827-DL-8	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	10,975,517	123.9500	12,595,362	10,162,000	10,472,562	0	(58,059)	0	0	9.125	8.264	MN	154,547	927,283	07/21/2004	05/01/2021
669827-DM-6	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	853,680	128.6300	964,741	750,000	791,517	0	(6,277)	0	0	8.750	7.452	AO	16,406	65,625	08/10/2000	04/01/2022

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
683234-8D-3	ONTARIO (PROVINCE OF) GOVT FOREIGN		A		1FE	9,984,120	105.7200	10,571,700	10,000,000	9,994,462	0	1,690	0	0	4.000	4.019	AO	93,333	400,000	09/30/2009	10/07/2019
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN			4	1FE	2,769,566	123.7300	2,546,435	2,058,089	2,182,376	0	(3,645)	0	76,343	4.650	4.248	JD	7,887	97,201	09/22/2014	06/02/2041
683234-PS-1	ONTARIO (PROVINCE OF) CORP FOREIGN				1FE	970,957	148.4300	913,112	615,190	744,097	0	(3,402)	0	26,571	6.200	4.755	JD	3,144	38,740	05/19/2010	12/02/2041
683234-ZP-6	ONTARIO (PROVINCE OF) CORP FOREIGN				1FE	980,603	121.8200	908,374	745,684	768,629	0	(813)	0	26,785	4.600	4.377	JD	2,827	34,839	06/24/2013	06/02/2039
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN				1FE	978,299	104.5800	861,717	823,981	853,645	0	(168)	0	15,341	3.500	3.293	JD	2,377	21,281	11/15/2016	06/02/2043
68323A-CC-6	ONTARIO (PROVINCE OF) DISCOUNT NOTE				1FE	858,495	103.9600	852,719	820,253	861,012	0	(183)	0	8,578	3.450	3.183	JD	2,332	16,899	11/15/2016	06/02/2045
68323A-CY-8	ONTARIO (PROVINCE OF) DISCOUNT NOTE				1FE	961,999	93.7300	915,566	976,847	950,211	0	187	0	(11,975)	2.900	3.038	JD	2,335	16,494	11/15/2016	12/02/2046
748148-PB-3	PROVINCE OF QUEBEC GOVT FOREIGN		A		1FE	2,823,438	126.0200	3,591,519	2,850,000	2,837,549	0	1,408	0	0	7.500	7.585	JJ	98,563	213,750	09/25/2000	07/15/2023
748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN	LS	A		1FE	22,725,033	140.2800	31,598,520	22,525,000	22,635,881	0	(9,279)	0	0	7.500	7.421	MS	497,427	1,689,375	07/21/2004	09/15/2029
803854-ET-1	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	11,182,852	124.5600	12,903,688	10,359,000	10,646,343	0	(58,981)	0	0	9.375	8.532	JD	43,163	971,156	07/21/2004	12/15/2020
803854-EZ-7	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	19,017,638	124.4000	21,049,555	16,921,000	17,637,775	0	(146,263)	0	0	9.125	7.881	FA	583,304	1,544,041	07/21/2004	02/15/2021
00388W-AD-3	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D		1FE	10,710,105	100.9800	10,779,188	10,675,000	10,706,604	0	(3,501)	0	0	3.625	3.552	JD	9,674	193,484	06/15/2016	06/22/2021
066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN		D		3FE	4,571,534	105.3400	4,795,168	4,552,000	4,571,876	0	(1,851)	0	0	8.250	8.171	MS	106,403	375,540	12/15/2010	09/19/2027
105756-BM-1	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3FE	2,228,000	100.1000	2,002,000	2,000,000	2,003,999	0	(89,800)	0	0	6.000	1.458	JJ	54,667	120,000	06/18/2014	01/17/2017
105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3FE	15,118,225	88.9700	12,697,798	14,272,000	15,077,250	0	(17,334)	0	0	5.625	5.207	JJ	388,020	785,925	04/01/2016	01/07/2041
105756-BW-9	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3FE	10,944,068	81.1300	9,037,070	11,139,000	10,949,424	0	2,978	0	0	5.000	5.115	JJ	238,251	556,950	04/27/2015	01/27/2045
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN		D	4	3FE	2,024,000	93.2500	1,865,000	2,000,000	2,018,261	0	(2,401)	0	0	5.333	5.160	FA	40,294	106,364	07/01/2014	02/15/2028
14976C-AA-2	CAYMAN ISLANDS (GOVERNMENT OF) GOVT FORE		D		1FE	10,147,500	109.2500	10,924,801	10,000,000	10,051,004	0	(15,959)	0	0	5.950	5.754	MN	61,153	595,000	11/23/2009	11/24/2019
168863-AV-0	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1FE	19,220,600	105.2400	19,152,770	18,200,000	18,816,199	0	(161,996)	0	0	3.875	2.871	FA	286,018	705,250	08/05/2014	08/05/2020
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	LS	D		1FE	26,331,385	93.0400	28,341,845	30,462,000	26,496,983	0	78,660	0	0	3.625	4.476	AO	187,109	1,104,248	04/01/2016	10/30/2042
168863-BW-7	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1FE	418,897	99.2700	397,084	400,000	417,485	0	(1,412)	0	0	3.125	2.533	MS	3,264	6,250	04/01/2016	03/27/2025
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	1,413,983	120.2500	2,823,470	2,348,000	1,621,362	0	30,814	0	0	8.375	14.229	FA	74,288	196,645	07/21/2004	02/15/2027
195325-AU-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	345,298	127.2000	455,376	358,000	353,312	0	1,124	0	0	11.750	12.249	FA	14,723	42,065	07/21/2004	02/25/2020
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	384,337	145.2500	486,588	335,000	375,329	0	(1,097)	0	0	10.375	8.947	JJ	14,771	34,756	07/21/2004	01/28/2033
195325-BJ-3	REPUBLIC OF COLOMBIA CORP FOREIGN		D		2FE	5,840,568	100.3300	5,418,036	5,400,000	5,412,175	0	(173,956)	0	0	7.375	4.114	JJ	170,362	398,250	06/12/2014	01/27/2017
195325-BM-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	4,307,800	108.0000	3,909,600	3,620,000	4,280,501	0	(14,307)	0	0	6.125	4.833	JJ	100,392	221,725	01/15/2015	01/18/2041
195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	LS	D	2	2FE	28,426,998	103.0000	29,337,490	28,483,000	28,423,137	0	533	0	0	5.625	5.633	FA	556,309	1,067,794	12/08/2016	02/26/2044
195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2FE	7,563,070	94.8800	7,779,750	8,200,000	7,573,714	0	8,686	0	0	5.000	5.533	JD	18,222	410,000	10/30/2015	06/15/2045
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN		D		4FE	10,630,700	103.7100	11,013,577	10,620,000	10,622,978	0	(587)	0	0	7.750	7.742	JJ	358,941	823,050	07/21/2004	01/24/2023
445545-AF-3	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2FE	2,787,625	139.7200	2,794,500	2,000,000	2,787,262	0	(363)	0	0	7.625	4.847	MS	38,972	0	12/21/2016	03/29/2041
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	24,006,353	135.6600	26,161,877	19,285,000	23,558,504	0	(120,778)	0	0	8.500	6.422	AO	359,719	1,639,225	02/23/2015	10/12/2035
455780-AU-0	REPUBLIC OF INDONESIA CORP FOREIGN		D		2FE	7,918,639	100.8600	7,038,950	6,979,000	7,043,718	0	(340,661)	0	0	6.875	1.907	MS	149,273	479,806	05/20/2014	03/09/2017
455780-AX-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	2,426,135	115.6300	2,437,565	2,108,000	2,407,877	0	(8,208)	0	0	6.625	5.445	FA	51,983	139,655	07/29/2014	02/17/2037
455780-AY-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	637,250	105.1800	736,286	700,000	689,574	0	8,959	0	0	6.875	8.380	JJ	21,924	48,125	12/10/2008	01/17/2018
455780-AZ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	935,900	128.3300	1,380,809	1,076,000	945,423	0	1,607	0	0	7.750	9.003	JJ	37,989	83,390	10/30/2008	01/17/2038
455780-BF-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	4,190,000	105.8600	4,234,440	4,000,000	4,159,432	0	(30,568)	0	0	4.875	3.868	MN	30,333	195,000	01/26/2016	05/05/2021
455780-BJ-4	REPUBLIC OF INDONESIA GOVT FOREIGN	LS	D		2FE	10,922,750	100.7800	11,489,034	11,400,000	10,942,878	0	8,258	0	0	5.250	5.548	JJ	272,650	598,500	06/25/2014	01/17/2042
455780-BR-6	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	16,277,063	121.0400	16,255,135	13,430,000	16,200,092	0	(39,912)	0	0	6.750	5.304	JJ	418,009	771,525	05/02/2016	01/15/2044
455780-BU-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	2,500,000	99.7800	2,494,400	2,500,000	2,500,000	0	0	0	0	5.125	5.125	JJ	59,080	128,125	05/19/2015	01/15/2045
455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	39,327,369	110.4100	43,528,551	39,425,000	39,331,936	0	6,125	0	0	5.950	5.967	JJ	1,127,281	1,368,376	06/20/2016	01/08/2046
465138-7N-9	STATE OF ISRAEL GOVT FOREIGN	LS	D		1FE	37,123,319	99.9800	37,437,511	37,445,000	37,144,318	0	5,308	0	0	4.500	4.551	JJ	706,774	1,685,025	11/04/2015	01/30/2043
465139-KZ-5	ISRAEL ST US GOVT GTD NT CRP FRGN ZERO C		D		1FE	9,998,013	78.2200	17,560,390	22,450,000	14,785,187	0	741,074	0	0	0.000	5.209	N/A	0	0	05/21/2009	02/15/2025
46513A-GA-2	STATE OF ISRAEL GOVT FOREIGN		D		1FE	5,350,000	105.8300	5,291,450	5,000,000	5,246,951	0	(40,713)	0	0	4.000	3.018	JD	556	200,000	05/21/2014	06/30/2022
465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN		D		2FE	54,756,061	116.4300	75,623,233	64,950,000	59,764,882	0	542,583	0	0	6.875	8.438	MS	1,165,943	4,465,313	07/21/2004	09/27/2023
50064F-AE-4	REPUBLIC OF KOREA GLOBAL CORP FOREIGN		D		1FE	514,633	121.1600	539,184	445,000	503,638	0	(5,786)	0	0	5.625	3.797	MN	4,102	25,031	03/13/2015	11/03/2025
50064F-AJ-3	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		D		1FE	8,580,282	111.9400	8,110,053	7,245,000	8,070,476	0	(349,115)	0	0	7.125	2.008	AO	107,543	516,206	10/21/2015	04/16/2019
50064F-AL-8	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	LS	D		1FE	21,433,780	115.4100	24,813,150	21,500,000	21,436,337	0	1,220	0	0	4.125	4.143	JD	51,734	886,875	06/03/2014	06/10/2044
50066A-AA-1	KOREA GAS CORP GOVT FOREIGN		D		1FE	5,500,858	105.9400	5,368,887	5,068,000	5,335,436	0	(65,211)	0	0	4.250	2.789	MN	35,300	215,390	05/22/2014	11/02/2020
50066A-AD-5	KOREA GAS CORP GOVT FOREIGN		D		1FE	9,856,700	135.1800	10,814,000	8,000,000	9,759,870	0	(36,063)	0	0	6.250	4.740	JJ	223,611	500,000	03/05/2014	01/20/2042
50066A-AF-0	KOREA GAS CORP GOVT FOREIGN		D		1FE	5,736,752	101.5600	5,687,472	5,600,000	5,650,863	0	(31,343)	0	0	2.875	2.285	JJ	67,978	161,000	03/11/2014	07/29/2018
518417-AA-8	REPUBLIC OF LATVIA GOVT FOREIGN		D		1FE	7,140,028	111.0900	6,887,394	6,200,000	6,900,019	0	(146,462)	0	0	5.250	2.554	JD	13,563	325,500	05/28/2015	06/16/2021
518417-AC-4	REPUBLIC OF LATVIA GOVT FOREIGN		D		1FE	53,141,569	101.2500	52,941,633	52,287,000	52,895,287	0	(178,489)	0	0	2.750	2.350	JJ	675,011	1,307,268	04/05/2016	01/12/2020
536878-AD-3	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	46,645,980	114.0000	43,992,600	38,590,000	44,070,257	0	(1,665,852)	0	0	7.375	2.592	FA	1,106,783	2,846,013	01/13/2016	02/11/2020
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	18,044,400	112.0000	17,281,600	15,430,000	17,582,162	0	(359,112)	0	0	6.125	2.588	MS	294,027	562,275	06/07/2016	03/09/2021
536878-AG-6	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	7,500,625	116.0700	7,138,121	6,150,000	7,196,135	0	(187,888)	0	0	6.625	2.992	FA	169,766	407,438	05/08/2015	02/01/2022
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	1,542,806	160.5400	1,989,053	1,239,000	1,433,361	0	(12,906)	0	0	11.500	8.978	MN	18,206	142,485	07/21/2004	05/15/2026
593048-BN-0	UNITED MEXICAN STATES GOVT FOREIGN	LS	D		2FE	5,993,218	117.1800	5,980,714	5,104,000	5,400,783	0	(87,992)	0	0	8.125	5.976	JD	1,152	414,700	09/18/2008	12/30/2019

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
695847-AC-7	ISLAMIC REP OF PAKISTAN GOVT FOREIGN		D	4	4FE	100,700	101.3500	268,578	265,000	241,689	0	44,733	0	0	6.875	23.184	JD	1,518	18,219	12/04/2007	06/01/2017
698299-AD-6	Republic of Panama GOVT FOREIGN		D		2FE	932,743	137.2500	1,601,708	1,167,000	993,932	0	7,957	0	0	8.875	11.285	MS	26,180	103,571	07/21/2004	09/30/2027
698299-AK-0	Republic of Panama GOVT FOREIGN		D		2FE	3,302,553	141.0000	4,510,590	3,199,000	3,290,662	0	(5,396)	0	0	9.375	8.941	AO	74,977	299,906	03/13/2015	04/01/2029
698299-AM-6	Republic of Panama GOVT FOREIGN		D		2FE	206,500	123.0000	246,000	200,000	202,152	0	(522)	0	0	10.750	10.355	MN	2,747	21,500	04/30/2001	05/15/2020
698299-AS-3	Republic of Panama GOVT FOREIGN		D		2FE	11,228,667	128.0000	13,269,760	10,367,000	10,793,378	0	(52,649)	0	0	9.375	8.486	JJ	445,457	971,906	07/21/2004	01/16/2023
698299-AW-4	Republic of Panama GOVT FOREIGN		D	4	2FE	9,508,000	121.3500	9,465,300	7,800,000	9,451,635	0	(52,462)	0	0	6.700	4.915	JJ	225,008	445,550	03/17/2016	01/26/2036
698299-BB-9	Republic of Panama GOVT FOREIGN	LS	D	4	2FE	26,277,888	89.5000	26,478,575	29,585,000	26,317,939	0	31,953	0	0	4.300	4.964	AO	219,093	1,272,155	03/08/2016	04/29/2053
712219-AC-8	PEOPLES REPUBLIC OF CHINA GOVT FOREIGN		D		1FE	106,200	165.0500	132,041	80,000	106,137	0	(9)	0	0	9.000	6.775	JJ	3,320	7,200	04/29/2005	01/15/2096
715638-AU-6	REPUBLIC OF PERU CORP SINKING FUND FRGN	LS	D	4	2FE	1,832,188	125.5500	1,726,313	1,375,000	1,807,161	0	(15,106)	0	0	6.550	4.122	MS	26,769	90,063	04/27/2015	03/14/2037
715638-BM-3	REPUBLIC OF PERU GOVT FOREIGN		D		2FE	54,181,025	113.2500	57,417,750	50,700,000	54,150,296	0	(29,237)	0	0	5.625	5.191	MN	340,641	2,770,313	08/03/2016	11/18/2050
718286-AK-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	5,555,458	116.5300	7,592,125	6,515,000	6,278,916	0	96,260	0	0	9.875	11.920	JJ	296,659	643,356	07/21/2004	01/15/2019
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	2,290,517	145.1600	3,713,295	2,558,000	2,392,867	0	12,865	0	0	9.500	10.734	AO	47,252	243,010	07/21/2004	10/21/2024
718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	2,863,492	153.9900	4,781,421	3,105,000	2,928,385	0	9,588	0	0	10.625	11.632	MS	96,223	329,906	03/07/2007	03/16/2025
718286-AQ-0	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	101,250	100.0100	100,010	100,000	99,989	0	(163)	0	0	9.375	9.210	JJ	4,245	9,375	04/01/2003	01/18/2017
718286-AY-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	643,711	157.5700	809,910	514,000	631,981	0	(7,062)	0	0	9.500	6.579	FA	20,210	48,830	03/13/2015	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	646,727	140.5700	820,947	584,000	633,186	0	(2,047)	0	0	7.750	6.808	JJ	20,996	45,260	09/18/2008	01/14/2031
718286-BD-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	237,956	127.0800	311,335	245,000	239,383	0	213	0	0	6.375	6.618	JJ	7,202	15,619	09/09/2008	01/15/2032
718286-BG-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	165,353	130.0700	182,101	140,000	161,391	0	(727)	0	0	6.375	5.062	AO	1,686	8,925	11/02/2010	10/23/2034
718286-BK-2	REPUBLIC OF PHILIPPINES CORP FOREIGN		D		2FE	607,396	106.4400	641,827	603,000	604,918	0	(432)	0	0	4.000	3.914	JJ	11,122	24,120	09/28/2010	01/15/2021
731011-AR-3	REPUBLIC OF POLAND CORP FOREIGN	LS	D		1FE	55,868,768	111.1000	55,216,700	49,700,000	52,711,045	0	(1,135,701)	0	0	6.375	3.816	JJ	1,460,973	3,168,375	12/15/2015	07/15/2019
74727P-AG-6	STATE OF QATAR GOVT FOREIGN		D		1FE	3,648,750	109.9100	3,297,360	3,000,000	3,311,150	0	(132,880)	0	0	6.550	1.865	AO	44,758	196,500	05/29/2014	04/09/2019
74727P-AK-7	STATE OF QATAR GOVT FOREIGN		D		1FE	19,259,475	107.9400	18,069,993	16,740,000	18,178,393	0	(449,682)	0	0	5.250	2.318	JJ	393,041	878,850	01/07/2015	01/20/2020
74727P-AL-5	STATE OF QATAR GOVT FOREIGN		D		1FE	15,272,325	125.0000	14,956,011	11,965,000	15,121,923	0	(76,525)	0	0	6.400	4.541	JJ	342,465	765,760	08/05/2015	01/20/2040
74727P-AP-6	STATE OF QATAR GOVT FOREIGN		D		1FE	2,236,500	107.0800	2,141,640	2,000,000	2,183,203	0	(33,559)	0	0	4.500	2.556	JJ	40,250	90,000	05/21/2015	01/20/2022
74727P-AR-2	STATE OF QATAR GOVT FOREIGN	LS	D		1FE	14,736,113	116.6600	14,746,077	12,640,000	14,633,427	0	(41,258)	0	0	5.750	4.675	JJ	325,041	726,800	06/03/2014	01/20/2042
74727P-AT-8	STATE OF QATAR GOVT FOREIGN		D		1FE	9,916,200	97.8200	9,781,700	10,000,000	9,925,146	0	8,946	0	0	2.375	2.555	JD	19,132	118,750	06/08/2016	06/02/2021
74727P-AV-3	STATE OF QATAR GOVT FOREIGN		D		1FE	15,317,500	99.8700	14,981,100	15,000,000	15,314,286	0	(3,214)	0	0	4.625	4.496	JD	55,885	346,875	06/08/2016	06/02/2046
760942-AY-8	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	LS	D	4	2FE	3,935,500	83.4200	3,753,810	4,500,000	3,957,027	0	8,946	0	0	4.125	4.925	MN	21,141	185,625	06/30/2014	11/20/2045
760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	LS	D	4	2FE	33,556,846	90.0000	31,416,750	34,907,500	33,576,911	0	14,726	0	0	5.100	5.346	JD	64,288	1,780,283	10/30/2015	06/18/2050
77586R-AC-4	ROMANIA GOVT FOREIGN	LS	D		2FE	73,050,598	116.7200	72,544,588	62,150,000	72,781,991	0	(174,039)	0	0	6.125	4.967	JJ	1,681,287	3,537,188	05/20/2016	01/22/2044
77586T-AE-6	ROMANIA GOVT FOREIGN		D		2FE	3,431,436	116.7200	3,326,663	2,850,000	3,422,441	0	(8,110)	0	0	6.125	4.791	JJ	77,098	124,031	06/21/2016	01/22/2044
78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN		D		3FE	1,063,383	169.8100	2,153,216	1,268,000	1,024,570	0	(4,613)	0	0	12.750	15.299	JD	3,144	161,670	02/28/2002	06/24/2028
78307A-AG-8	RUSSIAN FEDERATION GOVT FOREIGN		D		3FE	679,500	113.6300	1,022,697	900,000	851,232	0	25,767	0	0	11.000	14.998	JJ	43,175	99,000	04/30/2001	07/24/2018
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN		D	4	3FE	4,713,268	120.4000	9,818,604	8,154,987	6,166,071	0	89,725	0	0	7.500	15.685	MS	154,605	611,624	06/25/2013	03/31/2030
836205-AD-6	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		D		2FE	12,063,913	102.7400	12,210,649	11,885,000	11,892,528	0	(18,064)	0	0	8.500	8.346	JD	22,449	1,010,225	07/21/2004	06/23/2017
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN		D		1FE	27,922,633	109.0000	26,634,150	24,435,000	26,783,724	0	(389,931)	0	0	5.125	2.739	AO	243,502	1,090,856	09/14/2016	04/21/2021
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN		D		1FE	60,271,875	108.9400	56,700,668	52,050,000	56,858,905	0	(836,348)	0	0	5.000	3.072	MS	708,458	2,602,500	10/05/2012	03/23/2022
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN	LS	D		1FE	28,421,631	102.2500	28,524,683	27,897,000	28,359,083	0	(54,302)	0	0	4.000	3.725	JJ	492,847	1,077,940	04/01/2016	01/22/2024
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		3FE	686,526	149.2500	1,238,775	830,000	707,068	0	3,102	0	0	11.875	14.424	JJ	45,448	98,563	07/21/2004	01/15/2030
900123-BH-2	REPUBLIC OF TURKEY GOVT FOREIGN		D		3FE	439,600	102.5400	410,160	400,000	425,861	0	(5,494)	0	0	5.625	3.955	MS	5,688	22,500	05/29/2014	03/30/2021
900123-CB-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		3FE	1,532,653	80.5500	1,264,635	1,570,000	1,533,640	0	652	0	0	4.875	5.034	AO	15,945	76,538	04/27/2015	04/16/2043
910860-AG-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	9,133,770	147.7500	13,829,400	9,360,000	9,180,341	0	5,572	0	0	8.300	8.526	FA	293,488	776,880	07/21/2004	08/15/2031
910860-AJ-7	UNITED MEXICAN STATES GOVT FOREIGN	LS	D		2FE	1,109,003	122.1700	1,392,784	1,140,000	1,125,234	0	1,914	0	0	8.000	8.284	MS	24,573	91,200	07/21/2004	09/24/2022
910860-AV-0	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	1,519,455	108.1500	1,317,267	1,218,000	1,507,695	0	(7,159)	0	0	6.050	4.397	JJ	34,798	73,689	04/27/2015	01/11/2040
910860-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	9,084,570	92.2500	7,649,370	8,292,000	9,083,552	0	(338)	0	0	5.750	5.245	AO	104,629	459,540	09/20/2016	10/12/2110
910860-BB-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	5,862,345	90.9300	5,022,973	5,524,000	5,852,040	0	(6,201)	0	0	4.750	4.374	MS	82,361	262,390	04/27/2015	03/08/2044
910860-BE-7	UNITED MEXICAN STATES GOVT FOREIGN	LS	D		2FE	3,805,500	102.2500	3,297,563	3,225,000	3,789,175	0	(9,964)	0	0	5.550	4.452	JJ	79,550	178,988	04/27/2015	01/21/2045
910860-BF-4	UNITED MEXICAN STATES GOVT FOREIGN	LS	D		2FE	713,790	89.7500	621,968	693,000	713,255	0	(338)	0	0	4.600	4.420	JJ	13,991	31,878	04/27/2015	01/23/2046
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN		D		2FE	4,901,392	126.5600	4,565,893	3,607,633	4,783,225	0	(48,730)	0	0	7.875	4.876	JJ	131,002	284,101	06/02/2014	01/15/2033
922646-AS-3	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		5FE	136,418	50.7500	177,625	350,000	136,418	0	0	0	0	9.250	23.849	MS	9,533	32,375	03/07/2002	09/15/2027
922646-AT-1	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		5FE	27,029	81.6100	40,806	50,000	27,029	0	0	0	0	13.625	25.407	FA	2,574	6,813	12/01/1999	08/15/2018
G92450-VE-5	UNITED KINGDOM GOVERNMENT GOVT FOREIGN		B		1FE	272,945,350	173.0000	278,622,872	161,054,621	201,562,658	0	(722,252)	0	(38,795,946)	4.250	3.118	JD	470,111	7,524,096	12/08/2015	12/07/2055
G9T44M-HA-3	UK TREASURY GOVT FOREIGN		B		1FE	9,183,110	163.2300	9,122,728	5,588,845	7,921,234	0	(24,479)	0	(1,237,397)	3.500	2.155	JJ	86,642	104,351	03/07/2016	07/22/2068
G9T44M-JW-3	UK TREASURY GOVT FOREIGN		B		1FE	3,442,321	135.4400	3,497,757	2,582,509	3,371,860	0	(1,422)	0	(69,039)	3.500	2.060	JJ	40,036	0	12/02/2016	01/22/2045
J26150-M8-5	JAPAN TREASURY DISC BILL GOVT FOREIGN		B		1FE	98,579,657	108.1700	93,671,041	86,594,936	93,643,891	0	(208,452)	0	(4,727,314)	2.400	(0.124)	MS	527,826	415	11/22/2016	03/20/2020
J26150-M9-3	JAPAN TREASURY DISC BILL GOVT FOREIGN		B		1FE	182,409,801	108.1200	173,344,123	160,329,237	173,310,038	0	(350,757)	0	(8,749,006)	2.200	(0.126)	JD	104,368	1,744,810	11/22/2016	06/22/2020
J26150-N2-7	JAPAN TREASURY DISC BILL GOVT FOREIGN		B		1FE	99,031,396	108.6800	94,115,879	86,594,936	94,089,835	0	(191,735)	0	(4,749,826)	2.200	(0.120)	MS	483,840	381	11/22/2016	09/21/2020

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
J2615Q-N3-5	JAPAN TREASURY DISC BILL GOVT FOREIGN		B		1FE	114,560,632	110.4200	108,873,901	98,598,194	108,825,273	0	(241,662)	0	(5,493,698)	2.500	(0.107)	JD	72,936	1,217,395	11/22/2016	12/21/2020
P3143N-AJ-3	CODELCO INC GOVT FOREIGN		D		1FE	12,758,840	109.8800	12,086,250	11,000,000	12,048,481	0	(489,784)	0	0	7.500	2.662	JJ	380,417	825,000	01/06/2016	01/15/2019
P3143N-AN-4	CODELCO INC GOVT FOREIGN		D		1FE	1,029,400	102.0000	1,020,000	1,000,000	1,023,050	0	(4,325)	0	0	3.875	3.354	MN	6,243	38,750	07/02/2015	11/03/2021
P3143N-AU-8	CODELCO INC GOVT FOREIGN	LS	D		1FE	2,017,100	98.1300	2,257,066	2,300,000	2,021,881	0	3,982	0	0	4.875	5.751	MN	17,753	112,125	10/06/2015	11/04/2044
X4818A-AA-3	Latvia GOVT FOREIGN		D		1FE	2,039,784	111.0600	1,999,134	1,800,000	1,994,198	0	(35,398)	0	0	5.250	2.666	JD	3,938	94,500	04/01/2016	06/16/2021
X4820Q-AA-4	Latvia GOVT FOREIGN		D		1FE	1,504,160	100.4500	1,406,300	1,400,000	1,407,950	0	(55,931)	0	0	5.250	1.212	FA	26,338	73,500	04/07/2015	02/22/2017
X5048H-DQ-9	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	13,896,000	114.0000	13,110,000	11,500,000	13,127,957	0	(496,211)	0	0	7.375	2.607	FA	329,826	848,125	06/25/2015	02/11/2020
X5048H-DW-6	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	12,228,600	112.0000	11,592,000	10,350,000	12,085,786	0	(142,814)	0	0	6.125	1.936	MS	197,225	316,969	08/25/2016	03/09/2021
X5048J-AK-1	LITHUANIA REP OF GOVT FOREIGN		D		1FE	1,526,000	102.4500	1,434,334	1,400,000	1,436,831	0	(51,853)	0	0	5.125	1.348	MS	21,326	71,750	04/07/2015	09/14/2017
X7327K-BU-3	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	4,797,332	116.0700	4,642,680	4,000,000	4,649,058	0	(107,590)	0	0	6.625	3.144	FA	110,417	231,875	04/01/2016	02/01/2022
X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN		D		3FE	6,381,348	169.8100	11,443,631	6,739,000	6,296,777	0	(8,653)	0	0	12.750	13.508	JD	16,707	859,223	04/02/2002	06/24/2028
X7922U-AF-4	SLOVAK REPUBLIC GOVT FOREIGN		D		1FE	2,791,300	108.6700	2,716,850	2,500,000	2,727,794	0	(38,961)	0	0	4.375	2.554	MN	12,153	109,375	05/07/2015	05/21/2022
X7S904-BF-7	REPUBLIC OF LATVIA GOVT FOREIGN		D		1FE	7,598,750	101.3600	7,602,150	7,500,000	7,565,226	0	(20,541)	0	0	2.750	2.450	JJ	96,823	206,250	06/25/2015	01/12/2020
Y20721-AL-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		3FE	257,234	128.3300	256,655	200,000	256,209	0	(1,025)	0	0	7.750	5.482	JJ	7,061	7,750	04/01/2016	01/17/2038
Y20721-BM-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		3FE	23,821,525	99.7800	25,043,701	25,100,000	23,842,380	0	18,530	0	0	5.125	5.474	JJ	593,162	1,094,188	05/10/2016	01/15/2045
44810Z-AY-6	HYDRO ONE INC CORP FRGN				1FE	407,098	125.8500	375,366	298,274	320,587	0	(621)	0	11,234	5.490	4.948	JJ	7,520	16,068	08/25/2010	07/16/2040
44810Z-BK-5	HYDRO ONE INC CORP			2	1FE	195,773	113.1500	168,744	149,137	158,714	0	(243)	0	5,542	4.590	4.184	AO	1,580	7,001	06/09/2014	10/09/2043
448810-AC-5	HYDRO ONE INC CORP FOREIGN				1FE	481,561	140.0900	532,746	380,299	416,692	0	(2,011)	0	14,762	7.350	6.289	JD	2,227	28,566	10/16/2009	06/03/2030
642869-AA-9	NEW BRUNSWICK PROV CANADA CORP FOREIGN				1FE	282,048	120.0500	250,649	208,792	256,886	0	(1,360)	0	9,041	4.800	3.403	JD	798	10,240	06/11/2015	06/03/2041
68323Z-8T-9	ONTARIO PROV RESIDUAL CORP FOREIGN				1FE	251,625	39.7600	269,829	678,573	260,207	0	4,920	0	7,994	0.000	5.654	MAT	0	0	11/15/2016	06/02/2045
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT FOREI		D	4	1FE	9,675,212	105.5000	10,291,525	9,755,000	9,680,220	0	4,478	0	0	4.950	5.012	JJ	203,880	358,736	11/29/2016	07/29/2035
219868-BN-5	CORP ANDINA DE FOMENTO NT GOVT FOREIGN		D		1FE	4,506,255	113.2000	3,961,895	3,500,000	3,903,602	0	(157,792)	0	0	8.125	3.147	JD	21,328	284,375	01/01/2013	06/04/2019
21987B-AM-0	CODELCO INC GOVT FOREIGN		D		1FE	4,815,138	109.9600	4,673,470	4,250,000	4,617,007	0	(168,639)	0	0	7.500	3.094	JJ	146,979	318,750	01/07/2016	01/15/2019
21987B-AP-3	CODELCO INC GOVT FOREIGN	LS	D		1FE	4,099,742	102.1000	3,981,783	3,900,000	4,053,157	0	(29,020)	0	0	3.875	2.996	MN	24,348	151,125	05/21/2015	11/03/2021
21987B-AQ-1	CODELCO INC GOVT FOREIGN	LS	D		1FE	25,945,940	96.9800	25,021,357	25,800,000	25,887,610	0	(14,481)	0	0	3.000	2.933	JJ	352,600	774,000	10/05/2012	07/17/2022
21987B-AR-9	CODELCO INC GOVT FOREIGN	LS	D		1FE	6,763,136	90.2600	6,401,310	7,092,000	6,785,322	0	6,267	0	0	4.250	4.538	JJ	137,309	301,410	04/27/2015	07/17/2042
21987B-AT-5	CODELCO INC GOVT FOREIGN		D		1FE	1,869,319	108.6800	1,751,872	1,612,000	1,861,537	0	(4,649)	0	0	5.625	4.612	AO	18,387	90,675	04/27/2015	10/18/2043
21987B-AU-2	CODELCO INC GOVT FOREIGN	LS	D		1FE	861,020	98.1300	810,581	826,000	859,999	0	(593)	0	0	4.875	4.611	MN	6,376	40,268	04/27/2015	11/04/2044
268317-AC-8	ELECTRICITE DE FRANCE GOVT FOREIGN	LS	D		1FE	27,409,468	124.6300	31,376,359	25,175,000	27,156,080	0	(41,636)	0	0	6.950	6.282	JJ	753,327	1,749,663	04/27/2015	01/26/2039
268317-AD-6	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	21,904,080	105.9700	23,312,960	22,000,000	21,965,011	0	10,149	0	0	4.600	4.655	JJ	432,911	1,012,000	01/21/2010	01/27/2020
268317-AE-4	ELECTRICITE DE FRANCE GOVT FOREIGN	LS	D		1FE	54,617,324	108.3000	59,672,192	55,100,000	54,667,320	0	8,893	0	0	5.600	5.661	JJ	1,319,951	3,085,600	01/21/2010	01/27/2040
268317-AK-0	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,030,145	100.2000	923,809	922,000	1,026,767	0	(2,062)	0	0	4.875	4.170	JJ	19,852	44,948	04/27/2015	01/22/2044
268317-AL-8	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	989,176	97.0200	807,214	832,000	989,120	0	(61)	0	0	6.000	5.040	JJ	22,048	49,920	04/27/2015	01/22/2114
279158-AE-9	ECOPETROL SA GOVT FOREIGN		D		2FE	1,278,375	101.5800	1,066,590	1,050,000	1,269,939	0	(3,381)	0	0	7.375	5.819	MS	22,156	77,438	05/19/2014	09/18/2043
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN		D		3FE	30,226,910	128.9000	36,833,175	28,575,000	29,939,403	0	(41,190)	0	0	8.625	8.087	AO	431,304	2,464,594	11/18/2010	04/28/2034
4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN		D		1FE	9,939,844	115.1600	11,517,783	10,002,000	9,943,120	0	954	0	0	4.375	4.411	JJ	190,837	437,588	04/27/2015	01/24/2044
500630-BU-1	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1FE	6,737,418	100.7200	6,345,045	6,300,000	6,333,104	0	(96,201)	0	0	3.875	2.311	MN	38,653	244,125	08/29/2012	05/04/2017
500630-BW-7	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1FE	13,431,552	101.0500	12,832,791	12,700,000	12,797,996	0	(150,317)	0	0	3.500	2.279	FA	159,279	444,500	09/10/2012	08/22/2017
500630-BX-5	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1FE	3,516,604	100.9300	3,593,002	3,560,000	3,533,509	0	4,163	0	0	3.000	3.143	MS	31,743	106,800	09/05/2012	09/14/2022
500630-CH-9	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1FE	10,090,370	99.1500	9,914,800	10,000,000	10,074,227	0	(16,143)	0	0	2.500	2.306	JJ	116,667	125,000	01/22/2016	01/13/2021
50064Y-AF-0	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN		D		1FE	5,835,179	99.9200	5,925,381	5,930,000	5,871,985	0	9,087	0	0	3.000	3.188	MS	50,405	177,900	09/11/2012	09/19/2022
50065W-AC-0	KOREA NATIONAL OIL CORP GOVT FOREIGN		D		1FE	3,116,540	100.3800	2,990,231	2,979,000	2,990,700	0	(45,625)	0	0	3.125	1.570	AO	22,756	93,094	03/11/2014	04/03/2017
50065W-AF-3	KOREA NATIONAL OIL CORP GOVT FOREIGN		D		1FE	4,972,300	104.9300	5,246,300	5,000,000	4,979,210	0	2,482	0	0	4.000	4.068	JJ	87,778	200,000	01/15/2014	01/23/2024
5006EP-AC-5	KOREA EAST-WEST POWER CO LTD GOVT FOREIG		D		1FE	5,137,646	100.2800	5,144,569	5,130,000	5,130,867	0	(1,627)	0	0	2.500	2.467	JJ	58,781	128,250	08/20/2012	07/16/2017
59284M-AB-0	MEXICO CITY AIRPORT TRUST GOVT FOREIGN	LS	D	2	2FE	13,866,000	90.0000	13,860,000	15,400,000	13,867,374	0	1,374	0	0	5.500	6.237	AO	216,456	0	12/08/2016	10/31/2046
60283M-AA-1	MINERA Y METALURGICA DEL BOLEO GOVT FORE		D		1FE	5,130,000	101.6000	5,080,100	5,000,000	5,111,073	0	(18,927)	0	0	2.875	1.903	MN	21,563	71,875	07/29/2016	05/07/2019
71645W-AS-0	PETROBRAS INTL FIN CO GOVT FOREIGN		D		4FE	1,013,670	84.1200	673,000	800,000	998,053	0	(4,196)	0	0	6.750	4.974	JJ	23,100	54,000	01/01/2013	01/27/2041
71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	1,362,545	93.6600	1,121,050	1,197,000	1,357,495	0	(3,072)	0	0	6.500	5.496	JD	6,268	77,805	04/27/2015	06/02/2041
71654Q-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	LS	D		2FE	7,592,953	83.2200	7,527,249	9,045,000	7,604,662	0	11,719	0	0	5.500	6.784	JD	5,527	497,475	06/17/2016	06/27/2044
71654Q-BR-2	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	LS	D		2FE	4,919,161	91.0000	3,963,050	4,355,000	4,905,907	0	(8,142)	0	0	6.375	5.486	JJ	121,849	277,631	04/27/2015	01/23/2045
716743-AD-1	PETRONAS CAP LTD GOVT FOREIGN		D		1FE	11,070,275	106.9800	9,948,768	9,300,000	10,029,517	0	(268,583)	0	0	5.250	2.147	FA	188,519	488,250	01/01/2013	08/12/2019
80413T-AA-7	Saudi Arabia GOVT FOREIGN		D		1FE	16,147,155	97.0900	15,874,804	16,350,000	16,152,253	0	5,099	0	0	2.375	2.643	AO	70,112	0	11/16/2016	10/26/2021
80413T-AC-3	Saudi Arabia GOVT FOREIGN	LS	D		1FE	37,009,425	95.7800	36,105,402	37,695,000	37,009,065	0	(360)	0	0	4.500	4.612	AO	306,272	0	12/21/2016	10/26/2046
831588-AB-4	SLOVAKIA (REPUBLIC OF) GOVT FOREIGN	LS	D		1FE	2,806,000	108.5000	2,712,500	2,500,000	2,736,652	0	(40,562)	0	0	4.375	2.487	MN	12,153	109,375	04/07/2015	05/21/2022
857004-AB-1	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	2,015,660	101.3000	2,026,066	2,000,000	2,007,914	0	(3,241)	0	0	2.750	2.575	MN	8,250	55,000	07/21/2014	05/07/2019
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	9,330,342	104.0500	9,572,692	9,200,000	9,306,478	0	(12,657)	0	0	4.125	3.938	MN	56,925	379,500	11/03/2015	05/07/2024
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	31,772,411	110.3300	33,794,416	30,630,000	31,728,297	0	(20,074)	0	0	4.850	4.616	MN	222,833	1,485,555	04/01/2016	05/07/2044

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
85771P-AG-7	STATOIL ASA GOVT FOREIGN		D		1FE	8,948,914	97.6100	9,468,461	9,700,000	9,183,925	0	75,594	0	0	2.450	3.432	JJ	108,263	237,650	10/07/2013	01/17/2023
85771P-AL-6	STATOIL ASA GOVT FOREIGN	LS	D		1FE	8,330,752	95.3800	7,945,446	8,330,000	8,330,796	0	(32)	0	0	3.950	3.949	MN	42,043	329,035	04/27/2015	05/15/2043
85771P-AQ-5	STATOIL ASA GOVT FOREIGN		D		1FE	13,021,465	108.9100	13,913,381	12,775,000	13,011,389	0	(4,817)	0	0	4.800	4.674	MN	90,277	613,200	04/27/2015	11/08/2043
G8449W-AB-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	8,564,336	101.3600	8,513,989	8,400,000	8,521,573	0	(39,003)	0	0	2.750	2.115	MN	34,650	184,250	05/25/2016	05/07/2019
G8449W-AC-8	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	3,259,268	104.1300	3,123,990	3,000,000	3,222,950	0	(24,233)	0	0	4.125	2.991	MN	18,563	123,750	04/01/2016	05/07/2024
G8449W-AD-6	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	225,998	110.3300	220,662	200,000	225,131	0	(493)	0	0	4.850	4.083	MN	1,455	9,700	03/13/2015	05/07/2044
W9801L-CS-7	VATTENFALL TREASURY GOVT FOREIGN		B		2FE	14,543,464	133.7000	11,987,023	8,965,375	10,770,629	0	(280,123)	0	(272,860)	5.375	2.335	APR	326,100	523,282	01/01/2013	04/29/2024
Y4949F-AQ-8	KR Southern Pwr GOVT FOREIGN		D		1FE	3,418,972	99.8300	3,394,288	3,400,000	3,414,375	0	(4,597)	0	0	1.875	1.484	FA	25,854	0	08/22/2016	02/05/2018
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES		D		1FE	797,558	125.0200	1,000,164	800,000	798,536	0	109	0	0	7.875	7.903	FA	26,250	63,000	07/21/2004	08/01/2025
87973P-AA-2	TEMASEK FINANCIAL I LTD GOVT FOREIGN		D		1FE	6,992,842	106.6000	6,700,061	6,285,000	6,663,126	0	(129,067)	0	0	4.300	2.088	AO	49,547	270,255	05/23/2014	10/25/2019
87973P-AC-8	TEMASEK FINANCIAL I LTD GOVT FOREIGN		D		1FE	3,894,643	97.4900	3,948,466	4,050,000	3,934,853	0	17,082	0	0	2.375	2.888	JJ	42,216	96,188	05/07/2015	01/23/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,883,470,794	XXX	2,984,500,865	2,598,319,004	2,742,618,286	0	(13,466,219)	0	(63,804,301)	XXX	XXX	XXX	36,775,311	122,411,515	XXX	XXX
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
455780-BM-7	REPUBLIC OF INDONESIA GOVT FOREIGN	LS	D		2AM	2,809,500	97.2300	2,916,960	3,000,000	2,816,761	0	3,287	0	0	4.625	5.047	AO	29,292	138,750	09/08/2014	04/15/2043
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						2,809,500	XXX	2,916,960	3,000,000	2,816,761	0	3,287	0	0	XXX	XXX	XXX	29,292	138,750	XXX	XXX
1099999. Total - All Other Government Bonds						2,886,280,294	XXX	2,987,417,825	2,601,319,004	2,745,435,047	0	(13,462,932)	0	(63,804,301)	XXX	XXX	XXX	36,804,603	122,550,265	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
13063A-5E-0	CALIFORNIA ST CORP MUNI				1FE	21,629,752	140.6700	20,920,551	14,872,500	21,060,899	0	(243,686)	0	0	7.500	4.104	AO	278,859	1,115,438	04/27/2015	04/01/2034
13063A-5G-5	CALIFORNIA ST CORP MUNI				1FE	32,072,242	148.5000	32,573,694	21,935,000	31,295,042	0	(242,489)	0	0	7.550	4.491	AO	414,023	1,656,093	04/27/2015	04/01/2039
13063A-7D-0	CALIFORNIA ST CORPORATE MUNI FRGN			4	1FE	1,560,529	141.2400	1,472,417	1,042,500	1,533,979	0	(15,999)	0	0	7.300	3.887	AO	19,026	76,103	04/27/2015	10/01/2039
13063B-BU-5	CALIFORNIA ST CORP MUNI			4	1FE	6,935,485	141.5700	6,954,430	4,912,500	6,926,746	0	(6,414)	0	0	7.350	4.287	MN	60,178	16,721	12/09/2016	11/01/2039
13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN			4	1FE	2,363,609	146.9300	2,215,000	1,507,500	2,323,918	0	(23,962)	0	0	7.625	3.885	MS	38,316	114,947	04/27/2015	03/01/2040
13063B-FV-9	CALIFORNIA ST CORP MUNI			2	1FE	1,586,947	116.6000	1,501,199	1,287,500	1,573,435	0	(8,209)	0	0	7.950	5.959	MS	34,119	102,356	04/27/2015	03/01/2036
13063B-JC-7	CALIFORNIA ST CORP MUNI				1FE	23,475,982	150.4900	24,390,018	16,207,500	23,264,404	0	(161,210)	0	0	7.600	4.578	MN	205,295	1,231,770	09/16/2015	11/01/2040
20772G-4Z-8	CONNECTICUT ST CORPORATE MUNI FRGN			4	1FE	8,107,820	115.3900	9,346,751	8,100,000	8,105,513	0	(361)	0	0	5.632	5.623	JD	38,016	456,192	12/15/2009	12/01/2029
253363-WH-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1FE	257,232	103.5700	248,575	240,000	255,772	0	(1,460)	0	0	4.000	2.969	FA	3,627	4,800	04/01/2016	02/15/2037
253363-WM-3	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1FE	12,819,890	103.0000	13,029,247	12,650,000	12,810,073	0	(4,208)	0	0	4.000	3.916	FA	191,156	506,000	07/28/2014	02/15/2041
253363-WQ-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1FE	5,059,200	102.8100	5,140,400	5,000,000	5,056,315	0	(1,235)	0	0	4.000	3.930	FA	75,556	200,000	07/28/2014	02/15/2044
262061-PR-9	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1FE	1,030,710	103.7600	1,037,650	1,000,000	1,030,686	0	(24)	0	0	4.000	3.787	FA	15,111	0	12/19/2016	02/15/2039
262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1FE	8,086,730	103.4400	8,275,600	8,000,000	8,082,064	0	(1,912)	0	0	4.000	3.935	FA	120,889	320,000	08/20/2014	02/15/2044
35880C-NK-6	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	3,441,324	104.2200	3,496,447	3,355,000	3,421,922	0	(8,095)	0	0	4.000	3.679	FA	50,698	134,200	06/19/2014	08/15/2036
35880C-NL-4	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	4,538,247	103.9600	4,610,537	4,435,000	4,515,111	0	(9,680)	0	0	4.000	3.709	FA	67,018	177,400	06/19/2014	08/15/2037
35880C-NP-5	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	5,113,440	103.4400	5,198,111	5,025,000	5,093,800	0	(8,295)	0	0	4.000	3.778	FA	75,933	201,000	06/19/2014	08/15/2040
35880C-NQ-3	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	2,025,380	103.3200	2,066,340	2,000,000	2,019,946	0	(2,401)	0	0	4.000	3.838	FA	30,222	80,000	07/15/2014	08/15/2041
35880C-NT-7	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	14,765,670	103.1300	14,989,364	14,535,000	14,756,912	0	(4,711)	0	0	4.000	3.907	FA	219,640	581,400	07/24/2014	08/15/2044
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN			4	1FE	33,300,000	110.1700	36,685,611	33,300,000	33,300,000	0	0	0	0	4.503	4.503	MN	249,917	1,499,499	11/04/2009	11/01/2025
45506D-YZ-2	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1FE	10,155,470	102.4000	10,260,280	10,020,000	10,155,394	0	(76)	0	0	4.000	3.919	FA	87,953	0	12/20/2016	08/01/2046
487694-NF-4	KELLER TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	4,358,419	102.7900	4,193,832	4,080,000	4,314,638	0	(23,264)	0	0	4.000	3.230	FA	61,653	163,200	01/08/2015	08/15/2039
487694-NG-2	KELLER TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	3,225,860	102.7200	3,107,159	3,025,000	3,194,301	0	(16,770)	0	0	4.000	3.250	FA	45,711	121,000	01/08/2015	08/15/2040
513174-US-9	LAMAR TX CONS INDPT SCH DIST CORPORATE M			2	1FE	15,000,000	101.8700	15,281,100	15,000,000	15,000,000	0	0	0	0	4.000	4.000	FA	226,667	600,000	06/18/2015	02/15/2048
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE			4	1FE	39,431,300	119.8700	46,749,690	39,000,000	39,307,282	0	(19,465)	0	0	5.755	5.657	JJ	1,122,225	2,244,450	10/02/2009	07/01/2029
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST CORPORATE			4	1FE	1,609,979	123.2600	1,565,377	1,270,000	1,586,149	0	(14,419)	0	0	5.750	3.669	JJ	36,513	73,025	04/27/2015	07/01/2034
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST CORPORATE			4	1FE	3,078,309	134.2000	2,965,820	2,210,000	3,015,589	0	(37,926)	0	0	6.758	3.660	JJ	74,676	149,352	04/27/2015	07/01/2034
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	16,563,772	102.9700	16,752,731	16,270,000	16,553,059	0	(5,121)	0	0	4.000	3.890	FA	271,167	555,000	12/19/2016	08/01/2044
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN			4	1FE	43,380,360	123.4200	47,881,179	38,795,000	42,836,138	0	(144,173)	0	0	5.456	4.594	JJ	1,058,328	2,116,655	04/27/2015	12/01/2039
68608K-A3-2	OREGON ST CORPORATE MUNI FRGN			4	1FE	4,000,000	121.8800	4,875,400	4,000,000	4,000,000	0	0	0	0	5.382	5.382	FA	89,700	215,280	04/22/2010	08/01/2039
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	LS		4	1FE	42,015,333	126.8600	49,333,911	38,890,000	41,692,996	0	(87,585)	0	0	5.517	4.930	AO	536,390	2,145,561	04/27/2015	04/01/2039
882722-VP-3	TEXAS ST CORPORATE MUNI FRGN			4	1FE	213,057	113.3100	209,622	185,000	210,555	0	(1,505)	0	0	4.631	3.336	AO	2,142	8,567	04/27/2015	04/01/2033
882723-E4-7	TEXAS STATE OF CORPORATE MUNI			2	1FE	7,534,487	102.4300	7,487,633	7,310,000	7,529,215	0	(4,660)	0	0	4.000	3.818	MN	37,362	285,090	04/01/2016	05/15/2045
882723-TA-7	TEXAS STATE OF CORPORATE MUNI			2	1FE	9,933,315	103.3600	9,819,675	9,500,000	9,914,873	0	(8,921)	0	0	4.000	3.740	AO	95,000	380,000	01/05/2015	10/01/2044
882723-ZL-6	TEXAS STATE OF CORPORATE MUNI			2	1FE	315,822	103.9700	301,504	290,000	314,040	0	(1,782)	0	0	4.000	2.919	AO	2,900	5,800	04/01/2016	10/01/2036
93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN			4	1FE	12,307,706	123.4600	15,061,998	12,200,000	12,289,241	0	(2,893)	0	0	5.481	5.417	FA	278,618	668,682	10/16/2009	08/01/2039
93974C-RF-9	WASHINGTON ST CORPORATE MUNI			4	1FE	6,056,210	117.2600	7,035,300	6,000,000	6,044,414	0	(2,430)	0	0	5.090	5.010	FA	127,250	305,400	08/19/2011	08/01/2033

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
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						407,349,588	XXX	437,034,153	367,450,000	404,384,421	0	(1,115,341)	0	0	XXX	XXX	XXX	6,341,854	18,510,981	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities																					
13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1FE	24,458,558	103.2600	25,029,739	24,240,000	24,442,355	0	(6,382)	0	0	4.000	3.939	MN	161,600	969,600	04/01/2016	11/01/2038
13077C-X4-1	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1FE	2,563,893	102.3900	2,651,927	2,590,000	2,564,459	0	581	0	0	4.000	4.063	MN	17,267	103,600	07/16/2015	11/01/2043
677632-G8-8	OH ST UNIV GEN RCPTS CORPORATE MUNI				1FE	2,345,000	97.7200	2,291,511	2,345,000	2,345,000	0	0	0	0	3.798	3.798	JD	7,422	64,818	03/03/2016	12/01/2046
677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI TAXA				1FE	18,504,340	98.2600	17,750,308	18,065,000	18,503,426	0	(914)	0	0	4.048	3.925	JD	60,939	482,735	10/18/2016	12/01/2056
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI				1FE	25,402,571	114.4100	26,136,965	22,845,000	25,189,891	0	(59,936)	0	0	4.910	4.208	JD	93,474	1,121,690	04/27/2015	06/01/2040
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI				1FE	21,760,942	97.1900	21,282,666	21,898,000	21,759,557	0	(331)	0	0	4.800	4.829	JD	87,592	1,051,104	04/27/2015	06/01/2111
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						95,035,304	XXX	95,143,116	91,983,000	94,804,688	0	(66,982)	0	0	XXX	XXX	XXX	428,294	3,793,547	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						502,384,892	XXX	532,177,269	459,433,000	499,189,109	0	(1,182,323)	0	0	XXX	XXX	XXX	6,770,148	22,304,528	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
052403-FA-5	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1FE	6,606,107	102.4800	6,856,113	6,690,000	6,609,758	0	2,358	0	0	4.000	4.083	FA	111,500	301,050	05/20/2015	08/01/2040
052403-FB-3	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1FE	8,036,526	102.0400	8,285,567	8,120,000	8,039,289	0	1,769	0	0	4.000	4.061	FA	135,333	365,400	06/09/2015	08/01/2045
167505-KH-8	CHICAGO IL BRD OF ED CORPORATE MUNI FRGN			4	4FE	13,365,375	71.5500	9,122,625	12,750,000	13,272,525	0	(15,581)	0	0	6.138	5.774	JD	65,216	782,595	10/22/2009	12/01/2039
234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI			4	1FE	47,659,142	119.9300	55,515,601	46,290,000	47,513,973	0	(28,701)	0	0	5.621	5.413	FA	982,963	2,601,961	04/27/2015	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI CORPORATE			4	1FE	5,806,720	120.2200	6,972,992	5,800,000	5,805,105	0	(248)	0	0	5.664	5.654	JD	27,376	328,512	12/09/2009	12/01/2033
517840-6C-3	LAS VEGAS VALLEY NEV WTR DIST CORPORATE			2	1FE	4,526,632	102.3900	4,504,984	4,400,000	4,519,036	0	(3,797)	0	0	4.000	3.808	JD	14,667	176,000	12/12/2014	06/01/2039
521841-GY-6	LEANDER TEX INDPT SCH DIST CORPORATE MUN			2	1FE	11,316,200	113.4700	11,347,000	10,000,000	11,146,375	0	(112,412)	0	0	5.000	3.451	FA	188,889	500,000	06/04/2015	08/15/2039
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG CORP MUNI			4	1FE	368,063	144.2800	360,713	250,000	364,801	0	(1,977)	0	0	6.750	4.067	FA	7,031	16,875	04/27/2015	08/01/2049
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG CORPORATE			4	1FE	339,490	132.0100	330,015	250,000	334,457	0	(3,047)	0	0	6.680	4.054	FA	6,958	16,700	04/27/2015	08/01/2036
57582R-EG-7	MASSACHUSETTS ST CORPORATE MUNI			2	1FE	1,301,304	103.2000	1,238,448	1,200,000	1,294,188	0	(7,116)	0	0	4.000	2.949	JJ	24,000	24,000	04/01/2016	07/01/2037
57582R-JN-7	MASSACHUSETTS ST CORPORATE MUNI TAXABLE			4	1FE	2,250,000	90.5100	2,036,565	2,250,000	2,250,000	0	0	0	0	3.277	3.277	JD	6,144	29,493	06/29/2016	06/01/2046
64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN			4	1FE	29,000,000	113.4800	32,909,203	29,000,000	29,000,000	0	0	0	0	5.206	5.206	AO	377,435	1,509,740	09/30/2009	10/01/2031
64966H-YV-6	NEW YORK N Y CORP MUNI			4	1FE	195,899	125.5200	188,282	150,000	193,710	0	(1,322)	0	0	5.846	3.825	JD	731	8,769	04/27/2015	06/01/2040
64966J-AR-7	NEW YORK N Y CORPORATE MUNI FRGN			4	1FE	2,183,480	129.8800	2,110,501	1,625,000	2,150,859	0	(19,695)	0	0	6.271	3.796	JD	8,492	101,904	04/27/2015	12/01/2037
64966L-LH-2	NEW YORK N Y CORP MUNI			2	1FE	32,000,000	106.8100	34,178,560	32,000,000	32,000,000	0	0	0	0	4.250	4.250	MS	453,333	1,360,000	03/06/2014	03/01/2035
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN			4	1FE	36,211,980	113.3800	40,817,884	36,000,000	36,174,538	0	(11,183)	0	0	5.269	5.211	JJ	948,420	1,896,840	06/17/2013	07/01/2034
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F			4	1FE	18,250,000	110.5200	20,170,813	18,250,000	18,250,000	0	0	0	0	4.554	4.554	JJ	415,553	831,105	09/16/2009	07/01/2024
944097-VA-9	WAXAHACHIE TEX INDPT SCH DIST CORPORATE			2	1FE	8,000,000	102.1600	8,172,480	8,000,000	8,000,000	0	0	0	0	4.000	4.000	FA	120,889	320,000	07/08/2015	08/15/2045
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						227,416,918	XXX	245,118,346	223,025,000	226,918,614	0	(200,952)	0	0	XXX	XXX	XXX	3,894,930	11,170,944	XXX	XXX
Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
040484-MT-1	ARIZONA BRD REGENTS UNIV ARIZ CORPORATE			2	1FE	5,142,200	101.0700	5,053,350	5,000,000	5,137,350	0	(2,976)	0	0	4.000	3.833	JD	16,667	200,000	04/01/2015	06/01/2045
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE			4	1FE	6,103,760	119.6900	7,181,400	6,000,000	6,098,373	0	(3,254)	0	0	5.720	5.570	JD	28,600	343,200	04/27/2015	12/01/2038
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea			4	5Z	3,374,912	100.5500	4,850,253	4,823,671	3,600,322	0	45,533	0	0	5.000	9.375	FMAN	40,197	241,184	09/30/2014	02/01/2034
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR CORPORATE			4	1FE	724,192	131.3700	702,835	535,000	716,886	0	(4,406)	0	0	6.548	4.252	MN	4,476	35,032	04/27/2015	05/15/2048
914367-DH-7	UNIVERSITY OF KANSAS HOSP AUTH CORPORATE			2	1FE	10,492,690	101.6800	10,763,146	10,585,000	10,495,932	0	2,432	0	0	4.000	4.058	MS	141,133	423,400	04/07/2015	09/01/2040
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						25,837,754	XXX	28,550,984	26,943,671	26,048,863	0	37,329	0	0	XXX	XXX	XXX	231,073	1,242,816	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						253,254,672	XXX	273,669,330	249,968,671	252,967,477	0	(163,623)	0	0	XXX	XXX	XXX	4,126,003	12,413,760	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
240091-KV-9	DAYTON TX INDPT SCH DIST CORPORATE MUNI			2	1FE	7,630,686	102.5800	7,755,048	7,560,000	7,627,808	0	(2,110)	0	0	4.000	3.936	FA	114,240	289,800	09/15/2015	02/15/2040
313586-RC-5	FEDERAL NATL MTG ASSN SUB DEBENTURES				1FE	16,607,746	94.8300	51,435,955	54,240,000	45,499,428	0	2,794,506	0	0	0.000	6.440	N/A	0	0	02/06/2001	10/09/2019
31358D-DR-2	FNMA PRINC STRIP FNMA STRIP				1FE	6,996,421	64.3100	21,256,249	33,055,000	14,800,526	0	863,142	0	0	0.000	6.100	N/A	0	0	07/09/2004	05/15/2030
31771E-AP-6	FINANCING CORP PRINCIPAL FICO DEBENTURES	CF			1FE	9,507,085	96.8900	40,743,507	42,050,000	36,154,230	0	2,416,943	0	0	0.000	7.040	N/A	0	0	09/10/1997	03/07/2019
349460-4Y-8	FORT WORTH TEX INDPT SCH DIST CORPORATE			2	1FE	259,344	102.5800	246,192	240,000	258,899	0	(445)	0	0	4.000	3.471	FA	3,627	4,800	04/01/2016	02/15/2040
57584F-EC-0	MASSACHUSETTS ST DEV FIN AGY CORPORATE M			2	1FE	2,000,000	101.3400	2,026,840	2,000,000	2,000,000	0	0	0	0	4.000	4.000	MN	13,333	80,000	08/26/2015	05/01/2045
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON CORP MUNI			4	1FE	10,118,161	117.1200	9,369,360	8,000,000	9,754,221	0	(95,964)	0	0	5.707	3.669	JJ	228,280	456,560	01/01/2013	07/01/2034
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE CORP MUNI			4	1FE	9,947,494	126.3800	10,117,119	8,005,000	9,608,717	0	(90,405)	0	0	6.548	4.482	MN	66,977	524,167	01/01/2013	11/15/2031
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS CORPORATE				1FE	2,473,020	83.5600	2,506,800	3,000,000	2,473,103	0	83	0	0	3.086	4.030	MS	34,460	0	12/21/2016	09/15/2051

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
649710-6A-6	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1FE	3,127,530	113.3100	3,399,270	3,000,000	3,117,283	0	(3,522)	0	0	5.000	4.694	MN	25,000	150,000	12/11/2013	05/01/2038
659155-HG-3	NORTH EAST INDPT SCH DIST TEX CORPORATE			2	1FE	262,678	103.7500	249,007	240,000	261,086	0	(1,591)	0	0	4.000	2.839	FA	4,800	4,800	04/01/2016	08/01/2036
682001-DT-6	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1FE	5,550,871	102.3000	5,498,518	5,375,000	5,540,072	0	(5,426)	0	0	4.000	3.780	FA	89,583	215,000	12/17/2014	02/01/2039
70917S-D4-2	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1FE	7,188,753	103.2700	7,254,507	7,025,000	7,188,753	0	0	0	0	4.000	3.844	FA	0	0	12/14/2016	08/15/2041
735371-PD-2	PORT OF SEATTLE CORPORATE MUNI			2	1FE	6,151,535	102.6500	6,015,114	5,860,000	6,103,986	0	(28,536)	0	0	4.000	3.361	JD	19,533	234,400	03/27/2015	06/01/2040
735371-PE-0	PORT OF SEATTLE CORPORATE MUNI			2	1FE	1,599,172	102.7800	1,536,546	1,495,000	1,590,735	0	(8,436)	0	0	4.000	3.029	JD	4,983	59,800	04/01/2016	06/01/2038
76116E-GJ-3	RESOLUTION FUNDING STRIP CORP ZERO COUPO				1FE	8,446,447	74.1400	15,086,344	20,347,000	12,422,768	0	626,237	0	0	0.000	5.240	N/A	0	0	07/15/2009	07/15/2026
76116E-GN-4	RESOLUTION FUNDING STRIP CORP ZERO COUPO				1FE	730,090	69.3200	1,425,908	2,057,000	1,099,874	0	58,085	0	0	0.000	5.500	N/A	0	0	06/11/2009	07/15/2028
76116E-GP-9	RESOLUTION FUNDING STRIP CORP ZERO COUPO				1FE	5,287,389	68.3000	11,115,760	16,275,000	8,852,411	0	436,629	0	0	0.000	5.123	N/A	0	0	10/20/2006	01/15/2029
76116E-GR-5	RESOLUTION FUNDING STRIP CORP ZERO COUPO				1FE	7,028,290	65.3800	12,421,250	19,000,000	10,004,467	0	480,230	0	0	0.000	4.980	N/A	0	0	10/26/2009	01/15/2030
76116E-HH-6	RESOLUTION FUNDING STRIP CORP ZERO COUPO				1FE	5,097,341	73.7300	9,493,175	12,875,000	7,553,685	0	381,520	0	0	0.000	5.251	N/A	0	0	05/28/2009	04/15/2027
76116E-HP-8	RESOLUTION FUNDING STRIP CORP ZERO COUPO				1FE	9,631,320	64.4300	18,284,825	28,378,000	14,206,931	0	720,662	0	0	0.000	5.274	N/A	0	0	08/07/2009	04/15/2030
76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS	RA			1FE	37,164,220	65.3600	128,113,440	196,000,000	90,173,518	0	5,205,630	0	0	0.000	6.036	N/A	0	0	08/05/2009	01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS	MA			1FE	86,346,668	64.7600	316,718,561	489,050,000	220,470,205	0	12,819,728	0	0	0.000	6.082	N/A	0	0	07/14/2009	04/15/2030
798025-MM-1	SAN JACINTO TEX JR COLLEGE DIS CORPORATE			2	1FE	5,159,800	101.0600	5,053,250	5,000,000	5,157,113	0	(2,687)	0	0	4.000	3.813	FA	75,556	63,889	03/22/2016	02/15/2046
880591-EB-4	Tenn Valley Authority CORPORATE				1FE	18,740,080	114.9700	21,845,060	19,000,000	18,762,941	0	3,168	0	0	4.875	4.954	JJ	427,104	926,250	01/16/2008	01/15/2048
880591-ED-0	Tenn Valley Authority CORPORATE				1FE	11,949,240	126.6900	15,202,921	12,000,000	11,956,259	0	1,036	0	0	5.500	5.529	JD	29,333	660,000	06/17/2008	06/15/2038
880591-EH-1	Tenn Valley Authority CORPORATE				1FE	20,337,990	125.6000	24,491,883	19,500,000	20,236,429	0	(17,561)	0	0	5.250	4.969	MS	301,438	1,023,750	05/24/2010	09/15/2039
880591-EJ-7	Tenn Valley Authority CORPORATE				1FE	14,803,950	109.9600	16,493,550	15,000,000	14,810,334	0	1,297	0	0	4.625	4.693	MS	204,271	693,750	09/16/2010	09/15/2060
880591-ES-7	Tenn Valley Authority CORPORATE				1FE	18,260,972	103.2400	19,372,234	18,765,000	18,263,414	0	2,747	0	0	4.250	4.383	MS	234,823	777,575	09/21/2015	09/15/2065
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	315,000	103.3100	325,431	315,000	315,000	0	0	0	0	4.830	4.830	MN	1,944	15,215	12/12/2013	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	2,420,000	102.3000	2,475,560	2,420,000	2,420,000	0	0	0	0	4.830	4.830	MN	14,935	116,886	12/12/2013	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,670,000	102.3000	1,708,450	1,670,000	1,670,000	0	0	0	0	4.830	4.830	MN	10,307	80,661	12/12/2013	11/15/2028
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	4,275,000	103.1600	4,410,040	4,275,000	4,275,000	0	0	0	0	4.950	4.950	MN	27,039	211,613	01/09/2014	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,220,000	97.5200	1,189,739	1,220,000	1,220,000	0	0	0	0	4.350	4.350	MN	6,781	53,070	10/01/2015	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	625,000	98.6200	616,408	625,000	625,000	0	0	0	0	4.350	4.350	MN	3,474	27,188	10/01/2015	11/15/2030
889251-GD-0	Toledo-Lucas Cnty Port Auth Sr. Secured			4	1FE	1,215,000	98.6600	1,198,766	1,215,000	1,215,000	0	0	0	0	4.350	4.350	MN	6,753	52,853	10/01/2015	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	620,000	100.9200	625,712	620,000	620,000	0	0	0	0	4.350	4.350	MN	3,446	26,970	10/01/2015	11/17/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,545,000	100.9200	1,559,219	1,545,000	1,545,000	0	0	0	0	4.350	4.350	MN	8,588	67,208	10/01/2015	11/17/2025
915137-5R-0	UNIVERSITY TX UNIV REVS REV BD CORP MUNI			4	1FE	10,732,859	114.6500	10,318,500	9,000,000	10,557,727	0	(46,199)	0	0	4.794	3.637	FA	162,996	431,460	01/01/2013	08/15/2046
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan			4	1	31,040,395	97.3800	30,228,608	31,040,395	31,040,395	0	0	0	0	3.380	3.403	MON	46,630	1,049,165	10/20/2015	10/15/2035
940157-M5-6	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	3,597,475	104.6400	3,662,225	3,500,000	3,596,859	0	(616)	0	0	4.000	3.650	JD	11,667	0	12/07/2016	06/01/2040
940157-YT-1	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	5,394,750	104.5700	5,228,550	5,000,000	5,323,311	0	(38,361)	0	0	4.000	3.020	JD	16,667	200,000	02/06/2015	06/01/2036
940157-YY-0	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	4,647,330	104.2400	4,690,665	4,500,000	4,619,057	0	(13,794)	0	0	4.000	3.590	JD	15,000	180,000	11/18/2014	06/01/2041
940157-YZ-7	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	4,640,040	104.1700	4,687,650	4,500,000	4,613,181	0	(13,102)	0	0	4.000	3.610	JD	15,000	180,000	11/18/2014	06/01/2042
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						412,362,142	XXX	857,453,716	1,125,837,395	679,604,726	0	26,442,888	0	0	XXX	XXX	XXX	2,227,768	8,856,830	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31283G-DA-2	FHLMC GOLD POOL NO G00097			4	1	233	109.6000	248	227	231	0	0	0	0	7.500	6.466	MON	1	17	10/05/1998	02/01/2023
3128CU-CP-9	FHLMC POOL NO G30078			4	1	42	100.9300	41	41	41	0	0	0	0	7.500	6.263	MON	0	3	10/05/1998	08/01/2017
3128F4-4A-6	FHLMC POOL NO D65317			4	1	3,237	110.3700	3,479	3,152	3,211	0	(4)	0	0	7.500	6.741	MON	20	237	04/05/1999	11/01/2025
3128F4-6F-3	FHLMC POOL NO D65370			4	1	701	106.2800	754	710	703	0	0	0	0	6.500	6.944	MON	4	46	03/04/1999	11/01/2025
3128FB-P9-0	FHLMC GOLD POOL NO D70448			4	1	234	110.3700	251	228	232	0	0	0	0	7.500	6.609	MON	1	17	04/05/1999	04/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079			4	1	430,512	105.4600	424,134	402,179	428,598	0	(437)	0	0	2.671	0.585	MON	895	10,407	11/07/2012	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354			4	1	845,452	105.3900	826,428	784,162	842,276	0	(482)	0	0	3.012	0.233	MON	1,968	22,041	11/07/2012	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578			4	1	1,814,234	105.7100	1,817,191	1,719,050	1,806,641	0	(1,798)	0	0	2.771	1.494	MON	3,970	45,372	11/07/2012	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941	CF		4	1	80,887	111.2300	91,631	82,380	80,975	0	10	0	0	5.500	6.189	MON	378	4,531	03/21/2006	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348			4	1	3,971,882	113.2800	4,549,625	4,016,439	3,974,237	0	315	0	0	6.000	6.396	MON	20,082	240,986	06/01/2006	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331			4	1	1,300,853	113.2800	1,490,072	1,315,446	1,301,585	0	76	0	0	6.000	6.422	MON	6,577	78,927	06/01/2006	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314	CF		4	1	1,006,475	113.2800	1,139,127	1,005,629	1,006,688	0	(410)	0	0	6.000	5.931	MON	5,028	58,208	04/01/2016	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602	CF		4	1	1,842,935	113.2800	2,111,171	1,863,756	1,844,348	0	179	0	0	6.000	6.326	MON	9,319	111,825	06/01/2006	05/01/2036
3128LQ-XH-0	FHLMC POOL NO A68780			4	1	252,877	113.0800	258,607	228,685	251,569	0	(397)	0	0	6.000	3.491	MON	1,143	13,721	05/23/2012	10/01/2037
3128LX-AT-7	FHLMC POOL NO G01818	CF		4	1	1,005,098	109.0400	1,076,637	987,336	1,003,656	0	(210)	0	0	5.000	4.414	MON	4,114	49,367	07/27/2009	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918	RA		4	1	7,430,187	111.0400	8,418,689	7,581,824	7,441,829	0	1,396	0	0	5.500	6.117	MON	34,750	417,001	11/14/2005	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123	CF		4	1	1,092,575	111.0400	1,236,058	1,113,187	1,093,839	0	141	0	0	5.500	6.182	MON	5,102	61,225	03/15/2006	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162	CF		4	1	1,188,868	111.2300	1,235,506	1,110,768	1,184,357	0	(748)	0	0	5.500	3.098	MON	5,091	61,092	03/21/2011	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194	CF		4	1	210,522	111.0400	241,377	217,383	210,934	0	53	0	0	5.500	6.666	MON	996	11,956	05/02/2006	06/01/2036

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
3128LX-PC-8	FHLMC POOL NO G02219			4	1	5,474,479	113.2800	6,270,787	5,535,892	5,477,858	0	420	0	0	6.000	6.388	MON	27,679	332,154	06/01/2006	04/01/2036
3128M1-ML-0	FHLMC POOL NO G12263			4	1	350,417	101.7600	329,935	324,226	340,351	0	(2,629)	0	0	5.500	2.564	MON	1,486	17,832	05/23/2012	07/01/2021
3128M4-W9-0	FHLMC POOL NO G03072			4	1	8,746,870	109.0400	9,210,234	8,446,300	8,730,704	0	(2,921)	0	0	5.000	3.807	MON	35,193	422,315	04/28/2009	11/01/2036
3128M5-KN-9	FHLMC POOL NO G03601	CF		4	1	578,466	113.0800	626,877	554,344	576,797	0	(236)	0	0	6.000	4.708	MON	2,772	33,261	01/13/2009	07/01/2037
3128M6-AV-0	FHLMC POOL NO G04220	CF		4	1	1,023,062	111.4500	1,162,755	1,043,275	1,023,923	0	96	0	0	5.500	6.334	MON	4,782	57,380	06/11/2008	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641	CF		4	1	210,002	113.0800	227,577	201,245	209,481	0	(75)	0	0	6.000	4.572	MON	1,006	12,075	01/13/2009	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709	CF		4	1	346,999	113.2100	376,451	332,528	346,094	0	(128)	0	0	6.000	4.712	MON	1,663	19,952	01/13/2009	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927	LS		4	1	17,018,738	108.1300	17,248,655	15,951,718	16,964,700	0	(12,308)	0	0	4.500	3.098	MON	59,819	717,827	05/23/2012	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685			4	1	8,807,114	105.5400	9,019,537	8,545,688	8,791,786	0	(2,741)	0	0	4.000	3.287	MON	28,486	341,828	10/24/2011	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405			4	1	6,058,208	108.1300	6,339,954	5,863,077	6,047,280	0	(2,171)	0	0	4.500	3.743	MON	21,987	263,838	05/12/2011	04/01/2041
3128M9-DE-9	FHLMC POOL NO G07001			4	1	2,228,510	102.7400	2,293,861	2,232,697	2,228,553	0	10	0	0	3.500	3.535	MON	6,512	78,144	12/17/2013	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120			4	1	6,994,394	102.7400	7,065,666	6,877,265	6,987,726	0	(1,848)	0	0	3.500	3.261	MON	20,059	240,704	10/21/2013	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459			4	1	2,796,053	102.6400	2,741,279	2,670,857	2,792,504	0	(1,680)	0	0	3.500	2.750	MON	7,790	93,480	05/01/2015	08/01/2043
3128MJ-AQ-3	FHLMC POOL NO G08014			4	1	111,484	109.2000	129,697	118,766	112,066	0	91	0	0	5.000	6.867	MON	495	5,938	09/27/2004	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061	LS		4	1	9,065,074	111.0400	10,270,260	9,249,338	9,079,868	0	1,887	0	0	5.500	6.106	MON	42,393	508,713	11/14/2005	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095	LS		4	1	3,846,172	111.0400	4,357,862	3,924,666	3,851,965	0	691	0	0	5.500	6.130	MON	17,988	215,857	11/14/2005	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116	CF		4	1	1,414,273	111.2300	1,633,721	1,468,779	1,417,847	0	475	0	0	5.500	6.844	MON	6,732	80,783	06/15/2006	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488			4	1	806,424	102.7400	796,291	775,059	804,678	0	(320)	0	0	3.500	2.739	MON	2,261	27,127	05/15/2012	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671	CF		4	1	10,630,614	102.5800	10,451,990	10,188,833	10,625,211	0	(3,235)	0	0	3.500	2.616	MON	29,717	356,609	10/21/2015	10/01/2045
3128MJ-X8-8	FHLMC POOL NO G08702			4	1	5,971,416	102.5300	5,814,920	5,671,546	5,969,424	0	(1,992)	0	0	3.500	2.639	MON	16,542	82,710	07/22/2016	04/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732	RA		4	1	94,999,295	99.4400	93,911,624	94,437,918	94,996,497	0	(2,798)	0	0	3.000	2.960	MON	236,095	236,095	11/15/2016	11/01/2046
3128MJ-YM-6	FHLMC POOL NO G08715	CF		4	1	11,714,917	99.4400	11,245,496	11,308,517	11,710,350	0	(4,567)	0	0	3.000	2.647	MON	28,271	141,356	07/15/2016	08/01/2046
3128MJ-YT-1	FHLMC POOL NO G08721			4	1	9,796,915	99.4400	9,384,533	9,437,125	9,793,681	0	(3,234)	0	0	3.000	2.638	MON	23,593	70,778	09/02/2016	09/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726			4	1	12,227,418	99.4400	11,739,232	11,805,020	12,224,330	0	(3,088)	0	0	3.000	2.694	MON	29,513	59,025	10/07/2016	10/01/2046
3128MJ-ZB-9	FHLMC POOL NO G08737			4	1	5,763,876	99.4400	5,753,330	5,785,572	5,763,922	0	46	0	0	3.000	3.041	MON	14,464	0	11/30/2016	12/01/2046
3128MM-DQ-3	FHLMC POOL NO G18110	CF		4	1	167,299	101.7600	171,512	168,544	167,800	0	58	0	0	5.500	5.717	MON	772	9,167	04/01/2016	04/01/2021
3128NC-BT-0	FHLMC POOL NO 1G0050			4	1	227,375	106.0500	225,241	212,383	226,361	0	(186)	0	0	2.573	0.511	MON	455	5,391	11/07/2012	02/01/2035
3128PB-EA-8	FHLMC POOL NO J00129			4	1	256,359	103.2200	244,715	237,086	246,929	0	(2,389)	0	0	5.500	2.923	MON	1,087	13,040	05/23/2012	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647			4	1	244,476	103.2200	233,373	226,097	236,030	0	(2,158)	0	0	5.500	2.790	MON	1,036	12,435	05/23/2012	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068			4	1	223,432	101.7600	210,373	206,733	216,115	0	(1,806)	0	0	5.500	2.667	MON	948	11,370	05/23/2012	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413			4	1	417,396	104.3400	403,935	387,139	404,832	0	(3,289)	0	0	5.000	2.188	MON	1,613	19,357	05/23/2012	03/01/2021
3128PD-QH-6	FHLMC POOL NO J02256			4	1	109,134	103.2200	104,177	100,929	105,244	0	(877)	0	0	5.500	2.500	MON	463	5,551	05/23/2012	07/01/2020
3128PD-QJ-2	FHLMC POOL NO J02257			4	1	115,071	103.2200	109,844	106,420	110,739	0	(919)	0	0	5.500	2.783	MON	488	5,853	05/23/2012	07/01/2020
3128PD-SD-3	FHLMC POOL NO J02316			4	1	96,364	103.2200	91,987	89,119	92,835	0	(838)	0	0	5.500	2.642	MON	408	4,902	05/23/2012	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468	LS		4	1	535,711	104.5200	518,396	495,957	522,730	0	(3,271)	0	0	5.500	2.762	MON	2,273	27,278	05/23/2012	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075			4	1	147,934	104.2900	143,216	137,319	144,945	0	(847)	0	0	5.000	2.259	MON	572	6,866	05/23/2012	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344			4	1	130,673	104.2900	126,505	121,296	128,358	0	(671)	0	0	5.000	1.879	MON	505	6,065	05/23/2012	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548	LS		4	1	1,668,799	104.2900	1,615,572	1,549,050	1,630,243	0	(9,350)	0	0	5.000	2.775	MON	6,454	77,453	05/23/2012	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549	LS		4	1	1,152,023	104.2900	1,115,279	1,069,357	1,126,862	0	(5,831)	0	0	5.000	2.607	MON	4,456	53,468	05/23/2012	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523	LS		4	1	831,323	104.1000	812,603	780,635	818,846	0	(3,647)	0	0	4.500	2.580	MON	2,927	35,129	05/23/2012	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587	LS		4	1	828,456	104.1000	809,801	777,943	818,565	0	(3,031)	0	0	4.500	2.006	MON	2,917	35,007	05/23/2012	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589	LS		4	1	2,531,960	104.1000	2,474,946	2,377,579	2,497,573	0	(10,390)	0	0	4.500	2.320	MON	8,916	106,991	05/23/2012	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690	LS		4	1	663,398	104.1000	648,460	622,948	654,128	0	(2,445)	0	0	4.500	2.420	MON	2,336	28,033	05/23/2012	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691	LS		4	1	500,546	104.1000	489,275	470,026	494,284	0	(1,543)	0	0	4.500	2.161	MON	1,763	21,151	05/23/2012	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582	LS		4	1	1,025,590	103.6100	1,007,482	972,402	1,014,258	0	(2,810)	0	0	4.000	2.215	MON	3,241	38,896	05/23/2012	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631	LS		4	1	1,124,521	103.6100	1,104,665	1,066,202	1,110,318	0	(2,682)	0	0	4.000	2.483	MON	3,554	42,648	05/23/2012	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088	LS		4	1	1,445,879	103.6100	1,420,349	1,370,894	1,427,157	0	(4,262)	0	0	4.000	2.594	MON	4,570	54,836	05/23/2012	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955	CF		4	1	1,860,483	103.6100	1,871,456	1,806,294	1,847,626	0	(2,827)	0	0	4.000	3.129	MON	6,021	72,252	12/21/2010	12/01/2025
31280G-FP-2	FHLMC POOL NO 1N0174			4	1	417,160	104.7200	406,812	388,457	415,619	0	(218)	0	0	2.737	0.052	MON	886	9,534	11/07/2012	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G			4	1FE	27,567	110.2400	30,975	28,098	27,898	0	14	0	0	9.000	9.414	MON	211	2,529	07/30/1991	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E			4	1FE	3,091	100.7500	3,173	3,150	3,119	0	5	0	0	1.754	2.352	MON	2	48	04/13/2004	09/15/2021
312927-HV-1	FHLMC POOL NO A81144	CF		4	1	464,878	113.5400	516,353	454,788	464,337	0	(45)	0	0	6.500	5.332	MON	2,463	29,561	08/13/2008	08/01/2038
312929-P2-2	FHLMC POOL NO A83141	LS		4	1	1,150,035	111.4500	1,177,872	1,056,839	1,146,144	0	(927)	0	0	5.500	3.076	MON	4,844	58,126	05/23/2012	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785	CF		4	1	29,569	110.5000	32,994	29,860	29,603	0	5	0	0	6.500	6.845	MON	162	1,941	06/23/1999	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108			4	1	197	109.6000	210	192	195	0	0	0	0	7.500	6.448	MON	1	14	10/05/1998	03/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206			4	1	3,223	109.6000	3,438	3,136	3,187	0	(6)	0	0	7.500	6.599	MON	20	235	10/05/1998	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209			4	1	307	109.6000	348	317	311	0	1	0	0	7.500	8.626	MON	2	24	08/08/1994	02/01/2023

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 (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
31292G-L8-7	FHLMC GOLD POOL NO C00351			4	1	562	107.2900	582	543	556	0	(1)	0	0	8.000	6.835	MON	4	44	01/14/1998	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676			4	1	4,982	109.7600	5,720	5,211	5,013	0	5	0	0	6.500	8.138	MON	28	339	08/18/2000	11/01/2028
31292H-7J-7	FHLMC POOL NO C01797 144A	CF		4	1	395,778	110.5500	452,756	409,547	396,954	0	169	0	0	5.500	6.493	MON	1,877	22,525	03/26/2004	03/01/2034
31292H-MF-8	FHLMC POOL NO C01258			4	1	7,020	114.2800	8,056	7,049	7,022	0	0	0	0	6.000	6.142	MON	35	423	10/02/2001	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839	M		4	1	8,635,232	109.2000	9,824,491	8,996,497	8,672,008	0	4,774	0	0	5.000	6.137	MON	37,485	449,825	05/26/2004	05/01/2034
31292J-BQ-2	FHLMC MBS	CF		4	1	498,530	110.5500	570,301	515,874	499,940	0	223	0	0	5.500	6.510	MON	2,364	28,373	06/10/2004	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000			4	1	8,108,264	102.7400	7,879,182	7,669,089	8,085,106	0	(4,215)	0	0	3.500	2.390	MON	22,368	268,418	07/11/2012	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029			4	1	4,494,041	99.5900	4,591,740	4,610,750	4,499,295	0	1,580	0	0	3.000	3.349	MON	11,527	138,322	05/02/2014	03/01/2043
31292S-A9-1	FHLMC POOL NO C09032			4	1	4,232,542	102.6400	4,129,902	4,023,807	4,225,367	0	(3,105)	0	0	3.500	2.716	MON	11,736	140,833	01/15/2015	02/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135			4	1	184	109.7600	201	183	184	0	0	0	0	6.500	6.353	MON	1	12	06/23/1999	08/01/2028
312939-C5-8	FHLMC POOL NO A90992	LS		4	1	1,342,640	108.1300	1,360,778	1,258,460	1,339,035	0	(809)	0	0	4.500	2.827	MON	4,719	56,631	05/23/2012	02/01/2040
31293H-SW-4	FHLMC GOLD POOL NO C20533			4	1	217	110.5000	239	216	217	0	0	0	0	6.500	6.388	MON	1	14	06/23/1999	01/01/2029
31293N-TW-0	FHLMC GOLD POOL NO C25065			4	1	36,404	107.8600	38,823	35,996	36,276	0	(21)	0	0	8.000	7.755	MON	240	2,880	08/18/2000	08/01/2027
31293T-F7-7	FHLMC GOLD POOL NO C29190			4	1	842	110.5000	917	830	841	0	0	0	0	6.500	5.902	MON	4	54	10/02/2001	07/01/2029
312940-4X-4	FHLMC POOL NO A92638			4	1	5,094,484	108.1300	5,361,252	4,958,136	5,084,538	0	(1,314)	0	0	4.500	3.941	MON	18,593	223,116	06/16/2010	06/01/2040
312940-DM-8	FHLMC POOL NO A91908			4	1	708,272	108.1300	764,066	706,616	708,086	0	(22)	0	0	4.500	4.449	MON	2,650	31,798	04/20/2010	04/01/2040
312940-MG-1	FHLMC POOL NO A92159	CF		4	1	2,457,376	108.1300	2,602,677	2,406,980	2,454,328	0	(468)	0	0	4.500	3.962	MON	9,026	108,314	05/27/2010	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093	LS		4	1	6,539,086	108.1300	6,627,427	6,129,106	6,521,058	0	(3,425)	0	0	4.500	2.920	MON	22,984	275,810	05/23/2012	07/01/2040
312941-SE-8	FHLMC POOL NO A93217	LS		4	1	3,771,661	108.1300	3,822,615	3,535,190	3,760,870	0	(2,102)	0	0	4.500	2.966	MON	13,257	159,084	05/23/2012	07/01/2040
312942-EF-8	FHLMC POOL NO A93734	LS		4	1	4,254,787	108.1300	4,288,548	3,966,089	4,238,496	0	(2,533)	0	0	4.500	3.059	MON	14,873	178,474	11/07/2012	09/01/2040
312946-AR-7	FHLMC POOL NO A97216	CF		4	1	2,481,824	105.6600	2,517,393	2,382,432	2,477,413	0	(667)	0	0	4.000	2.733	MON	7,941	95,297	08/15/2011	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945			4	1	2,737,969	108.1300	2,920,056	2,700,416	2,735,512	0	(338)	0	0	4.500	4.211	MON	10,127	121,519	04/11/2011	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00			4	1	61,168	112.0800	61,477	54,848	60,411	0	(210)	0	0	6.000	2.879	MON	274	3,291	05/23/2012	10/01/2029
31294K-ZS-7	FHLMC POOL NO E01653			4	1	123,652	102.0400	118,070	115,710	119,014	0	(1,157)	0	0	4.500	1.758	MON	434	5,207	05/23/2012	06/01/2019
31295V-SS-0	FHLMC GOLD POOL NO A00529			4	1	14	106.9200	14	13	14	0	0	0	0	9.500	6.251	MON	0	1	04/29/1996	08/01/2021
31295W-H2-7	FHLMC GOLD POOL NO A01149			4	1	40	109.6000	42	38	39	0	0	0	0	7.500	6.285	MON	0	3	10/05/1998	08/01/2018
312965-QS-8	FHLMC POOL NO B13165			4	1	42,396	102.0400	40,482	39,673	40,726	0	(427)	0	0	4.500	1.820	MON	149	1,785	05/23/2012	04/01/2019
31296X-SN-6	FHLMC POOL NO. A12425	CF		4	1	152,059	110.5500	173,950	157,349	152,426	0	78	0	0	5.500	6.647	MON	721	8,654	07/13/2004	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997			4	1	214,622	109.2000	249,685	228,642	215,730	0	193	0	0	5.000	6.950	MON	953	11,432	04/12/2004	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366	M		4	1	1,475,033	109.2000	1,678,177	1,536,742	1,479,932	0	681	0	0	5.000	6.389	MON	6,403	76,838	05/26/2004	05/01/2034
312970-2A-3	FHLMC POOL NO B17969			4	1	122,339	103.2200	116,783	113,142	117,322	0	(1,260)	0	0	5.500	2.867	MON	519	6,223	05/23/2012	03/01/2020
312970-CX-2	FHLMC POOL NO B17286			4	1	183,625	102.0400	175,213	171,711	177,284	0	(1,725)	0	0	4.500	1.832	MON	644	7,727	11/07/2012	11/01/2019
312970-KJ-4	FHLMC POOL NO B17497			4	1	103,670	102.0400	98,921	96,944	100,294	0	(926)	0	0	4.500	1.618	MON	364	4,363	11/07/2012	12/01/2019
312971-LX-0	FHLMC POOL NO B18442			4	1	392,265	105.2300	382,633	363,631	377,890	0	(3,587)	0	0	5.000	2.208	MON	1,515	18,182	05/23/2012	05/01/2020
312972-R2-0	FHLMC POOL NO B19505			4	1	136,591	105.2300	133,237	126,621	131,763	0	(1,229)	0	0	5.000	2.209	MON	528	6,331	05/23/2012	07/01/2020
312972-R3-8	FHLMC POOL NO B19506			4	1	399,709	105.2300	389,894	370,532	385,511	0	(3,611)	0	0	5.000	2.233	MON	1,544	18,527	05/23/2012	07/01/2020
312972-R4-6	FHLMC POOL NO B19507			4	1	168,158	105.2300	164,029	155,883	162,571	0	(1,340)	0	0	5.000	1.896	MON	650	7,794	05/23/2012	07/01/2020
31297B-AM-4	FHLMC POOL NO A23612			4	1	169,311	109.2000	170,594	156,217	168,215	0	(272)	0	0	5.000	3.286	MON	651	7,811	01/01/2013	06/01/2034
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5	CF		4	1	217,834	111.3700	221,112	198,540	214,988	0	(768)	0	0	5.500	3.340	MON	910	10,920	05/23/2012	11/01/2029
31298T-R3-8	FHLMC GOLD POOL NO C56806			4	1	312	111.8900	344	307	312	0	0	0	0	6.500	5.753	MON	2	20	10/02/2001	08/01/2031
31298U-S9-1	FHLMC GOLD POOL NO C57744			4	1	4,514	111.8900	4,975	4,446	4,508	0	(1)	0	0	6.500	5.856	MON	24	289	10/02/2001	09/01/2031
31298Y-KZ-3	FHLMC GOLD POOL NO C60312			4	1	12,268	114.2800	14,079	12,319	12,272	0	0	0	0	6.000	6.143	MON	62	739	10/02/2001	11/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374			4	1	13,428	114.2800	15,411	13,485	13,434	0	1	0	0	6.000	6.121	MON	67	809	10/02/2001	11/01/2031
3132GR-L6-6	FHLMC POOL NO Q06349			4	1	2,320,979	102.7400	2,320,036	2,258,174	2,318,436	0	(914)	0	0	3.500	3.066	MON	6,586	79,036	10/03/2014	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437			4	1	19,079,883	102.7400	19,273,749	18,759,829	19,062,505	0	(4,022)	0	0	3.500	3.246	MON	54,716	656,594	11/13/2013	08/01/2042
3132HP-SD-7	FHLMC POOL NO Q13216			4	1	4,020,974	102.7400	3,926,227	3,821,537	4,014,818	0	(2,427)	0	0	3.500	2.569	MON	11,146	133,754	01/13/2015	11/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262			4	1	1,563,331	102.6400	1,563,508	1,523,343	1,561,673	0	(573)	0	0	3.500	3.124	MON	4,443	53,317	08/22/2014	07/01/2043
3132L7-5E-5	FHLMC POOL NO V82645			4	1	2,964,571	99.4400	2,959,146	2,975,730	2,964,594	0	24	0	0	3.000	3.045	MON	7,439	0	12/02/2016	10/01/2046
3132L7-ED-7	FHLMC POOL NO V81932			4	1	13,592,671	102.5800	13,328,498	12,992,916	13,579,458	0	(10,012)	0	0	3.500	2.898	MON	37,896	454,752	10/20/2015	10/01/2045
3132QL-XG-3	FHLMC POOL NO Q30678			4	1	14,194,522	102.5200	13,862,831	13,522,617	14,173,888	0	(3,090)	0	0	3.500	2.759	MON	39,441	473,292	01/06/2015	01/01/2045
3132QQ-F9-8	FHLMC POOL NO Q33791			4	1	1,615,060	102.5800	1,621,307	1,580,486	1,613,951	0	(651)	0	0	3.500	3.266	MON	4,610	55,317	06/26/2015	06/01/2045
3132QQ-KB-7	FHLMC POOL NO Q33889			4	1	2,018,786	102.5800	2,016,115	1,965,353	2,016,709	0	(1,314)	0	0	3.500	3.270	MON	5,732	68,787	06/23/2015	06/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656			4	1	3,762,182	102.5800	3,688,197	3,595,336	3,758,225	0	(2,855)	0	0	3.500	2.933	MON	10,486	125,837	10/13/2015	07/01/2045
3132QR-MV-9	FHLMC POOL NO Q34871			4	1	854,809	102.5800	848,130	826,776	854,011	0	(497)	0	0	3.500	3.108	MON	2,411	28,937	07/28/2015	07/01/2045
3132QS-YT-9	FHLMC POOL NO Q36121			4	1	1,442,112	102.5800	1,423,316	1,387,480	1,440,821	0	(906)	0	0	3.500	3.008	MON	4,047	48,562	09/28/2015	09/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021			4	1	10,649,069	99.5100	10,451,556	10,503,086	10,645,615	0	(2,653)	0	0	3.000	2.849	MON	26,258	315,093	10/27/2015	11/01/2045
31335A-ES-3	FHLMC POOL NO G60145			4	1	2,082,681	102.5800	2,057,082	2,005,289	2,081,351	0	(989)	0	0	3.500	2.969	MON	5,849	70,185	08/26/2015	08/01/2045

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	
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
31335G-AL-9	FHLMC GOLD POOL NO C80011			4	1	57	109.6000	64	58	57	0	0	0	0	7.500	8.319	MON	0	5	04/12/1995	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204			4	1	7,837	110.3700	8,391	7,603	7,761	0	(13)	0	0	7.500	6.483	MON	48	570	10/05/1998	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229			4	1	493	107.2900	523	487	491	0	0	0	0	8.000	7.580	MON	3	39	08/18/2000	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272			4	1	1,229	110.3700	1,324	1,200	1,221	0	(2)	0	0	7.500	6.586	MON	8	90	03/29/1999	12/01/2024
31335G-MW-2	FHLMC GOLD POOL NO C80373			4	1	1,722	110.3700	1,857	1,683	1,713	0	(2)	0	0	7.500	6.660	MON	11	126	03/09/1999	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387			4	1	104	106.2800	110	104	104	0	0	0	0	6.500	6.401	MON	1	7	06/23/1999	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427			4	1	237	110.3700	255	231	236	0	0	0	0	7.500	6.580	MON	1	17	03/29/1999	09/01/2026
31340Y-DS-5	FREDDIE MAC SERIES 1988 14 CLASS B			4	1FE	6,387	103.5200	7,038	6,799	6,718	0	13	0	0	9.000	9.934	MON	27	612	10/11/1988	12/15/2019
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D			4	1FE	7,195	105.0800	7,893	7,512	7,422	0	10	0	0	9.500	10.183	MON	32	714	01/20/1989	02/15/2020
31349U-HL-5	FHLMC POOL NO 782935			4	1	1,078,696	105.8100	1,065,713	1,007,186	1,072,651	0	(1,379)	0	0	2.508	0.882	MON	2,105	25,097	11/07/2012	12/01/2034
31356D-K7-0	FHLMC GOLD POOL NO D51218			4	1	1,328	110.3700	1,434	1,300	1,317	0	(2)	0	0	7.500	6.943	MON	8	97	10/09/1998	04/01/2024
31356D-L9-5	FHLMC GOLD POOL NO D51252			4	1	2,596	106.1000	2,761	2,602	2,596	0	0	0	0	7.000	7.089	MON	15	182	03/01/1994	04/01/2024
31356D-Y8-3	FHLMC GOLD POOL NO D51635			4	1	1,241	106.1000	1,320	1,244	1,241	0	0	0	0	7.000	7.091	MON	7	87	03/01/1994	04/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681			4	1	453	110.3700	512	464	456	0	1	0	0	7.500	8.275	MON	3	35	04/12/1995	05/01/2024
31356F-LF-6	FHLMC GOLD POOL NO D53026			4	1	89	110.3700	99	90	89	0	0	0	0	7.500	7.622	MON	1	7	04/29/1996	04/01/2024
31356F-PY-1	FHLMC GOLD POOL NO D53139			4	1	5,434	110.3700	6,142	5,565	5,481	0	6	0	0	7.500	8.109	MON	35	417	04/12/1995	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433			4	1	1,562	110.3700	1,765	1,599	1,574	0	2	0	0	7.500	8.131	MON	10	120	04/12/1995	06/01/2024
31356H-DW-4	FHLMC GOLD POOL NO D54617			4	1	11,555	110.3700	12,409	11,244	11,435	0	(19)	0	0	7.500	6.774	MON	70	843	10/05/1998	07/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107			4	1	8,193	110.3700	9,070	8,218	8,195	0	0	0	0	7.500	7.615	MON	51	616	04/29/1996	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543			4	1	190	110.3700	204	185	188	0	0	0	0	7.500	6.559	MON	1	14	10/05/1998	08/01/2024
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M			4	1FE	112	100.0000	4	4	112	0	0	0	0	1,178.100	12.628	MON	3	41	06/26/1992	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G			4	1FE	101,771	110.1700	115,143	104,514	103,369	0	69	0	0	9.000	9.483	MON	784	9,406	07/19/1991	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO			4	1FE	81,823	112.3600	82,600	73,513	82,528	0	83	0	0	7.000	3.558	MON	429	5,146	01/01/2013	03/25/2031
313602-HY-3	FANNIE MAE SERIES 1988 30 CLASS D			4	1FE	11,399	104.3100	12,404	11,892	11,780	0	19	0	0	9.500	10.205	MON	94	1,130	12/05/1988	12/25/2018
313614-3X-5	FNMA POOL NO 050314			4	1	101	103.3500	97	94	97	0	(1)	0	0	10.000	6.882	MON	1	9	01/28/1993	06/01/2020
313619-Z7-6	FNMA POOL NO 054766			4	1	70	114.2200	79	69	69	0	0	0	0	8.000	7.520	MON	0	5	03/21/1996	09/01/2017
31362M-NJ-3	FNMA POOL NO 065193			4	1	160	103.3500	153	148	151	0	(1)	0	0	10.000	7.089	MON	1	15	04/29/1996	09/01/2018
31362T-JH-7	FNMA POOL NO 070464			4	1	175	103.3500	168	162	167	0	(1)	0	0	10.000	7.029	MON	1	16	04/29/1996	01/01/2020
31362T-XX-6	FNMA POOL NO 070894			4	1	9	114.2200	11	9	9	0	0	0	0	8.000	8.220	MON	0	1	03/15/1995	03/01/2021
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO			4	1FE	29,217	85.6500	31,830	37,162	26,077	0	(65)	0	0	0.000	9.803	N/A	0	0	04/27/2001	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO			4,6	1FE	6,380	25.8300	9,597	0	11,805	0	(695)	0	0	7.500	(8.174)	MON	232	2,787	04/27/2001	11/25/2029
31365D-6P-5	FNMA POOL NO 125178			4	1	448	114.2200	524	459	451	0	1	0	0	8.000	8.807	MON	3	37	03/15/1995	01/01/2023
31365D-JE-6	FNMA POOL NO 124561			4	1	1,128	109.5500	1,204	1,099	1,115	0	(2)	0	0	7.500	6.543	MON	7	83	02/05/1999	11/01/2022
31365D-JK-2	FNMA POOL NO 124566			4	1	254	114.2200	297	260	256	0	0	0	0	8.000	8.687	MON	2	21	07/12/1994	11/01/2022
31365D-R4-9	FNMA POOL NO 124807			4	1	0	114.2200	0	0	0	0	0	0	0	8.000	7.872	MON	0	0	03/15/1995	06/01/2021
31365K-HS-1	FNMA POOL NO 129941			4	1	103	114.2200	118	103	103	0	0	0	0	8.000	8.070	MON	1	8	08/02/1994	10/01/2018
31367Y-CN-5	FNMA POOL NO 182877			4	1	976	103.3500	942	912	918	0	(9)	0	0	10.000	8.271	MON	8	91	10/29/1992	07/01/2018
31368G-BX-2	FNMA POOL NO 189154			4	1	2,595	109.5500	2,770	2,528	2,562	0	(5)	0	0	7.500	6.675	MON	16	190	02/05/1999	11/01/2022
31368H-A8-6	FNMA POOL NO 190031			4	1	11	114.2200	13	11	11	0	0	0	0	8.000	6.998	MON	0	1	03/21/1996	12/01/2019
31368H-EB-5	FNMA POOL NO 190130			4	1	555	110.8100	643	580	564	0	1	0	0	6.000	7.165	MON	3	35	05/26/1999	11/01/2023
31368H-GL-1	FNMA POOL NO 190203			4	1	104	114.2200	115	101	103	0	0	0	0	8.000	7.046	MON	1	8	07/07/1999	02/01/2023
31368H-HN-6	FNMA POOL NO 190237			4	1	672	114.2200	750	657	666	0	(1)	0	0	8.000	7.115	MON	4	52	03/21/1996	08/01/2023
31368H-MQ-3	FNMA POOL NO 190367	CF		4	1	237,584	111.6700	247,418	221,556	236,522	0	(170)	0	0	5.500	3.182	MON	1,015	12,186	08/13/2010	01/01/2036
31368K-AT-3	FNMA POOL NO 191818			4	1	2,903	105.2100	3,221	3,062	2,965	0	9	0	0	7.000	8.438	MON	18	214	03/29/1995	12/01/2022
31368K-XD-5	FNMA POOL NO 203276			4	1	403	114.2200	476	416	407	0	1	0	0	8.000	8.994	MON	3	34	01/18/1995	02/01/2023
31370P-TX-9	FNMA POOL NO 237366			4	1	652	110.8100	755	681	662	0	2	0	0	6.000	7.216	MON	3	41	05/26/1999	10/01/2023
31371E-TP-0	FNMA POOL NO 249958			4	1	205	105.2100	221	210	206	0	0	0	0	7.000	7.688	MON	1	15	01/10/1997	11/01/2022
31371E-VW-2	FNMA POOL NO 250029	CF		4	1	91,000	110.2500	105,771	95,935	92,447	0	232	0	0	6.500	8.073	MON	520	6,236	04/26/2000	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154			4	1	192	107.9800	202	187	190	0	0	0	0	8.000	6.995	MON	1	15	07/07/1999	12/01/2024
31371F-BH-4	FNMA POOL NO 250340			4	1	16,937	109.3600	18,116	16,566	16,833	0	(18)	0	0	7.500	6.649	MON	104	1,243	11/09/1998	09/01/2025
31371H-LV-8	FNMA POOL NO 252440			4	1	1,671	106.7800	1,776	1,663	1,669	0	0	0	0	7.000	6.755	MON	10	116	05/25/1999	05/01/2029
31371J-3B-8	FNMA POOL NO 253794			4	1	1,860	109.8600	2,014	1,833	1,857	0	(1)	0	0	6.500	5.813	MON	10	119	10/02/2001	05/01/2031
31371K-3A-7	FNMA POOL NO 254693	CF		4	1	817,621	111.5700	838,597	751,619	812,038	0	(1,131)	0	0	5.500	2.869	MON	3,445	41,339	06/16/2011	04/01/2033
31371K-BS-9	FNMA POOL NO 253949			4	1	4,024	109.8600	4,358	3,967	4,018	0	(1)	0	0	6.500	5.831	MON	21	258	10/02/2001	09/01/2031
31371K-HR-5	FNMA POOL NO 254140			4	1	0	100.9900	0	0	0	0	0	0	0	5.500	4.537	MON	0	0	11/15/2002	01/01/2017
31371L-PJ-2	FNMA POOL NO 255225	JM		4	1	5,967,428	111.5900	6,730,133	6,031,036	5,971,754	0	580	0	0	5.500	5.760	MON	27,642	331,707	05/26/2004	06/01/2034
31371L-PP-8	FNMA POOL NO 255230	LS		4	1	6,610,490	109.3000	7,530,548	6,889,852	6,637,939	0	3,435	0	0	5.000	6.101	MON	28,708	344,493	05/26/2004	06/01/2034

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 (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
31371M-CE-5	FNMA POOL NO 255769	CF		4	1	1,548,501	109.3300	1,638,052	1,498,285	1,543,905	0	(614)	0	0	5.000	3.965	MON	6,243	74,914	04/29/2009	07/01/2035
31371M-DS-3	FNMA POOL NO 255813	CF		4	1	892,451	109.3300	944,061	863,509	889,846	0	(335)	0	0	5.000	3.934	MON	3,598	43,175	04/29/2009	08/01/2035
31371M-DT-1	FNMA POOL NO 255814	CF		4	1	542,283	111.6700	615,416	551,087	542,842	0	69	0	0	5.500	5.958	MON	2,526	30,310	11/02/2005	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933	RA		4	1	5,312,402	111.6700	6,059,384	5,426,009	5,319,988	0	948	0	0	5.500	6.125	MON	24,869	298,430	11/14/2005	11/01/2035
31372C-U2-2	FNMA POOL NO 268901			4	1	19,070	110.2500	22,165	20,104	19,354	0	28	0	0	6.500	8.279	MON	109	1,307	04/26/2000	01/01/2024
31372E-5D-2	FNMA POOL NO 270944			4	1	77	113.2900	90	80	78	0	0	0	0	7.000	8.267	MON	0	6	04/29/1996	06/01/2023
31372K-F8-8	FNMA POOL NO 274791			4	1	1,847	106.4100	2,055	1,931	1,872	0	4	0	0	6.000	7.315	MON	10	116	05/26/1999	02/01/2024
31372N-W8-3	FNMA POOL NO 277971			4	1	2,759	107.9800	2,905	2,690	2,734	0	(4)	0	0	8.000	7.130	MON	18	215	07/07/1999	06/01/2024
31372V-DQ-6	FNMA POOL NO 283711			4	1	1,066	109.3600	1,136	1,039	1,055	0	(2)	0	0	7.500	6.684	MON	6	78	02/05/1999	05/01/2024
31373B-SX-8	FNMA POOL NO 288634			4	1	2,627	107.9800	2,766	2,562	2,602	0	(4)	0	0	8.000	7.207	MON	17	205	07/07/1999	07/01/2024
31373D-NE-1	FNMA POOL NO 290289			4	1	3,842	107.9800	4,045	3,746	3,805	0	(6)	0	0	8.000	7.247	MON	25	300	07/07/1999	10/01/2024
31373E-5D-1	FNMA POOL NO 291644			4	1	3,437	114.2200	3,828	3,352	3,397	0	(7)	0	0	8.000	7.124	MON	22	268	07/07/1999	09/01/2022
31373G-6C-7	FNMA POOL NO 293467			4	1	698	107.9800	735	680	692	0	(1)	0	0	8.000	7.146	MON	5	55	07/07/1999	09/01/2024
31373L-E9-4	FNMA POOL NO 296360			4	1	3,223	110.5800	3,451	3,120	3,188	0	(6)	0	0	9.000	7.949	MON	23	281	08/15/1995	12/01/2024
31373L-QP-5	FNMA POOL NO 296662			4	1	1,279	110.5800	1,359	1,229	1,263	0	(3)	0	0	9.000	7.587	MON	9	111	04/29/1996	11/01/2024
31373T-SK-7	FNMA POOL NO 303022			4	1	1,253	107.9800	1,319	1,221	1,242	0	(2)	0	0	8.000	7.098	MON	8	98	07/07/1999	09/01/2024
31373T-T6-7	FNMA POOL NO 303073			4	1	472	107.9800	497	460	469	0	(1)	0	0	8.000	6.936	MON	3	37	07/07/1999	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234			4	1	898	107.9800	945	875	891	0	(1)	0	0	8.000	7.075	MON	6	70	07/07/1999	01/01/2025
31373U-ET-0	FNMA POOL NO 303546			4	1	446	113.2900	503	444	445	0	0	0	0	7.000	6.781	MON	3	31	05/25/1999	10/01/2025
31373U-EY-9	FNMA POOL NO 303551			4	1	481	107.9800	507	469	478	0	0	0	0	8.000	6.983	MON	3	38	07/07/1999	10/01/2025
31373U-UC-9	FNMA POOL NO 303979			4	1	2,427	107.9800	2,555	2,366	2,412	0	(3)	0	0	8.000	7.009	MON	16	189	07/07/1999	01/01/2026
31373V-LD-5	FNMA POOL NO 304624			4	1	329	104.6300	331	316	326	0	(1)	0	0	8.500	6.874	MON	2	27	07/03/1997	04/01/2025
31373W-WW-9	FNMA POOL NO 305861			4	1	2,235	104.6300	2,248	2,148	2,209	0	(5)	0	0	8.500	7.160	MON	15	183	07/03/1997	06/01/2025
31374C-AU-0	FNMA POOL NO 309719			4	1	899	104.6300	903	863	890	0	(1)	0	0	8.500	6.734	MON	6	73	07/03/1997	05/01/2025
31374C-B8-8	FNMA POOL NO 309763			4	1	1,516	104.6300	1,524	1,457	1,501	0	(3)	0	0	8.500	6.932	MON	10	124	07/03/1997	05/01/2025
31374E-E2-4	FNMA POOL NO 311653			4	1	3,891	104.6300	3,912	3,739	3,842	0	(8)	0	0	8.500	7.280	MON	26	318	07/03/1997	06/01/2025
31374F-KG-3	FNMA POOL NO 312695			4	1	6,074	104.6300	6,107	5,837	6,001	0	(13)	0	0	8.500	7.203	MON	41	496	07/03/1997	06/01/2025
31374F-WA-3	FNMA POOL NO 313041			4	1	1,627	107.9800	1,712	1,586	1,617	0	(2)	0	0	8.000	7.012	MON	11	127	07/07/1999	08/01/2026
31374G-LS-4	FNMA POOL NO 313637			4	1	745	105.9100	769	726	741	0	(1)	0	0	8.000	6.952	MON	5	58	07/07/1999	07/01/2027
31374G-NC-7	FNMA POOL NO 313687			4	1	1,356	113.8200	1,536	1,349	1,354	0	0	0	0	7.000	6.744	MON	8	95	05/25/1999	09/01/2027
31374K-CR-7	FNMA POOL NO 316080			4	1	9,523	107.9800	10,025	9,284	9,438	0	(14)	0	0	8.000	7.257	MON	62	743	07/07/1999	07/01/2025
31374K-UX-4	FNMA POOL NO 316598			4	1	5,426	104.6300	5,457	5,215	5,352	0	(12)	0	0	8.500	7.418	MON	37	443	07/03/1997	07/01/2025
31374N-JD-5	FNMA POOL NO 318960			4	1	1,337	107.9800	1,408	1,304	1,327	0	(2)	0	0	8.000	7.164	MON	9	104	07/07/1999	08/01/2025
31374P-H8-3	FNMA POOL NO 319855			4	1	1,443	104.6300	1,451	1,387	1,428	0	(2)	0	0	8.500	7.046	MON	10	118	07/03/1997	08/01/2025
31374P-N7-8	FNMA POOL NO 320014			4	1	2,049	107.9800	2,158	1,998	2,036	0	(3)	0	0	8.000	7.002	MON	13	160	07/07/1999	08/01/2025
31374T-5M-7	FNMA POOL NO 324052			4	1	288	113.2900	328	289	288	0	0	0	0	7.000	7.091	MON	2	20	06/01/1999	09/01/2025
31374T-AT-6	FNMA POOL NO 323218			4	1	1,793	108.3400	1,894	1,748	1,785	0	(1)	0	0	8.000	7.016	MON	12	140	07/07/1999	06/01/2028
31374U-JY-3	FNMA POOL NO 324379			4	1	1,509	109.3600	1,607	1,470	1,491	0	(3)	0	0	7.500	6.827	MON	9	110	02/05/1999	05/01/2024
31374V-LN-2	FNMA POOL NO 325333			4	1	10,133	107.9800	10,667	9,878	10,052	0	(14)	0	0	8.000	7.211	MON	66	790	07/07/1999	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480			4	1	7,782	104.6300	7,825	7,478	7,694	0	(15)	0	0	8.500	7.227	MON	53	636	07/03/1997	12/01/2025
31375F-VL-9	FNMA POOL NO 333719			4	1	28,230	104.6300	28,394	27,137	27,801	0	(64)	0	0	8.500	7.581	MON	192	2,307	07/03/1997	08/01/2025
31375K-5K-9	FNMA POOL NO 337550			4	1	2,528	114.2200	2,816	2,465	2,501	0	(5)	0	0	8.000	7.099	MON	16	197	07/07/1999	01/01/2023
31375X-VH-9	FNMA POOL NO 348116			4	1	184	113.2900	209	184	184	0	0	0	0	7.000	7.103	MON	1	13	06/01/1999	09/01/2024
31375Y-DM-6	FNMA POOL NO 348508			4	1	452	107.9800	476	440	449	0	(1)	0	0	8.000	7.043	MON	3	35	07/07/1999	06/01/2026
31376F-W7-8	FNMA POOL NO 354470			4	1	2,423	104.6300	2,457	2,348	2,395	0	(5)	0	0	8.500	7.689	MON	17	200	03/11/1997	07/01/2025
31376G-FF-7	FNMA POOL NO 354866			4	1	21,093	104.6300	21,383	20,436	20,869	0	(36)	0	0	8.500	7.724	MON	145	1,737	03/11/1997	08/01/2026
31376K-FR-2	FNMA POOL NO 357576	M		4	1	2,657,899	109.3000	3,025,612	2,768,194	2,668,636	0	1,226	0	0	5.000	6.095	MON	11,534	138,410	05/26/2004	05/01/2034
31376K-GQ-3	FNMA POOL NO 357607			4	1	57,354	103.0700	54,545	52,922	54,932	0	(622)	0	0	5.000	1.435	MON	221	2,646	05/23/2012	08/01/2019
31376K-UB-0	FNMA POOL NO 357978	LS		4	1	501,036	103.9100	479,694	461,634	482,528	0	(4,540)	0	0	5.000	1.965	MON	1,923	23,082	05/23/2012	09/01/2020
31376Z-TP-8	FNMA POOL NO 370558			4	1	1,807	105.9100	1,866	1,762	1,797	0	(2)	0	0	8.000	7.082	MON	12	141	07/07/1999	05/01/2027
31377D-PZ-8	FNMA POOL NO 374040			4	1	4,398	110.1600	4,722	4,287	4,372	0	(4)	0	0	7.500	6.641	MON	27	322	01/13/1999	08/01/2027
31378A-AL-0	FNMA POOL NO 392511			4	1	670	110.1600	719	653	667	0	(1)	0	0	7.500	6.408	MON	4	49	01/13/1999	09/01/2027
31378A-AW-6	FNMA POOL NO 392521			4	1	2,896	110.1600	3,110	2,823	2,880	0	(3)	0	0	7.500	6.607	MON	18	212	01/13/1999	09/01/2027
31378B-CR-3	FNMA POOL NO 393480			4	1	91	105.9100	94	89	91	0	0	0	0	8.000	6.804	MON	1	7	07/07/1999	07/01/2027
31378B-KR-4	FNMA POOL NO 393704			4	1	1,617	105.9100	1,669	1,576	1,608	0	(2)	0	0	8.000	7.124	MON	11	126	07/07/1999	08/01/2027
31378D-4D-9	FNMA POOL NO 396020			4	1	392	110.1600	421	382	390	0	0	0	0	7.500	6.478	MON	2	29	01/13/1999	09/01/2027
31378D-BM-1	FNMA POOL NO 395244			4	1	17,643	103.7800	18,631	17,952	17,796	0	20	0	0	6.500	7.013	MON	97	1,167	08/20/1997	06/01/2019

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
31378D-QR-4	FNMA POOL NO 395664			4	1	118	105.9100	122	115	118	0	0	0	0	8.000	6.773	MON	1	9	07/07/1999	08/01/2027
31378E-BE-7	FNMA POOL NO 396137			4	1	2,043	113.8200	2,336	2,052	2,043	0	0	0	0	7.000	7.094	MON	12	144	06/01/1999	10/01/2027
31378F-Y9-0	FNMA POOL NO 397736			4	1	1,762	105.9100	1,819	1,718	1,753	0	(1)	0	0	8.000	7.081	MON	11	138	07/07/1999	10/01/2027
31378G-2C-6	FNMA POOL NO 398671			4	1	5,938	105.9100	6,130	5,788	5,891	0	(8)	0	0	8.000	7.376	MON	39	463	07/07/1999	09/01/2027
31378G-VZ-3	FNMA POOL NO 398532			4	1	342	110.1600	367	333	340	0	0	0	0	7.500	6.639	MON	2	25	01/13/1999	09/01/2027
31378J-D4-6	FNMA POOL NO 399823			4	1	580	105.9100	599	565	577	0	(1)	0	0	8.000	7.062	MON	4	45	07/07/1999	09/01/2027
31378L-N5-7	FNMA POOL NO 401912			4	1	892	105.9100	921	870	887	0	(1)	0	0	8.000	7.131	MON	6	69	07/07/1999	10/01/2027
31378N-AX-6	FNMA POOL NO 403322			4	1	1,692	108.3400	1,788	1,650	1,682	0	(2)	0	0	8.000	7.219	MON	11	132	07/07/1999	01/01/2028
31378P-3T-8	FNMA POOL NO 405010			4	1	1,411	105.9100	1,456	1,375	1,404	0	(1)	0	0	8.000	6.982	MON	9	110	07/07/1999	11/01/2027
31378U-G4-8	FNMA POOL NO 408919			4	1	320	105.9100	331	312	319	0	0	0	0	8.000	6.950	MON	2	25	07/07/1999	12/01/2027
31379E-AY-3	FNMA POOL NO 416823			4	1	632	113.8200	722	635	632	0	0	0	0	7.000	7.096	MON	4	45	06/01/1999	02/01/2028
31379E-ZD-2	FNMA POOL NO 417540			4	1	5,710	108.7700	6,497	5,973	5,761	0	8	0	0	6.000	7.231	MON	30	358	05/26/1999	03/01/2028
31379E-ZJ-9	FNMA POOL NO 417545			4	1	2,348	108.3400	2,504	2,311	2,338	0	(2)	0	0	8.000	7.425	MON	15	185	09/03/1999	08/01/2026
31379H-C7-3	FNMA POOL NO 419594			4	1	3,497	108.7700	4,081	3,752	3,541	0	7	0	0	6.000	8.042	MON	19	225	09/29/1999	09/01/2028
31379H-VS-6	FNMA POOL NO 420125			4	1	1,417	107.9800	1,492	1,382	1,406	0	(2)	0	0	8.000	7.265	MON	9	111	07/07/1999	05/01/2026
31379W-LK-1	FNMA POOL NO 431530			4	1	130	108.7700	145	133	130	0	0	0	0	6.000	6.873	MON	1	8	03/11/1999	09/01/2028
31379X-S2-2	FNMA POOL NO 432637			4	1	3,510	108.3400	3,707	3,422	3,486	0	(4)	0	0	8.000	7.357	MON	23	274	07/07/1999	05/01/2028
31380B-CC-2	FNMA POOL NO 434867			4	1	283	108.7700	322	296	285	0	0	0	0	6.000	7.535	MON	1	18	05/26/1999	08/01/2028
31380F-ZT-1	FNMA POOL NO 439154			4	1	1,962	105.9100	2,026	1,913	1,953	0	(2)	0	0	8.000	7.000	MON	13	153	07/07/1999	04/01/2028
31380M-LR-5	FNMA POOL NO 444136			4	1	6,075	106.6900	6,512	6,103	6,076	0	0	0	0	7.000	7.095	MON	36	427	06/01/1999	12/01/2028
31380W-XK-5	FNMA POOL NO 452582			4	1	4,712	106.7800	5,008	4,690	4,703	0	(2)	0	0	7.000	6.872	MON	27	328	05/25/1999	04/01/2029
31380X-SM-5	FNMA POOL NO 453324			4	1	3,695	106.7800	3,933	3,684	3,690	0	(1)	0	0	7.000	6.880	MON	21	258	05/20/1999	02/01/2029
31381C-XG-7	FNMA POOL NO 457079			4	1	3,265	106.7800	3,503	3,280	3,266	0	0	0	0	7.000	7.093	MON	19	230	06/01/1999	01/01/2029
31381F-V6-4	FNMA POOL NO 459737			4	1	6,337	106.7800	6,747	6,318	6,329	0	(2)	0	0	7.000	6.888	MON	37	442	05/20/1999	03/01/2029
31381K-4D-8	FNMA POOL NO 463520	CF		4	1	2,741,652	106.6000	2,872,308	2,694,498	2,703,343	0	(5,732)	0	0	4.550	4.154	MON	10,557	124,641	01/08/2010	10/01/2019
31381L-AV-9	FNMA POOL NO 463620			4	1	1,638,425	106.8800	1,548,111	1,448,511	1,517,633	0	(25,548)	0	0	4.720	1.374	MON	5,887	69,509	04/17/2012	10/01/2019
31381L-BS-5	FNMA POOL NO 463649			4	1	0	0.0000	0	0	0	0	0	0	0	4.465	0.000	MON	0	258,854	04/17/2012	10/01/2019
31381L-BY-2	FNMA POOL NO 463655			4	1	16,768,077	106.3400	17,623,090	16,571,933	16,597,867	0	(25,509)	0	0	4.490	4.213	MON	64,074	756,421	01/06/2010	10/01/2019
31381L-ER-4	FNMA POOL NO 463744			4	1	4,783,286	105.7800	5,145,646	4,864,617	4,828,925	0	6,867	0	0	4.120	4.454	MON	17,259	203,756	01/06/2010	12/01/2019
31381L-FJ-1	FNMA POOL NO 463769			4	1	2,792,971	105.4400	2,681,157	2,542,948	2,635,889	0	(33,433)	0	0	4.030	1.510	MON	8,825	104,188	04/17/2012	11/01/2019
31381L-J7-3	FNMA POOL NO 463886			4	1	1,798,897	106.3600	1,905,026	1,791,061	1,789,980	0	(1,348)	0	0	4.400	4.284	MON	6,786	80,118	01/11/2010	12/01/2019
31381L-LG-0	FNMA POOL NO 463927			4	1	1,520,840	106.4400	1,614,602	1,516,870	1,515,073	0	(874)	0	0	4.430	4.351	MON	5,786	68,317	01/06/2010	12/01/2019
31381L-LM-7	FNMA POOL NO 463932			4	1	892,765	106.2000	950,140	894,687	892,290	0	(76)	0	0	4.320	4.342	MON	3,328	39,295	01/06/2010	12/01/2019
31381L-Q3-4	FNMA POOL NO 464074			4	1	1,119,367	106.5200	1,087,376	1,020,790	1,099,280	0	(20,087)	0	0	4.450	(0.443)	MON	3,912	30,788	04/01/2016	12/01/2019
31381L-Q4-2	FNMA POOL NO 464075	CF		4	1	6,813,707	106.5200	7,231,048	6,788,251	6,782,632	0	(4,699)	0	0	4.450	4.347	MON	26,012	307,096	01/06/2010	12/01/2019
31381L-Q5-9	FNMA POOL NO 464076	CF		4	1	5,685,964	106.5200	6,034,935	5,665,382	5,660,478	0	(3,854)	0	0	4.450	4.350	MON	21,709	256,299	01/06/2010	12/01/2019
31381L-Q6-7	FNMA POOL NO 464077	CF		4	1	4,121,115	106.5200	4,374,215	4,106,358	4,102,752	0	(2,777)	0	0	4.450	4.351	MON	15,735	185,769	01/06/2010	12/01/2019
31382D-U7-7	FNMA POOL NO 479506			4	1	1,536	106.4200	1,711	1,608	1,543	0	1	0	0	6.500	8.287	MON	9	104	08/18/2000	04/01/2029
31382D-WD-2	FNMA POOL NO 479544			4	1	469	106.4200	518	487	471	0	0	0	0	6.500	7.867	MON	3	32	11/08/1999	08/01/2029
31382G-GB-7	FNMA POOL NO 481794			4	1	6,313	106.7800	6,772	6,342	6,314	0	0	0	0	7.000	7.097	MON	37	444	06/01/1999	05/01/2029
31382G-XP-7	FNMA POOL NO 482286			4	1	3,716	106.7800	3,987	3,733	3,717	0	0	0	0	7.000	7.095	MON	22	261	06/01/1999	01/01/2029
31382J-Y9-6	FNMA POOL NO 484136			4	1	10,117	106.7800	10,771	10,087	10,104	0	(3)	0	0	7.000	6.884	MON	59	706	05/20/1999	02/01/2029
31382K-2S-6	FNMA POOL NO 485085			4	1	1,581	107.9300	1,765	1,635	1,587	0	1	0	0	7.500	8.663	MON	10	123	05/11/2000	10/01/2029
31382P-5F-0	FNMA POOL NO 488746			4	1	275	106.7800	293	275	275	0	0	0	0	7.000	6.845	MON	2	19	05/20/1999	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824			4	1	2,712	106.7800	2,887	2,704	2,709	0	(1)	0	0	7.000	6.839	MON	16	189	05/20/1999	03/01/2029
31382R-C6-8	FNMA POOL NO 489793			4	1	3,069	106.7800	3,267	3,060	3,066	0	(1)	0	0	7.000	6.840	MON	18	214	05/20/1999	05/01/2029
31382T-JA-8	FNMA POOL NO 491757			4	1	2,507	106.7800	2,669	2,500	2,505	0	(1)	0	0	7.000	6.835	MON	15	175	05/20/1999	04/01/2029
31382U-RV-0	FNMA POOL NO 492900			4	1	104	106.6900	110	103	103	0	0	0	0	7.000	6.731	MON	1	7	05/25/1999	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533			4	1	6,740	106.7800	7,175	6,719	6,731	0	(2)	0	0	7.000	6.877	MON	39	470	05/20/1999	04/01/2029
31382V-N6-7	FNMA POOL NO 493713			4	1	902	106.7800	960	899	901	0	0	0	0	7.000	6.862	MON	5	63	05/20/1999	04/01/2029
31383B-HE-0	FNMA POOL NO 498029			4	1	1,402	106.4200	1,606	1,509	1,414	0	2	0	0	6.500	9.239	MON	8	98	02/09/2000	09/01/2029
31383C-2Z-7	FNMA POOL NO 499492			4	1	145	106.7800	154	144	144	0	0	0	0	7.000	6.686	MON	1	10	05/25/1999	06/01/2029
31383C-UB-9	FNMA POOL NO 499278			4	1	443	106.4200	502	472	446	0	0	0	0	6.500	9.101	MON	3	31	01/10/2000	08/01/2029
31383E-AD-3	FNMA POOL NO 500504			4	1	2,509	106.7800	2,667	2,497	2,506	0	(1)	0	0	7.000	6.776	MON	15	175	05/25/1999	05/01/2029
31383E-HS-3	FNMA POOL NO 500741			4	1	2,656	106.4200	3,008	2,826	2,676	0	3	0	0	6.500	8.840	MON	15	184	06/07/2000	06/01/2029
31383E-RP-8	FNMA POOL NO 500994			4	1	241	106.4200	266	250	242	0	0	0	0	6.500	7.844	MON	1	16	11/08/1999	08/01/2029
31383E-XX-4	FNMA POOL NO 501194			4	1	3,420	106.7800	3,635	3,404	3,415	0	(1)	0	0	7.000	6.823	MON	20	238	05/25/1999	06/01/2029

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
31383E-YC-9	FNMA POOL NO 501207			4	1	3,637	106.7800	3,865	3,620	3,631	0	(1)	0	0	7.000	6.843	MON	21	253	05/25/1999	06/01/2029
31383H-NF-7	FNMA POOL NO 503590			4	1	3,150	106.4200	3,479	3,269	3,170	0	3	0	0	6.500	7.474	MON	18	213	11/08/1999	07/01/2029
31383H-TN-4	FNMA POOL NO 503757			4	1	473	106.4200	523	491	475	0	0	0	0	6.500	7.870	MON	3	32	11/08/1999	07/01/2029
31383J-6M-7	FNMA POOL NO 504976			4	1	2,745	107.9300	3,065	2,840	2,756	0	2	0	0	7.500	8.641	MON	18	213	05/11/2000	07/01/2029
31383K-EC-7	FNMA POOL NO 505131			4	1	33	106.4200	38	36	34	0	0	0	0	6.500	9.350	MON	0	3	02/09/2000	07/01/2029
31383K-KM-8	FNMA POOL NO 505300			4	1	261	107.9300	292	270	262	0	0	0	0	7.500	8.648	MON	2	20	05/11/2000	08/01/2029
31383K-R6-6	FNMA POOL NO 505509			4	1	178	106.4200	197	185	179	0	0	0	0	6.500	8.065	MON	1	12	11/08/1999	07/01/2029
31383L-T7-0	FNMA POOL NO 506474			4	1	156	106.4200	172	162	157	0	0	0	0	6.500	7.980	MON	1	10	11/08/1999	07/01/2029
31383M-HL-0	FNMA POOL NO 507035			4	1	271	107.9300	302	280	272	0	0	0	0	7.500	8.618	MON	2	21	05/11/2000	08/01/2029
31383M-VU-4	FNMA POOL NO 507427			4	1	5,065	107.9300	5,655	5,240	5,088	0	2	0	0	7.500	8.550	MON	33	393	05/11/2000	07/01/2029
31383Q-FW-9	FNMA POOL NO 509681			4	1	398	106.4200	439	413	399	0	0	0	0	6.500	7.958	MON	2	27	11/08/1999	08/01/2029
31383U-TH-8	FNMA POOL NO 513652			4	1	450	107.9300	503	466	452	0	0	0	0	7.500	8.889	MON	3	35	05/11/2000	09/01/2029
31383W-X7-1	FNMA POOL NO 515602			4	1	682	106.4200	754	708	685	0	0	0	0	6.500	7.809	MON	4	46	11/08/1999	11/01/2029
31384C-Q5-6	FNMA POOL NO 519876			4	1	210	106.7400	232	217	211	0	0	0	0	7.500	8.691	MON	1	16	05/11/2000	02/01/2030
31384D-4R-0	FNMA POOL NO 521132			4	1	1,900	106.7800	2,060	1,929	1,903	0	0	0	0	7.000	7.473	MON	11	135	11/15/1999	12/01/2029
31384D-5G-3	FNMA POOL NO 521147			4	1	205	107.9300	229	212	206	0	0	0	0	7.500	8.725	MON	1	16	05/11/2000	12/01/2029
31384D-LC-4	FNMA POOL NO 520623			4	1	48	107.9300	53	50	48	0	0	0	0	7.500	8.866	MON	0	4	05/11/2000	11/01/2029
31384J-BE-8	FNMA POOL NO 524837			4	1	621	106.7400	686	643	623	0	0	0	0	7.500	8.910	MON	4	49	05/11/2000	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940			4	1	4,089	106.7400	4,514	4,229	4,105	0	2	0	0	7.500	8.562	MON	26	317	05/11/2000	01/01/2030
31384N-W2-2	FNMA POOL NO 529065			4	1	36	106.7400	39	37	36	0	0	0	0	7.500	8.974	MON	0	3	05/11/2000	03/01/2030
31384S-BG-3	FNMA POOL NO 532039			4	1	7,286	106.7400	8,042	7,535	7,315	0	5	0	0	7.500	8.544	MON	47	565	05/11/2000	06/01/2030
31384V-LV-2	FNMA POOL NO 535040			4	1	131	107.9300	146	135	131	0	0	0	0	7.500	8.821	MON	1	10	05/11/2000	12/01/2029
31385E-MX-4	FNMA POOL NO 542274			4	1	119	106.7400	132	123	120	0	0	0	0	7.500	8.802	MON	1	9	05/11/2000	06/01/2030
31385H-3H-3	FNMA POOL NO 545400			4	1	0	100.9900	0	0	0	0	0	0	0	5.500	5.483	MON	0	0	11/15/2002	01/01/2017
31385X-AZ-0	FNMA POOL NO 555424			4	1	6,991,662	111.5700	7,172,642	6,428,710	6,945,750	0	(9,106)	0	0	5.500	2.795	MON	29,465	353,579	06/20/2011	05/01/2033
31385X-EC-7	FNMA POOL NO 555531	CF		4	1	1,113,819	111.5700	1,147,173	1,028,190	1,106,128	0	(1,360)	0	0	5.500	2.947	MON	4,713	56,551	07/29/2010	06/01/2033
31386F-6B-6	FNMA POOL NO 562566			4	1	7,604	113.5700	8,734	7,691	7,610	0	1	0	0	6.000	6.368	MON	38	461	09/13/2001	02/01/2031
31386S-L6-2	FNMA POOL NO 571949			4	1	1,668	109.8600	1,806	1,644	1,665	0	(1)	0	0	6.500	5.747	MON	9	107	10/02/2001	07/01/2031
31386U-5K-4	FNMA POOL NO 574250			4	1	1,533	109.8600	1,660	1,511	1,530	0	(1)	0	0	6.500	5.815	MON	8	98	10/02/2001	08/01/2031
31387B-DA-8	FNMA POOL NO 578897			4	1	1,110	109.8600	1,203	1,095	1,109	0	0	0	0	6.500	5.744	MON	6	71	10/02/2001	04/01/2031
31387C-XF-3	FNMA POOL NO 580378			4	1	8,738	109.8600	9,462	8,612	8,721	0	(4)	0	0	6.500	5.945	MON	47	560	10/02/2001	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287			4	1	1,666	109.8600	1,804	1,642	1,663	0	0	0	0	6.500	5.822	MON	9	107	10/02/2001	05/01/2031
31387E-6X-0	FNMA POOL NO 582386			4	1	3,583	109.8600	3,880	3,531	3,577	0	(1)	0	0	6.500	5.827	MON	19	229	10/02/2001	05/01/2031
31387G-QB-1	FNMA POOL NO 583750			4	1	3,318	109.8600	3,593	3,271	3,314	0	0	0	0	6.500	5.617	MON	18	213	10/02/2001	06/01/2031
31387J-SQ-0	FNMA POOL NO 585627			4	1	1,715	109.8600	1,857	1,690	1,712	0	0	0	0	6.500	5.805	MON	9	110	10/02/2001	06/01/2031
31387K-HE-6	FNMA POOL NO 586229			4	1	3,800	109.8600	4,115	3,746	3,794	0	(1)	0	0	6.500	5.833	MON	20	243	10/02/2001	07/01/2031
31387R-4Z-8	FNMA POOL NO 592240			4	1	50,476	109.8600	54,650	49,744	50,334	0	(27)	0	0	6.500	6.099	MON	269	3,233	10/02/2001	08/01/2031
31387R-B9-8	FNMA POOL NO 591464			4	1	8,958	109.8600	9,700	8,829	8,941	0	(3)	0	0	6.500	5.932	MON	48	574	10/02/2001	09/01/2031
31387V-3C-1	FNMA POOL NO 595795			4	1	1,715	109.8600	1,857	1,690	1,713	0	0	0	0	6.500	5.766	MON	9	110	10/02/2001	09/01/2031
31387V-3K-3	FNMA POOL NO 595802			4	1	13,322	109.8600	14,426	13,131	13,299	0	(5)	0	0	6.500	5.908	MON	71	854	10/02/2001	09/01/2031
31388B-VW-9	FNMA POOL NO 600129			4	1	2,412	109.8600	2,612	2,378	2,408	0	(1)	0	0	6.500	5.861	MON	13	155	10/02/2001	08/01/2031
31388C-GK-0	FNMA POOL NO 600602			4	1	943	109.8600	1,021	930	942	0	0	0	0	6.500	5.727	MON	5	60	10/02/2001	08/01/2031
31388F-T8-6	FNMA POOL NO 603675			4	1	6,756	109.8600	7,317	6,660	6,747	0	(2)	0	0	6.500	5.779	MON	36	433	10/02/2001	10/01/2031
31388G-3S-8	FNMA POOL NO 604809			4	1	2,059	109.8600	2,230	2,030	2,057	0	0	0	0	6.500	5.757	MON	11	132	10/02/2001	09/01/2031
31388G-C9-0	FNMA POOL NO 604096			4	1	2,277	109.8600	2,465	2,244	2,273	0	(1)	0	0	6.500	5.771	MON	12	146	10/02/2001	09/01/2031
31388G-CP-4	FNMA POOL NO 604078			4	1	974	109.8600	1,055	960	973	0	0	0	0	6.500	5.743	MON	5	62	10/02/2001	09/01/2031
31388G-CX-7	FNMA POOL NO 604086			4	1	4,121	109.8600	4,463	4,063	4,114	0	(2)	0	0	6.500	5.923	MON	22	264	10/02/2001	09/01/2031
31388H-BA-6	FNMA POOL NO 604933			4	1	73,861	113.5700	84,836	74,700	73,928	0	9	0	0	6.000	6.329	MON	374	4,482	09/13/2001	10/01/2031
31388N-QM-1	FNMA POOL NO 609860			4	1	7,459	113.5700	8,567	7,544	7,466	0	1	0	0	6.000	6.322	MON	38	453	09/13/2001	10/01/2031
31388N-QU-3	FNMA POOL NO 609867			4	1	64,534	113.5700	74,146	65,288	64,599	0	10	0	0	6.000	6.321	MON	326	3,917	09/14/2001	10/01/2031
31388N-QW-9	FNMA POOL NO 609869			4	1	40,734	109.8600	44,111	40,150	40,665	0	(15)	0	0	6.500	5.899	MON	217	2,610	10/02/2001	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283			4	1	1,637	109.8600	1,773	1,614	1,636	0	0	0	0	6.500	5.673	MON	9	105	10/02/2001	11/01/2031
31388Q-LC-1	FNMA POOL NO 611523			4	1	23,644	109.8600	25,603	23,304	23,587	0	(11)	0	0	6.500	6.051	MON	126	1,515	10/02/2001	11/01/2031
31389A-NM-1	FNMA POOL NO 619696			4	1	14,773	109.8600	15,980	14,545	14,746	0	(4)	0	0	6.500	5.663	MON	79	945	02/27/2002	12/01/2031
31389P-LB-4	FNMA POOL NO 631322			4	1	9	100.9900	9	9	9	0	0	0	0	5.500	4.484	MON	0	0	11/15/2002	02/01/2017
31389V-NZ-6	FNMA POOL NO 636808			4	1	361,972	114.0800	414,772	363,580	362,034	0	0	0	0	6.500	6.585	MON	1,969	23,633	03/11/2002	04/01/2032
31389V-RH-2	FNMA POOL NO 636888	CF		4	1	19,921	114.0800	22,826	20,009	19,924	0	0	0	0	6.500	6.585	MON	108	1,301	03/11/2002	04/01/2032

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
31389X-3Z-4	FNMA POOL NO 639016	CF		4	1	246,448	114.0800	282,339	247,492	246,442	0	0	0	0	6.500	6.585	MON	1,341	16,087	03/11/2002	04/01/2032
3138A1-HM-6	FNMA POOL NO AH0235	LS		4	1	3,648,619	104.6600	3,616,401	3,455,541	3,600,293	0	(11,068)	0	0	3.500	2.184	MON	10,079	120,944	05/23/2012	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969	CF		4	1	15,626,458	104.6600	16,300,409	15,575,351	15,607,460	0	(4,179)	0	0	3.500	3.360	MON	45,428	545,137	12/21/2010	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620			4	1	6,288,279	103.7800	6,385,370	6,152,923	6,260,000	0	(6,374)	0	0	4.000	3.212	MON	20,510	246,117	04/01/2011	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186			4	1	4,373,446	105.6800	4,424,695	4,186,681	4,362,534	0	(1,625)	0	0	4.000	3.022	MON	13,956	167,467	08/18/2011	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759			4	1	1,510,165	105.6800	1,477,946	1,398,444	1,501,436	0	(2,698)	0	0	4.000	2.933	MON	4,661	55,938	11/07/2012	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709	LS		4	1	12,600,548	105.6800	12,331,721	11,668,372	12,544,265	0	(12,655)	0	0	4.000	2.621	MON	38,895	466,735	11/07/2012	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164			4	1	893,155	105.6800	874,100	827,080	888,771	0	(1,368)	0	0	4.000	2.747	MON	2,757	33,083	11/07/2012	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155			4	1	4,635,023	105.6800	4,614,449	4,366,228	4,618,895	0	(3,135)	0	0	4.000	2.839	MON	14,554	174,649	02/29/2012	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576			4	1	3,033,708	103.0700	3,025,623	2,935,551	3,030,686	0	(978)	0	0	3.500	2.707	MON	8,562	102,744	10/29/2014	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965			4	1	3,792,609	105.4800	3,777,421	3,581,100	3,783,894	0	(3,553)	0	0	4.000	3.121	MON	11,937	143,244	10/06/2014	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081			4	1	6,130,441	103.0700	6,132,733	5,950,163	6,120,922	0	(1,971)	0	0	3.500	2.810	MON	17,355	208,256	01/24/2012	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315			4	1	3,050,578	102.8100	3,108,611	3,023,648	3,048,923	0	(434)	0	0	3.500	3.358	MON	8,819	105,828	10/16/2013	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452			4	1	4,172,480	105.5200	4,160,495	3,942,695	4,164,263	0	(2,241)	0	0	4.000	2.966	MON	13,142	157,708	05/15/2014	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017			4	1	22,254,073	102.8800	22,167,782	21,547,060	22,231,532	0	(7,149)	0	0	3.500	2.834	MON	62,846	754,147	10/29/2014	12/01/2042
3138LT-JW-9	FNMA POOL NO AO2976	RA		4	1	44,230,831	102.8100	44,532,593	43,315,454	44,181,568	0	(13,808)	0	0	3.500	3.170	MON	126,337	1,516,041	11/18/2013	05/01/2042
3138M7-WU-5	FNMA POOL NO AP4258			4	1	1,394,062	99.6700	1,376,165	1,380,686	1,393,545	0	(277)	0	0	3.000	2.852	MON	3,452	41,421	05/20/2015	08/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809			4	1	12,835,032	102.8100	13,015,706	12,659,968	12,824,578	0	(2,831)	0	0	3.500	3.294	MON	36,925	443,099	11/14/2013	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129			4	1	42,945,490	99.6700	44,185,669	44,330,829	43,014,666	0	18,287	0	0	3.000	3.427	MON	110,827	1,329,925	11/13/2013	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328	RA		4	1	19,388,732	102.8100	19,230,432	18,704,836	19,362,513	0	(10,002)	0	0	3.500	2.930	MON	54,556	654,669	10/29/2014	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446			4	1	1,252,669	105.3100	1,233,083	1,170,890	1,250,713	0	(607)	0	0	4.000	2.181	MON	3,903	46,836	02/06/2015	09/01/2044
3138WT-RW-8	FNMA POOL NO AT5900			4	1	4,465,883	99.7200	4,590,435	4,603,261	4,471,784	0	1,634	0	0	3.000	3.399	MON	11,508	138,098	04/29/2014	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308			4	1	4,848,664	103.0700	4,782,049	4,639,689	4,842,900	0	(1,890)	0	0	3.500	2.399	MON	13,532	162,389	03/03/2015	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843			4	1	3,021,770	105.3100	2,976,697	2,826,561	3,017,318	0	(1,293)	0	0	4.000	2.192	MON	9,422	113,063	12/31/2014	11/01/2044
31390C-WJ-1	FNMA POOL NO 642449	CF		4	1	225,474	114.0800	258,311	226,429	225,469	0	0	0	0	6.500	6.585	MON	1,226	14,718	03/11/2002	04/01/2032
31390L-NS-1	FNMA POOL NO 649401			4	1	237	100.9900	234	231	231	0	(1)	0	0	5.500	4.855	MON	1	13	11/15/2002	07/01/2017
31391D-Y6-4	FNMA POOL NO 664133			4	1	28	100.9900	28	28	28	0	0	0	0	5.500	4.410	MON	0	2	11/15/2002	11/01/2017
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0			4	1	40,379	113.8500	41,117	36,115	40,067	0	(83)	0	0	6.000	2.469	MON	181	2,167	05/23/2012	10/01/2032
31391W-5H-0	FNMA POOL NO 679548			4	1	3,763	109.5400	3,774	3,445	3,742	0	(5)	0	0	5.000	2.477	MON	14	172	01/01/2013	04/01/2033
313964-YA-0	FHLMC GOLD POOL NO D27905			4	1	12,274	109.6000	13,053	11,910	12,076	0	(29)	0	0	7.500	6.860	MON	74	893	10/05/1998	11/01/2022
313968-RF-8	FHLMC GOLD POOL NO D30486			4	1	211	109.6000	237	216	213	0	0	0	0	7.500	8.225	MON	1	16	04/12/1995	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547			4	1	1,009	109.6000	1,132	1,033	1,017	0	1	0	0	7.500	8.276	MON	6	78	04/12/1995	02/01/2023
313968-TF-6	FHLMC GOLD POOL NO D30550			4	1	455	109.6000	511	466	458	0	1	0	0	7.500	8.326	MON	3	35	04/12/1995	02/01/2023
31397J-ME-1	FREDDIE MAC CMO FLOATER	LS		4	1FE	13,446,192	99.4500	13,371,795	13,446,192	13,446,192	0	0	0	0	0.796	0.797	MON	1,487	70,555	07/13/2007	12/25/2036
31400W-MC-1	FNMA POOL NO 699755	CF		4	1	201,061	111.5700	226,367	202,889	201,269	0	(26)	0	0	5.500	5.733	MON	930	10,901	04/01/2016	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR			4	1	220,556	105.6600	217,375	205,731	219,287	0	(269)	0	0	2.780	0.907	MON	477	5,420	11/07/2012	07/01/2033
31401N-4U-0	FNMA POOL NO 713735			4	1	16,250	109.5400	16,295	14,876	16,169	0	(23)	0	0	5.000	2.292	MON	62	744	01/01/2013	09/01/2033
31402C-PL-0	FNMA POOL NO 725027	CF		4	1	414,458	109.5400	427,239	390,021	412,097	0	(420)	0	0	5.000	3.293	MON	1,625	19,501	09/16/2010	11/01/2033
31402D-DB-3	FNMA POOL NO 725598			4	1	2,718,891	111.5900	2,819,508	2,526,631	2,702,789	0	(2,924)	0	0	5.500	3.332	MON	11,580	138,965	02/28/2011	07/01/2034
31402D-KK-5	FNMA POOL NO 725798	LS		4	1	875,071	105.9300	876,685	827,592	871,967	0	(505)	0	0	2.796	1.230	MON	1,928	21,444	05/23/2012	06/01/2034
31402Q-2V-2	FNMA POOL NO 735288			4	1	3,222,078	109.3000	3,352,710	3,067,463	3,210,034	0	(2,150)	0	0	5.000	3.533	MON	12,781	153,373	08/25/2011	03/01/2035
31402Q-6T-3	FNMA POOL NO 735382			4	1	5,211,437	109.3000	5,305,202	4,853,838	5,183,970	0	(5,035)	0	0	5.000	2.926	MON	20,224	242,692	08/11/2011	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383			4	1	8,445,849	109.3000	8,934,922	8,174,742	8,419,453	0	(3,612)	0	0	5.000	4.023	MON	34,061	408,737	04/29/2009	04/01/2035
31402Q-WA-5	FNMA POOL NO 735141	CF		4	1	278,410	111.5900	294,006	263,466	277,215	0	(200)	0	0	5.500	3.766	MON	1,208	14,491	04/20/2010	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230			4	1	3,604,430	111.5900	3,909,598	3,503,487	3,603,357	0	(4,067)	0	0	5.500	4.524	MON	16,058	171,076	04/01/2016	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224			4	1	3,002,595	111.5900	3,113,933	2,790,471	2,986,324	0	(2,848)	0	0	5.500	3.238	MON	12,790	153,476	01/27/2011	02/01/2035
31402R-AB-5	FNMA POOL NO 735402			4	1	6,823,256	109.3000	7,289,565	6,669,372	6,809,132	0	(2,192)	0	0	5.000	4.299	MON	27,789	333,469	08/21/2009	04/01/2035
31402R-BE-8	FNMA POOL NO 735437			4	1	758,309	106.2000	751,221	707,338	754,955	0	(708)	0	0	2.785	0.711	MON	1,642	18,172	11/07/2012	09/01/2034
31402R-F8-7	FNMA POOL NO 735591			4	1	43,736,983	109.3000	46,300,701	42,361,454	43,625,817	0	(18,938)	0	0	5.000	4.019	MON	176,506	2,115,306	04/01/2016	06/01/2035
31402R-FU-8	FNMA POOL NO 735579	CF		4	1	1,688,624	109.3000	1,789,937	1,637,650	1,684,286	0	(670)	0	0	5.000	4.039	MON	6,824	81,883	10/08/2009	06/01/2035
31402R-FV-6	FNMA POOL NO 735580			4	1	7,022,306	109.3000	7,462,231	6,827,347	7,004,909	0	(2,800)	0	0	5.000	4.142	MON	28,447	340,635	04/01/2016	06/01/2035
31402R-JL-4	FNMA POOL NO 735667			4	1	29,065,675	109.3000	31,077,634	28,433,560	29,008,237	0	(8,832)	0	0	5.000	4.316	MON	118,473	1,421,678	07/30/2009	07/01/2035
31402R-JN-0	FNMA POOL NO 735669	CF		4	1	291,442	109.3000	308,050	281,841	290,593	0	(136)	0	0	5.000	3.994	MON	1,174	14,092	05/13/2009	04/01/2035
31402R-JV-2	FNMA POOL NO 735676			4	1	39,718,767	109.3000	41,937,653	38,369,612	39,615,619	0	(17,951)	0	0	5.000	3.935	MON	159,873	1,918,481	08/24/2011	07/01/2035
31402R-RN-1	FNMA POOL NO 735893	CF		4	1	1,331,426	109.3300	1,384,252	1,266,141	1,326,765	0	(822)	0	0	5.000	3.467	MON	5,276	63,307	04/15/2011	10/01/2035
31402R-SN-0	FNMA POOL NO 735925	CF		4	1	1,607,556	109.3300	1,715,957	1,569,544	1,604,345	0	(483)	0	0	5.000	4.244	MON	6,540	78,477	08/18/2009	10/01/2035
31402R-UN-7	FNMA POOL NO 735989	CF		4	1	1,837,759	111.5700	1,904,242	1,706,738	1,828,176	0	(1,709)	0	0	5.500	3.115	MON	7,823	93,871	01/01/2013	02/01/2035

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
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623			4	1	229,587	106.4600	230,634	216,639	228,509	0	(203)	0	0	2.603	1.020	MON	470	4,924	11/07/2012	09/01/2033
31403C-3V-1	FNMA POOL NO 745212			4	1	293,301	105.5000	288,779	273,719	292,053	0	(209)	0	0	2.980	0.967	MON	680	6,906	11/07/2012	01/01/2036
31403C-6L-0	FNMA POOL NO 745275			4	1	4,695,355	109.3300	4,917,230	4,497,668	4,681,391	0	(2,318)	0	0	5.000	3.635	MON	18,740	224,883	08/15/2011	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148			4	1	2,587,669	109.3300	2,753,638	2,518,684	2,582,435	0	(822)	0	0	5.000	4.122	MON	10,495	125,934	06/07/2011	01/01/2036
31403D-BD-0	FNMA POOL NO 745336			4	1	5,308,516	109.3300	5,585,119	5,108,570	5,294,581	0	(2,312)	0	0	5.000	3.752	MON	21,286	255,429	05/23/2012	03/01/2036
31403D-BW-8	FNMA POOL NO 745353	CF		4	1	1,620,382	111.6700	1,860,698	1,666,203	1,623,574	0	402	0	0	5.500	6.308	MON	7,637	91,641	04/11/2006	03/01/2036
31403D-BY-4	FNMA POOL NO 745355			4	1	10,926,012	109.3300	11,671,054	10,675,223	10,905,184	0	(2,932)	0	0	5.000	4.234	MON	44,480	533,761	04/29/2009	03/01/2036
31403D-C7-2	FNMA POOL NO 745394	LS		4	1	553,338	102.6800	528,036	514,258	536,165	0	(4,402)	0	0	4.500	1.659	MON	1,928	23,142	05/23/2012	11/01/2020
31403D-DR-7	FNMA POOL NO 745412			4	1	3,451,049	111.5900	3,557,068	3,187,576	3,431,917	0	(3,158)	0	0	5.500	3.041	MON	14,610	175,317	07/27/2010	12/01/2035
31403D-DX-4	FNMA POOL NO 745418			4	1	9,887,009	111.6700	10,601,533	9,493,377	9,859,810	0	(4,255)	0	0	5.500	4.095	MON	43,511	521,392	04/01/2016	04/01/2036
31403D-GY-9	FNMA POOL NO 745515	CF		4	1	118,015	109.3300	124,727	114,084	117,723	0	(43)	0	0	5.000	3.887	MON	475	5,704	11/04/2009	05/01/2036
31403D-J7-5	FNMA POOL NO 745586			4	1	4,683,192	111.6200	5,423,791	4,859,343	4,693,393	0	1,200	0	0	5.500	6.821	MON	22,272	267,264	06/01/2006	06/01/2036
31403D-QG-7	FNMA POOL NO 745755	CF		4	1	1,528,723	109.3000	1,661,276	1,519,936	1,527,702	0	(157)	0	0	5.000	4.779	MON	6,333	75,997	06/19/2009	12/01/2035
31403D-VZ-9	FNMA POOL NO 745932	CF		4	1	571,578	113.0300	632,712	559,770	570,719	0	(102)	0	0	6.500	5.609	MON	3,032	36,385	03/21/2007	11/01/2036
31403D-WU-9	FNMA POOL NO 745959	CF		4	1	222,444	111.6200	240,540	215,507	221,986	0	(59)	0	0	5.500	4.268	MON	988	11,853	06/02/2009	11/01/2036
31403G-JK-9	FNMA POOL NO 748266			4	1	28,713	109.5400	32,230	29,423	28,794	0	9	0	0	5.000	5.580	MON	123	1,471	12/09/2003	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332			4	1	30,176	109.5400	33,876	30,925	30,251	0	9	0	0	5.000	5.645	MON	129	1,546	12/09/2003	12/01/2033
31403X-6D-2	FNMA POOL NO 761468			4	1	106,118	102.6800	101,266	98,623	101,776	0	(1,089)	0	0	4.500	1.247	MON	370	4,438	05/23/2012	05/01/2019
31403X-WF-8	FNMA POOL NO 761246			4	1	41,472	103.0700	39,440	38,266	39,418	0	(505)	0	0	5.000	1.561	MON	159	1,913	05/23/2012	01/01/2019
31404K-KS-0	FNMA POOL NO 770805	M		4	1	2,027,379	109.3000	2,307,862	2,111,510	2,034,320	0	1,130	0	0	5.000	6.240	MON	8,798	105,575	05/26/2004	04/01/2034
31404K-ML-3	FNMA POOL NO 770863	M		4	1	4,745,417	109.3000	5,405,892	4,945,961	4,762,820	0	2,462	0	0	5.000	6.216	MON	20,608	247,298	05/26/2004	04/01/2034
31404N-FL-5	FNMA POOL NO 773371	M		4	1	1,568,412	109.3000	1,786,704	1,634,692	1,573,681	0	630	0	0	5.000	6.305	MON	6,811	81,734	05/26/2004	04/01/2034
31404N-FV-3	FNMA POOL NO 773380	M		4	1	2,474,304	109.3000	2,816,617	2,576,980	2,484,180	0	1,055	0	0	5.000	6.096	MON	10,737	128,849	05/26/2004	05/01/2034
31404N-MW-3	FNMA POOL NO 773573	M		4	1	2,154,982	109.3000	2,453,118	2,244,408	2,163,186	0	1,158	0	0	5.000	6.138	MON	9,352	112,221	05/26/2004	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506	M		4	1	3,596,504	109.3000	4,094,071	3,745,749	3,610,472	0	2,095	0	0	5.000	6.120	MON	15,607	187,287	05/26/2004	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000	CF		4	1	142,979	109.3000	144,007	131,755	142,102	0	(184)	0	0	5.000	2.917	MON	549	6,588	05/23/2012	05/01/2034
31404Q-UB-3	FNMA POOL NO 775578			4	1	193,008	104.4100	184,834	177,027	183,593	0	(2,267)	0	0	5.500	1.759	MON	811	9,736	05/23/2012	05/01/2019
31404Q-VG-1	FNMA POOL NO 775615	M		4	1	3,599,701	109.3000	4,100,713	3,751,826	3,614,225	0	1,502	0	0	5.000	6.123	MON	15,633	187,592	05/26/2004	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730	M		4	1	2,686,272	109.3000	3,057,911	2,797,745	2,696,710	0	1,113	0	0	5.000	6.119	MON	11,657	139,887	05/26/2004	05/01/2034
31404R-4C-8	FNMA POOL NO 776719	M		4	1	2,201,011	109.3000	2,507,352	2,294,027	2,209,452	0	1,515	0	0	5.000	6.169	MON	9,558	114,701	05/26/2004	05/01/2034
31404R-4U-8	FNMA POOL NO 776735	M		4	1	2,053,996	109.3000	2,339,874	2,140,798	2,060,315	0	668	0	0	5.000	6.391	MON	8,920	107,040	05/26/2004	05/01/2034
31404R-RC-3	FNMA POOL NO 776383			4	1	879,864	105.1600	862,774	820,432	874,832	0	(1,174)	0	0	2.753	1.036	MON	1,882	21,305	11/07/2012	06/01/2034
31404S-FH-3	FNMA POOL NO 776968	M		4	1	2,081,628	109.3000	2,371,352	2,169,598	2,089,036	0	889	0	0	5.000	6.247	MON	9,040	108,480	05/26/2004	04/01/2034
31404U-4J-6	FNMA POOL NO 779425	M		4	1	2,662,298	111.5900	3,002,807	2,690,889	2,664,263	0	312	0	0	5.500	5.759	MON	12,333	147,999	05/26/2004	06/01/2034
31404U-4L-1	FNMA POOL NO 779427	M		4	1	3,498,907	111.5900	3,946,418	3,536,482	3,501,415	0	378	0	0	5.500	5.764	MON	16,209	194,507	05/26/2004	06/01/2034
31404U-4T-4	FNMA POOL NO 779434	M		4	1	9,330,080	109.3000	10,631,252	9,726,749	9,369,067	0	4,748	0	0	5.000	6.097	MON	40,528	486,337	05/26/2004	06/01/2034
31404U-4U-1	FNMA POOL NO 779435	M		4	1	3,279,686	111.5900	3,699,160	3,314,907	3,281,957	0	362	0	0	5.500	5.769	MON	15,193	182,320	05/26/2004	06/01/2034
31404U-KC-3	FNMA POOL NO 778891	M		4	1	2,708,045	109.3000	3,084,955	2,822,488	2,718,912	0	1,417	0	0	5.000	6.120	MON	11,760	141,124	05/26/2004	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191	M		4	1	2,551,480	111.5900	2,878,269	2,579,287	2,553,351	0	250	0	0	5.500	5.769	MON	11,822	141,861	05/26/2004	06/01/2034
31404U-YU-8	FNMA POOL NO 779323			4	1	442,364	105.8700	439,458	415,088	440,016	0	(508)	0	0	2.822	1.280	MON	976	10,833	11/07/2012	06/01/2034
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856			4	1	739,381	105.5800	727,650	689,226	735,459	0	(833)	0	0	2.640	0.726	MON	1,516	17,578	11/07/2012	05/01/2034
31404W-R3-2	FNMA POOL NO 780906	M		4	1	3,160,418	109.3000	3,600,290	3,293,979	3,173,397	0	1,371	0	0	5.000	6.109	MON	13,725	164,699	05/26/2004	05/01/2034
31404W-RE-8	FNMA POOL NO 780885	M		4	1	2,556,037	109.3000	2,911,790	2,664,056	2,564,519	0	817	0	0	5.000	6.310	MON	11,100	133,203	05/26/2004	05/01/2034
31404W-RK-4	FNMA POOL NO 780890	M		4	1	2,263,940	109.3000	2,576,940	2,357,695	2,274,625	0	1,001	0	0	5.000	5.959	MON	9,824	117,885	05/26/2004	05/01/2034
31405C-4T-3	FNMA POOL NO 785734			4	1	67,886	102.6800	64,782	63,092	65,399	0	(586)	0	0	4.500	1.323	MON	237	2,839	05/23/2012	11/01/2019
31405D-3D-7	FNMA POOL NO 786596	LS		4	1	519,730	104.4100	497,719	476,697	495,127	0	(6,218)	0	0	5.500	1.985	MON	2,185	26,218	05/23/2012	08/01/2019
31405D-AS-6	FNMA POOL NO 785817	LS		4	1	1,001,062	103.0700	952,030	923,691	960,489	0	(10,006)	0	0	5.000	1.806	MON	3,849	46,185	05/23/2012	01/01/2020
31405J-DC-5	FNMA POOL NO 790399			4	1	335,728	104.4100	321,510	307,931	320,407	0	(3,919)	0	0	5.500	1.862	MON	1,411	16,936	05/23/2012	09/01/2019
31405J-H2-3	FNMA POOL NO 790549			4	1	247,645	104.4100	237,158	227,141	236,298	0	(2,810)	0	0	5.500	1.891	MON	1,041	12,493	05/23/2012	09/01/2019
31405N-RY-3	FNMA POOL NO 794403			4	1	619,792	105.0200	608,608	579,489	617,053	0	(563)	0	0	3.031	0.933	MON	1,464	15,410	11/07/2012	09/01/2034
31405U-Q7-7	FNMA POOL NO 799778	CF		4	1	110,847	111.5900	112,548	100,857	110,272	0	(166)	0	0	5.500	2.511	MON	462	5,547	05/23/2012	11/01/2034
31406B-JY-7	FNMA POOL NO 804979	CF		4	1	404,813	111.5900	411,027	368,331	400,969	0	(872)	0	0	5.500	3.723	MON	1,688	20,258	05/23/2012	12/01/2034
31406E-KN-3	FNMA POOL NO 807701			4	1	187,897	102.6800	179,305	174,626	181,257	0	(1,775)	0	0	4.500	1.235	MON	655	7,858	05/23/2012	12/01/2019
31406G-2N-8	FNMA POOL NO 809981			4	1	550,323	104.9000	540,613	515,346	547,920	0	(552)	0	0	2.749	0.843	MON	1,181	13,594	11/07/2012	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064	CF		4	1	510,258	109.3300	514,227	470,351	507,318	0	(577)	0	0	5.000	2.967	MON	1,960	23,518	05/23/2012	03/01/2035
31406G-BC-2	FNMA POOL NO 809235			4	1	250,924	103.9500	239,232	230,132	240,008	0	(2,713)	0	0	5.500	2.057	MON	1,055	12,657	05/23/2012	01/01/2020
31406G-HH-5	FNMA POOL NO 809432			4	1	118,791	103.9500	113,256	108,948	114,029	0	(1,366)	0	0	5.500	1.657	MON	499	5,992	05/23/2012	02/01/2020

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	
		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
31406G-ZR-3	FNMA POOL NO 809952	LS		4	1	826,286	111.6700	842,396	754,342	821,404	0	(1,260)	0	0	5.500	3.052	MON	3,457	41,489	05/23/2012	02/01/2035
31406J-TD-5	FNMA POOL NO 811548			4	1	365,787	105.7200	354,849	335,637	353,048	0	(3,121)	0	0	5.500	2.305	MON	1,538	18,460	05/23/2012	03/01/2021
31406S-3U-5	FNMA POOL NO 819011			4	1	1,351,809	105.5500	1,334,025	1,263,903	1,344,693	0	(1,477)	0	0	2.697	1.119	MON	2,841	33,013	11/07/2012	05/01/2035
31407F-AY-6	FNMA POOL NO 829023	LS		4	1	1,351,459	103.9100	1,293,892	1,245,178	1,301,570	0	(12,948)	0	0	5.000	1.769	MON	5,188	62,259	05/23/2012	07/01/2020
31407F-ED-8	FNMA POOL NO 829132	RA		4	1	5,048,923	111.6700	5,758,857	5,156,896	5,055,583	0	831	0	0	5.500	6.172	MON	23,636	283,629	11/14/2005	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544			4	1	1,496,849	113.7200	1,714,790	1,507,864	1,497,151	0	37	0	0	6.000	6.206	MON	7,539	90,472	06/06/2006	06/01/2036
31407M-4F-9	FNMA POOL NO 835222			4	1	406,007	102.8500	387,402	376,666	392,490	0	(3,455)	0	0	4.500	1.554	MON	1,413	16,950	05/23/2012	08/01/2020
31407M-4J-1	FNMA POOL NO 835225			4	1	241,176	103.9100	230,902	222,209	232,193	0	(2,311)	0	0	5.000	1.913	MON	926	11,110	05/23/2012	08/01/2020
31407N-QM-8	FNMA POOL NO 835760	LS		4	1	619,278	108.1200	622,919	576,130	617,060	0	(500)	0	0	4.500	2.165	MON	2,160	25,926	05/23/2012	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203	LS		4	1	464,972	105.7200	451,068	426,647	448,729	0	(3,829)	0	0	5.500	2.319	MON	1,955	23,466	05/23/2012	03/01/2021
31407X-FF-3	FNMA POOL NO 843566	RA		4	1	1,448,030	111.6700	1,651,639	1,478,997	1,449,823	0	215	0	0	5.500	6.216	MON	6,779	81,345	11/14/2005	11/01/2035
31407X-VL-2	FNMA POOL NO 844019	LS		4	1	9,470,599	111.6700	10,803,131	9,673,902	9,484,808	0	1,951	0	0	5.500	6.096	MON	44,339	532,065	11/14/2005	11/01/2035
31407X-X4-8	FNMA POOL NO 844181			4	1	88,232	111.6700	87,516	78,368	87,923	0	(309)	0	0	5.500	1.311	MON	359	2,874	04/01/2016	11/01/2035
31407Y-Y4-7	FNMA POOL NO 844131	LS		4	1	4,754,278	111.6700	5,422,782	4,855,950	4,760,909	0	756	0	0	5.500	6.132	MON	22,256	267,077	11/14/2005	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185	M		4	1	16,654,728	111.6700	18,995,051	17,009,537	16,676,451	0	2,680	0	0	5.500	6.171	MON	77,960	935,525	11/14/2005	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668	LS		4	1	2,509,110	111.5900	2,860,292	2,563,177	2,512,366	0	341	0	0	5.500	6.186	MON	11,748	140,975	11/14/2005	12/01/2035
31408A-J2-7	FNMA POOL NO 845481			4	1	494,942	105.7200	480,141	454,147	477,936	0	(4,237)	0	0	5.500	2.489	MON	2,082	24,978	05/23/2012	06/01/2021
31408B-3M-8	FNMA POOL NO 846904			4	1	163,968	103.9500	156,328	150,381	157,820	0	(1,455)	0	0	5.500	2.363	MON	689	8,271	05/23/2012	12/01/2020
31409A-N7-0	FNMA POOL NO 865414	CF		4	1	533,014	111.6200	543,608	487,035	529,099	0	(1,112)	0	0	5.500	3.663	MON	2,232	26,787	05/23/2012	01/01/2036
31409B-AF-4	FNMA POOL NO 865906	CF		4	1	914,450	113.7200	1,032,039	907,502	913,757	0	(90)	0	0	6.000	5.616	MON	4,538	54,450	02/23/2006	03/01/2036
31409B-BV-8	FNMA POOL NO 865952	CF		4	1	352,870	111.6200	398,339	356,885	353,053	0	20	0	0	5.500	5.847	MON	1,636	19,629	02/23/2006	03/01/2036
31409B-CX-3	FNMA POOL NO 865986			4	1	2,675,867	113.7200	3,019,958	2,655,536	2,673,700	0	(279)	0	0	6.000	5.654	MON	13,278	159,332	02/23/2006	03/01/2036
31409G-JW-7	FNMA POOL NO 870677			4	1	485,189	105.7200	470,680	445,198	470,523	0	(3,464)	0	0	5.500	2.380	MON	2,040	24,486	05/23/2012	12/01/2021
31409J-BF-6	FNMA POOL NO 872238	CF		4	1	206,856	111.6200	210,968	189,012	205,893	0	(110)	0	0	5.500	2.863	MON	866	10,396	05/23/2012	04/01/2036
31409J-R7-7	FNMA POOL NO 872710			4	1	1,976,316	113.7200	2,274,718	2,000,225	1,977,430	0	135	0	0	6.000	6.343	MON	10,001	120,014	06/01/2006	06/01/2036
31409T-U2-2	FNMA POOL NO 878201	CF		4	1	581,463	113.7200	635,633	558,931	579,957	0	(231)	0	0	6.000	4.529	MON	2,795	33,536	01/13/2009	09/01/2036
31409U-UU-7	FNMA POOL NO 879095	LS		4	1	641,131	105.7200	621,959	588,286	619,605	0	(5,624)	0	0	5.500	2.301	MON	2,696	32,356	05/23/2012	05/01/2021
31409V-GB-3	FNMA POOL NO 879594			4	1	239,406	105.7200	232,247	219,673	231,112	0	(1,908)	0	0	5.500	2.279	MON	1,007	12,082	05/23/2012	03/01/2021
31409V-R3-9	FNMA POOL NO 879906	CF		4	1	432,291	106.4000	462,996	435,146	432,501	0	13	0	0	3.146	3.300	MON	1,141	12,258	04/04/2007	10/01/2033
31409W-XW-6	FNMA POOL NO 880993			4	1	421,362	106.6300	417,532	391,585	410,567	0	(2,727)	0	0	6.000	3.321	MON	1,958	23,495	05/23/2012	01/01/2022
31410B-B4-5	FNMA POOL NO 883959			4	1	66,061	106.6300	65,461	61,393	64,294	0	(519)	0	0	6.000	3.004	MON	307	3,684	05/23/2012	06/01/2021
31410B-C5-1	FNMA POOL NO 883992	CF		4	1	364,973	113.7200	415,136	365,041	364,949	0	(49)	0	0	6.000	5.938	MON	1,825	21,654	04/01/2016	04/01/2036
31410B-C6-9	FNMA POOL NO 883993	CF		4	1	282,119	113.0300	312,176	276,187	281,707	0	(74)	0	0	6.500	5.563	MON	1,496	17,743	04/01/2016	04/01/2036
31410C-SC-7	FNMA POOL NO 885315	CF		4	1	819,419	113.7200	938,910	825,611	819,640	0	36	0	0	6.000	6.181	MON	4,128	49,537	06/06/2006	06/01/2036
31410F-5M-3	FNMA POOL NO 888352			4	1	271,920	111.5600	269,868	241,903	271,067	0	(853)	0	0	5.500	1.742	MON	1,109	8,870	04/01/2016	05/01/2037
31410F-VW-2	FNMA POOL NO 888129	CF		4	1	508,467	111.6200	561,428	503,001	508,198	0	(181)	0	0	5.500	5.008	MON	2,305	26,861	04/01/2016	02/01/2037
31410F-VX-0	FNMA POOL NO 888130	CF		4	1	753,042	109.3000	807,672	738,955	751,728	0	(205)	0	0	5.000	4.365	MON	3,079	36,948	07/24/2009	10/01/2034
31410G-ML-4	FNMA POOL NO 888763	LS		4	1	1,197,996	104.4500	1,168,459	1,118,688	1,194,556	0	(743)	0	0	2.563	0.410	MON	2,389	26,552	05/23/2012	10/01/2037
31410G-YE-7	FNMA POOL NO 889109			4	1	730,847	103.0200	713,695	692,746	719,084	0	(2,694)	0	0	5.000	2.832	MON	2,886	34,637	04/20/2010	01/01/2023
31410K-JY-1	FNMA POOL NO 889579			4	1	6,544,304	113.6600	7,346,414	6,463,365	6,539,372	0	(555)	0	0	6.000	5.346	MON	32,317	387,802	04/19/2011	05/01/2038
31410K-NW-0	FNMA POOL NO 889705			4	1	7,587,280	111.4000	8,637,051	7,753,248	7,593,723	0	737	0	0	5.500	6.331	MON	35,536	426,429	06/25/2008	06/01/2038
31410K-NY-6	FNMA POOL NO 889707			4	1	3,951,481	113.4200	4,457,597	3,929,989	3,948,980	0	(368)	0	0	6.000	5.753	MON	19,650	235,799	06/20/2008	12/01/2035
31410P-RR-6	FNMA POOL NO 893396	CF		4	1	93,884	113.7200	96,436	84,799	93,554	0	(88)	0	0	6.000	1.901	MON	424	5,088	05/23/2012	08/01/2036
31410T-EA-9	FNMA POOL NO 896629			4	1	221,255	105.7200	214,638	203,018	214,646	0	(1,846)	0	0	5.500	2.174	MON	931	11,166	05/23/2012	10/01/2021
31410T-ME-2	FNMA POOL NO 896857	LS		4	1	455,606	104.2900	436,241	418,295	443,616	0	(3,548)	0	0	5.500	2.063	MON	1,917	23,006	05/23/2012	03/01/2022
31410T-ZM-0	FNMA POOL NO 897248	CF		4	1	577,026	113.7200	629,837	553,834	575,421	0	(243)	0	0	6.000	4.567	MON	2,769	33,230	01/13/2009	11/01/2036
31410U-NH-1	FNMA POOL NO 897792	CF		4	1	255,006	113.7200	292,284	257,014	255,054	0	5	0	0	6.000	6.264	MON	1,285	15,421	07/26/2007	09/01/2036
31410Y-VJ-0	FNMA POOL NO 901617			4	1	124,893	106.6300	123,758	116,067	121,404	0	(932)	0	0	6.000	3.513	MON	580	6,964	05/23/2012	11/01/2021
31411D-B8-1	FNMA POOL NO 904663			4	1	223,250	106.6300	221,221	207,473	216,857	0	(1,649)	0	0	6.000	3.602	MON	1,037	12,448	05/23/2012	11/01/2021
31411G-TG-7	FNMA POOL NO 907851			4	1	89,394	104.2900	85,595	82,073	87,040	0	(716)	0	0	5.500	1.989	MON	376	4,514	05/23/2012	02/01/2022
31411J-WF-9	FNMA POOL NO 909746			4	1	1,414,451	111.5600	1,441,901	1,292,488	1,408,617	0	(1,285)	0	0	5.500	2.798	MON	5,924	71,087	05/23/2012	02/01/2037
31411S-7M-2	FNMA POOL NO 914500	CF		4	1	465,649	113.6600	508,758	447,605	464,316	0	(197)	0	0	6.000	4.772	MON	2,238	26,856	01/13/2009	03/01/2037
31411Y-Z3-0	FNMA POOL NO 918862	CF		4	1	383,858	113.6600	442,805	389,579	384,097	0	27	0	0	6.000	6.481	MON	1,948	23,375	07/09/2007	04/01/2037
31412N-SL-1	FNMA POOL NO 930323			4	1	25,990	113.4200	26,789	23,618	25,943	0	(17)	0	0	6.000	1.941	MON	118	1,417	01/01/2013	12/01/2038
31412P-GM-7	FNMA POOL NO 930904	LS		4	1	1,086,540	104.2500	1,056,068	1,013,024	1,068,572	0	(4,667)	0	0	4.500	2.117	MON	3,799	45,586	05/23/2012	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452			4	1	1,455,627	104.0000	1,425,343	1,370,506	1,432,178	0	(5,745)	0	0	4.000	2.482	MON	4,568	54,820	05/23/2012	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274			4	1	1,052,430	108.3800	1,113,312	1,027,231	1,050,801	0	(268)	0	0	4.500	3.865	MON	3,852	46,225	01/21/2011	12/01/2039

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
31412S-BG-9	FNMA POOL NO 933039			4	1	47,179	113.6600	46,867	41,233	46,991	0	(189)	0	0	6.000	0.737	MON	206	1,649	04/01/2016	10/01/2037
31412T-MH-3	FNMA POOL NO 934260	CF		4	1	842,602	113.4200	917,311	808,736	840,476	0	(299)	0	0	6.000	4.635	MON	4,044	48,524	01/13/2009	06/01/2038
31412T-TW-3	FNMA POOL NO 934465	CF		4	1	137,903	103.7500	147,575	142,236	138,720	0	191	0	0	5.000	6.407	MON	593	7,112	10/15/2008	09/01/2023
31412V-JX-7	FNMA POOL NO 935978	LS		4	1	4,794,337	104.0000	4,694,593	4,513,976	4,726,049	0	(15,361)	0	0	4.000	2.327	MON	15,047	180,559	05/23/2012	05/01/2025
31412X-4T-8	FNMA POOL NO 938334			4	1	1,462,409	106.5600	1,448,968	1,359,827	1,430,179	0	(8,667)	0	0	6.000	3.203	MON	6,799	81,590	05/23/2012	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410			4	1	632,831	106.5600	627,014	588,440	619,601	0	(3,631)	0	0	6.000	3.020	MON	2,942	35,307	05/23/2012	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458	LS		4	1	1,084,129	106.5600	1,074,164	1,008,081	1,061,301	0	(6,555)	0	0	6.000	3.045	MON	5,040	60,485	05/23/2012	07/01/2022
31413A-JU-8	FNMA POOL NO 939575			4	1	176,328	104.2900	168,833	161,888	171,747	0	(1,172)	0	0	5.500	2.298	MON	742	8,904	05/23/2012	07/01/2022
31413D-5W-3	FNMA POOL NO 942861	CF		4	1	498,503	113.6600	511,159	449,717	496,681	0	(422)	0	0	6.000	2.320	MON	2,249	26,983	05/23/2012	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047	LS		4	1	969,385	106.5600	960,476	901,387	949,139	0	(5,571)	0	0	6.000	3.017	MON	4,507	54,083	05/23/2012	07/01/2022
31413D-D2-0	FNMA POOL NO 942121	LS		4	1	765,294	106.5600	758,260	711,611	748,897	0	(3,451)	0	0	6.000	3.106	MON	3,558	42,697	05/23/2012	07/01/2022
31413D-QW-0	FNMA POOL NO 942469	CF		4	1	333,268	113.6600	341,729	300,653	332,062	0	(328)	0	0	6.000	2.254	MON	1,503	18,039	05/23/2012	07/01/2037
31413J-ZJ-6	FNMA POOL NO 947245	CF		4	1	517,741	113.6600	530,885	467,072	515,970	0	(385)	0	0	6.000	2.162	MON	2,335	28,024	05/23/2012	10/01/2037
31413M-HH-3	FNMA POOL NO 949432	LS		4	1	812,800	104.1000	787,702	756,642	794,976	0	(4,649)	0	0	4.500	2.323	MON	2,837	34,049	05/23/2012	05/01/2023
31413T-ZA-3	FNMA POOL NO 955337			4	1	78,606	105.7100	76,329	72,207	76,963	0	(516)	0	0	5.500	1.969	MON	331	3,971	05/23/2012	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338			4	1	292,424	105.7100	283,954	268,620	284,203	0	(1,802)	0	0	5.500	3.035	MON	1,231	14,774	05/23/2012	02/01/2023
31413X-EE-9	FNMA POOL NO 958333			4	1	3,631,472	106.2300	3,863,713	3,637,155	3,628,083	0	(524)	0	0	4.325	4.335	MON	13,546	159,926	01/11/2010	12/01/2019
31413X-TS-2	FNMA POOL NO 958761	CF		4	1	6,544,697	105.1100	6,136,336	5,837,902	6,069,148	0	(100,353)	0	0	4.475	1.211	MON	22,496	265,596	04/17/2012	05/01/2019
31413X-UA-9	FNMA POOL NO 958777			4	1	7,468,632	105.8700	7,773,729	7,342,434	7,361,564	0	(16,066)	0	0	4.430	4.021	MON	28,009	330,675	01/12/2010	05/01/2019
31414A-MH-2	FNMA POOL NO 960360			4	1	265,192	104.2900	253,920	243,475	258,341	0	(1,988)	0	0	5.500	2.534	MON	1,116	13,391	05/23/2012	11/01/2022
31414C-GW-2	FNMA POOL NO 962013	CF		4	1	620,541	111.4000	629,199	564,815	617,996	0	(574)	0	0	5.500	2.539	MON	2,589	31,065	04/17/2012	03/01/2038
31414C-GX-0	FNMA POOL NO 962014			4	1	184,239	113.4200	188,164	165,892	183,639	0	54	0	0	6.000	1.912	MON	829	9,954	05/23/2012	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465	CF		4	1	178,753	111.4000	203,778	182,926	178,917	0	18	0	0	5.500	6.391	MON	838	10,061	10/31/2008	06/01/2038
31414F-YS-4	FNMA POOL NO 965221	CF		4	1	249,516	103.7500	267,017	257,358	251,129	0	413	0	0	5.000	6.291	MON	1,072	12,868	10/15/2008	09/01/2023
31414F-YW-5	FNMA POOL NO 965225	CF		4	1	118,063	111.4000	120,187	107,889	117,755	0	(79)	0	0	5.500	1.804	MON	494	5,934	05/23/2012	08/01/2038
31414H-H5-9	FNMA POOL NO 966552			4	1	2,576,372	113.6600	2,811,934	2,473,936	2,569,896	0	(960)	0	0	6.000	4.591	MON	12,370	148,436	01/13/2009	01/01/2038
31414H-YA-9	FNMA POOL NO 967005			4	1	269,635	104.2900	258,174	247,553	262,378	0	(1,789)	0	0	5.500	2.742	MON	1,135	13,616	05/23/2012	12/01/2022
31414L-3M-8	FNMA POOL NO 969804	LS		4	1	883,663	105.7100	858,067	811,730	864,137	0	(5,724)	0	0	5.500	2.181	MON	3,720	44,645	05/23/2012	02/01/2023
31414M-2D-7	FNMA POOL NO 970672	CF		4	1	407,788	111.4000	464,877	417,307	408,140	0	30	0	0	5.500	6.544	MON	1,913	22,952	10/31/2008	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450	CF		4	1	123,783	111.5600	131,086	117,504	123,451	0	(27)	0	0	7.000	4.384	MON	685	8,225	02/29/2008	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455	CF		4	1	38,512	111.5600	40,784	36,558	38,409	0	(8)	0	0	7.000	3.672	MON	213	2,559	02/29/2008	02/01/2038
31414R-A7-0	FNMA POOL NO 973530	CF		4	1	97,416	111.5600	103,164	92,475	97,159	0	(17)	0	0	7.000	4.238	MON	539	6,473	02/29/2008	03/01/2038
31414S-AC-7	FNMA POOL NO 974403			4	1	265,564	104.1000	253,044	243,066	259,958	0	(1,668)	0	0	4.500	0.901	MON	912	10,938	11/07/2012	04/01/2023
31414S-W4-1	FNMA POOL NO 975067	CF		4	1	263,201	105.7100	274,030	259,232	261,495	0	(280)	0	0	5.500	5.010	MON	1,188	14,258	10/06/2008	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416			4	1	73,854	104.1000	70,373	67,598	72,398	0	(392)	0	0	4.500	0.513	MON	253	3,042	11/07/2012	03/01/2023
31415A-T3-5	FNMA POOL NO 981270	LS		4	1	984,349	103.7500	943,267	909,145	964,860	0	(5,140)	0	0	5.000	1.860	MON	3,788	45,457	05/23/2012	04/01/2023
31415A-U6-6	FNMA POOL NO 981305	CF		4	1	1,131,713	113.4200	1,232,055	1,086,227	1,128,534	0	(555)	0	0	6.000	4.791	MON	5,431	65,174	01/13/2009	06/01/2038
31415A-WK-3	FNMA POOL NO 981350	LS		4	1	578,765	104.1000	560,893	538,776	567,114	0	(3,110)	0	0	4.500	2.033	MON	2,020	24,245	05/23/2012	04/01/2023
31415A-WL-1	FNMA POOL NO 981351			4	1	526,673	104.1000	510,410	490,284	515,959	0	(2,849)	0	0	4.500	2.065	MON	1,839	22,063	05/23/2012	04/01/2023
31415B-E7-0	FNMA POOL NO 981758	CF		4	1	376,332	103.7500	402,728	388,159	379,372	0	718	0	0	5.000	6.058	MON	1,617	19,408	10/15/2008	07/01/2023
31415L-U4-7	FNMA POOL NO 983603	LS		4	1	950,653	103.7500	910,978	878,023	933,460	0	(4,271)	0	0	5.000	1.602	MON	3,658	43,901	05/23/2012	05/01/2023
31415S-KF-8	FNMA POOL NO 987794	CF		4	1	235,314	103.7500	251,818	242,709	236,772	0	306	0	0	5.000	6.345	MON	1,011	12,135	10/15/2008	09/01/2023
31415S-NH-1	FNMA POOL NO 987892	CF		4	1	40,862	103.7500	43,728	42,146	41,057	0	49	0	0	5.000	6.742	MON	176	2,107	10/15/2008	09/01/2023
31415T-A2-6	FNMA POOL NO 988425	CF		4	1	240,974	103.7500	257,876	248,547	242,666	0	444	0	0	5.000	6.170	MON	1,036	12,427	10/15/2008	10/01/2023
31415T-R3-6	FNMA POOL NO 988906	LS		4	1	1,208,863	105.7100	1,173,847	1,110,457	1,183,661	0	(7,212)	0	0	5.500	2.332	MON	5,090	61,075	05/23/2012	08/01/2023
31415T-R8-5	FNMA POOL NO 988911	LS		4	1	1,649,614	105.7100	1,601,831	1,515,329	1,618,548	0	(9,869)	0	0	5.500	1.966	MON	6,945	83,343	05/23/2012	08/01/2023
31415X-5A-5	FNMA POOL NO 992841			4	1	417,186	104.2500	399,389	383,110	407,910	0	(2,464)	0	0	4.500	1.884	MON	1,437	17,240	11/07/2012	01/01/2024
31415X-XF-3	FNMA POOL NO 992678	CF		4	1	97,828	113.4200	106,502	93,896	97,608	0	(29)	0	0	6.000	4.473	MON	469	5,634	01/13/2009	12/01/2038
31416L-4Q-6	FNMA POOL NO AA3530			4	1	379,536	104.2500	368,892	353,856	374,469	0	(1,529)	0	0	4.500	1.426	MON	1,327	15,924	05/23/2012	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119			4	1	660,347	109.2700	656,582	600,872	657,529	0	(531)	0	0	5.000	2.032	MON	2,504	30,044	11/07/2012	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947			4	1	522,190	104.2500	499,913	479,537	511,422	0	(2,823)	0	0	4.500	1.778	MON	1,798	21,579	11/07/2012	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948			4	1	413,352	104.2500	395,719	379,589	405,096	0	(2,137)	0	0	4.500	1.670	MON	1,423	17,082	11/07/2012	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393	CF		4	1	1,645,973	108.3800	1,761,269	1,625,088	1,644,136	0	(230)	0	0	4.500	4.192	MON	6,094	73,129	03/03/2010	07/01/2039
31416X-QU-7	FNMA POOL NO AB2266			4	1	16,073,204	105.6800	16,891,952	15,983,298	16,064,063	0	(1,476)	0	0	4.000	3.885	MON	53,278	639,332	07/25/2011	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267			4	1	9,065,733	105.6800	9,493,667	8,982,983	9,058,530	0	(1,196)	0	0	4.000	3.818	MON	29,943	359,319	07/26/2011	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017			4	1	4,716,582	102.8100	4,566,784	4,441,967	4,701,863	0	(2,255)	0	0	3.500	2.337	MON	12,956	155,469	08/01/2012	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314			4	1	6,120,145	99.6700	5,763,311	5,782,245	6,096,980	0	(4,395)	0	0	3.000	2.123	MON	14,456	173,467	10/01/2012	09/01/2042

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
31417D-AR-4	FNMA POOL NO AB6315			4	1	3,320,566	99.6700	3,146,470	3,156,806	3,309,357	0	(1,967)	0	0	3.000	2.241	MON	7,892	94,704	10/05/2012	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931			4	1	3,083,962	99.7200	3,142,139	3,150,919	3,086,718	0	840	0	0	3.000	3.282	MON	7,877	94,528	05/09/2014	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374			4	1	4,404,705	102.8900	4,424,607	4,300,450	4,399,260	0	(2,389)	0	0	3.500	3.232	MON	12,543	150,516	09/21/2015	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676			4	1	989,577	102.8900	991,198	963,385	988,266	0	(534)	0	0	3.500	3.161	MON	2,810	33,718	09/03/2014	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576	LS		4	1	2,408,720	108.3800	2,411,929	2,225,438	2,395,161	0	(4,130)	0	0	4.500	3.138	MON	8,345	100,145	05/23/2012	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435	LS		4	1	723,216	108.3800	724,179	668,186	721,556	0	(440)	0	0	4.500	1.517	MON	2,506	30,068	05/23/2012	11/01/2039
31417W-3N-9	FNMA POOL NO AC9804			4	1	811,384	103.4700	789,824	763,328	800,154	0	(2,274)	0	0	4.000	2.115	MON	2,544	30,533	05/23/2012	01/01/2025
31418A-JV-1	FNMA POOL NO MA1175			4	1	3,120,283	99.6700	3,005,349	3,015,222	3,113,229	0	(1,176)	0	0	3.000	2.466	MON	7,538	90,457	09/12/2012	09/01/2042
31418C-CH-5	FNMA POOL NO MA2771			4	1	5,935,962	99.5300	5,702,291	5,729,175	5,934,289	0	(1,674)	0	0	3.000	2.675	MON	14,323	42,969	09/16/2016	10/01/2046
31418M-A2-8	FNMA POOL NO AD0024			4	1	20,537	111.5900	20,911	18,739	20,480	0	(18)	0	0	5.500	2.338	MON	86	1,030	01/01/2013	08/01/2037
31418M-LY-6	FNMA POOL NO AD0342	CF		4	1	19,818,498	106.5600	19,189,843	18,009,331	18,694,101	0	(248,053)	0	0	4.655	1.837	MON	72,190	972,563	04/17/2012	10/01/2019
31418M-WW-8	FNMA POOL NO AD0660	CF		4	1	6,261,592	106.2300	6,535,156	6,152,009	6,176,496	0	(11,468)	0	0	4.503	4.077	MON	23,855	349,642	01/08/2010	12/01/2019
31418Q-TE-3	FNMA POOL NO AD3248	LS		4	1	1,620,857	104.0000	1,587,136	1,526,073	1,597,122	0	(5,103)	0	0	4.000	2.379	MON	5,087	61,043	05/23/2012	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382	LS		4	1	1,584,671	104.0000	1,551,703	1,492,003	1,561,036	0	(4,842)	0	0	4.000	2.437	MON	4,973	59,680	05/23/2012	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799	LS		4	1	1,594,959	108.3100	1,593,113	1,470,933	1,588,845	0	(1,510)	0	0	4.500	2.633	MON	5,516	66,192	05/23/2012	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623	LS		4	1	1,355,592	104.0000	1,327,389	1,276,320	1,337,299	0	(4,817)	0	0	4.000	2.198	MON	4,254	51,053	05/23/2012	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077			4	1	2,425	104.0000	2,335	2,246	2,400	0	(8)	0	0	4.500	1.170	MON	8	101	01/01/2013	05/01/2025
31418U-2M-5	FNMA POOL NO AD7079			4	1	16,634	104.0000	16,017	15,402	16,439	0	(61)	0	0	4.500	1.522	MON	58	693	01/01/2013	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361	LS		4	1	926,138	108.3100	925,066	854,120	923,655	0	(139)	0	0	4.500	1.959	MON	3,203	38,435	05/23/2012	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507	LS		4	1	1,784,729	108.3100	1,782,664	1,645,947	1,779,404	0	(1,365)	0	0	4.500	2.242	MON	6,172	74,068	05/23/2012	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234			4	1	15,326	104.0000	14,758	14,191	15,129	0	(61)	0	0	4.500	1.832	MON	53	638	01/01/2013	08/01/2025
31419B-DA-0	FNMA POOL NO AE0996			4	1	9,859,400	105.8100	10,363,788	9,795,120	9,853,327	0	(856)	0	0	4.000	3.866	MON	32,650	391,805	06/14/2011	02/01/2041
31419D-K7-5	FNMA POOL NO AE3017	LS		4	1	2,380,830	108.3100	2,378,075	2,195,694	2,368,196	0	(2,827)	0	0	4.500	3.116	MON	8,234	98,806	05/23/2012	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018			4	1	1,525,195	105.8100	1,492,857	1,410,943	1,518,589	0	(1,630)	0	0	4.000	2.401	MON	4,703	56,438	11/07/2012	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577	LS		4	1	8,751,129	108.3100	8,741,001	8,070,630	8,717,400	0	(6,514)	0	0	4.500	2.723	MON	30,265	363,178	05/23/2012	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,268,455,842	XXX	1,312,051,290	1,240,450,119	1,263,819,626	0	(1,088,421)	0	0	XXX	XXX	XXX	4,375,364	49,054,298	XXX	XXX
Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities																					
3136A7-MN-9	FANNIEMAE-ACES CMBS			4	1FE	9,987,781	99.1100	10,604,449	10,700,000	10,215,618	0	79,051	0	0	2.349	3.265	MON	20,949	251,385	01/07/2014	05/25/2022
3136A8-G6-1	FANNIEMAE-ACES CMBS			4	1FE	11,386,875	99.3300	11,919,768	12,000,000	11,576,273	0	67,896	0	0	2.377	3.075	MON	23,770	285,240	02/12/2014	05/25/2022
3137AX-HP-1	FREDDIE MAC CMBS			4	1FE	3,059,856	100.8200	3,024,686	3,000,000	3,034,816	0	(6,580)	0	0	2.573	2.331	MON	6,433	77,190	01/04/2013	09/25/2022
3137B0-4Y-7	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1FE	2,764,102	100.2200	3,006,601	3,000,000	2,837,549	0	22,798	0	0	2.615	3.604	MON	6,538	78,450	08/19/2013	01/25/2023
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1FE	7,816,563	104.3300	8,346,106	8,000,000	7,868,949	0	16,235	0	0	3.250	3.532	MON	21,667	260,000	08/16/2013	04/25/2023
3137B4-GY-6	FREDDIE MAC CMBS			4	1FE	8,762,760	104.7200	9,424,874	9,000,000	8,828,225	0	20,878	0	0	3.310	3.634	MON	24,825	297,900	09/12/2013	05/25/2023
31397U-3N-7	FANNIE MAE CMBS			4	1FE	1,313,532	105.8400	1,270,092	1,200,000	1,296,903	0	(16,629)	0	0	3.764	1.744	MON	3,764	30,112	04/01/2016	04/25/2021
31398E-2F-0	FREDDIE MAC CMBS			4	1FE	13,501,895	106.1200	12,088,670	11,391,000	12,174,254	0	(374,211)	0	0	5.085	1.657	MON	48,269	579,232	05/13/2013	03/25/2019
31398E-2G-8	FREDDIE MAC CMBS	CF		4	1FE	24,315,494	106.5400	24,597,121	23,087,000	23,390,099	0	(154,866)	0	0	5.105	4.386	MON	98,216	1,178,591	04/15/2010	05/25/2019
31398G-GH-6	FANNIE MAE CMBS	CF		4	1FE	37,903,423	104.1400	39,275,866	37,714,849	37,690,882	0	(28,134)	0	0	4.001	3.925	MON	125,748	1,705,445	11/17/2009	01/25/2019
31398J-ZS-5	FHLMC MULTIFAMILY STRUCTURED P CMBS	CF		4	1FE	2,989,805	105.4100	3,162,210	3,000,000	2,990,924	0	181	0	0	4.186	4.230	MON	10,465	125,580	01/15/2010	08/25/2019
31398J-ZT-3	FHLMC MULTIFAMILY STRUCTURED P CMBS SERI	CF		4	1FE	23,351,307	105.6000	24,416,933	23,121,000	23,095,317	0	(14,835)	0	0	4.241	4.204	MON	81,713	980,562	11/16/2009	08/25/2019
31398Q-HB-6	FREDDIE MAC CMBS			4	1FE	4,569,125	106.2200	4,673,856	4,400,000	4,452,658	0	(20,273)	0	0	4.224	3.737	MON	15,488	185,856	07/06/2010	03/25/2020
31398W-D4-3	FHLMC MULTIFAMILY STRUCTURED P CMBS	CF		4	1FE	22,039,868	106.6100	23,038,205	21,610,000	21,827,047	0	(75,808)	0	0	4.493	4.041	MON	80,911	934,978	04/01/2016	11/25/2019
3136AM-KZ-1	FANNIE MAE ASSET BACKED			4	1FE	31,086,328	97.8700	29,360,099	30,000,000	31,034,669	0	(51,659)	0	0	2.532	2.032	MON	63,300	253,200	08/03/2016	09/25/2024
3136AN-6U-6	FANNIE MAE Agency CMBS			4	1FE	9,899,814	100.2200	10,022,166	10,000,000	9,908,540	0	5,848	0	0	3.092	3.195	MON	25,767	309,200	06/12/2015	04/25/2027
3136AR-5S-3	FANNIE MAE CMBS Agency			4	1FE	9,594,429	96.0800	9,127,315	9,500,000	9,589,140	0	(5,289)	0	0	2.469	2.347	MON	19,546	136,824	05/11/2016	04/25/2026
3136AR-TE-8	FANNIE MAE ASSET BACKED			4	1FE	73,727,905	98.1700	71,665,195	73,000,000	73,674,293	0	(53,612)	0	0	2.702	2.579	MON	164,372	1,479,345	03/08/2016	02/25/2026
3136AR-XR-4	FANNIE MAE ASSET BACKED			4	1FE	20,198,305	97.0000	19,399,200	20,000,000	20,184,056	0	(14,249)	0	0	2.576	2.455	MON	42,933	343,467	04/12/2016	03/25/2026
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI			4	1FE	8,039,857	94.4500	7,839,036	8,300,000	8,039,979	0	122	0	0	2.477	2.844	MON	17,132	0	12/07/2016	09/25/2026
3137BK-GK-0	FREDDIE MAC CMBS AGENCY			4	1FE	7,217,818	102.6600	7,265,451	7,077,000	7,205,287	0	(8,753)	0	0	3.511	3.340	MON	20,706	248,473	07/08/2015	04/25/2030
3137BL-AC-2	FREDDIE MAC CMBS			4	1FE	26,978,553	103.3200	26,011,346	25,175,000	26,825,427	0	(153,126)	0	0	3.284	2.397	MON	68,896	620,060	02/25/2016	06/25/2025
3137BL-VZ-8	FREDDIE MAC CMBS AGENCY			4	1FE	6,564,799	101.8500	6,620,160	6,500,000	6,545,133	0	(17,578)	0	0	2.597	2.315	MON	14,067	168,805	11/10/2015	09/25/2020
3137BN-6G-4	FEDERAL HOME LN MTG CORP MULTI CMBS			4	1FE	82,399,360	100.8900	80,709,672	80,000,000	82,219,716	0	(179,644)	0	0	2.995	2.631	MON	199,667	1,797,000	03/15/2016	12/25/2025
3137BP-VN-6	FREDDIE MAC CMBS			4	1FE	29,867,941	97.0600	28,147,925	29,000,000	29,839,283	0	(28,658)	0	0	3.080	2.826	MON	74,433	446,600	06/01/2016	01/25/2031
3137BP-W3-9	FREDDIE MAC CMBS IO NOTIONAL			4,6	1FE	2,919,683	9.8300	2,749,873	0	2,784,463	0	(135,221)	0	0	1.368	4.618	MON	31,911	200,878	06/10/2016	03/25/2026
3137BS-5N-9	FREDDIE MAC Agency CMBS			4	1FE	29,095,466	96.8500	27,360,261	28,250,000	29,078,963	0	(16,503)	0	0	2.720	2.357	MON	64,033	128,067	10/06/2016	07/25/2026
3137BS-P8-0	FREDDIE MAC Agency CMBS			4	1FE	8,857,295	97.5200	8,386,290	8,600,000	8,853,694	0	(3,601)	0	0	2.724	2.372	MON	19,522	19,522	10/26/2016	08/25/2026

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
3137BS-RF-2	FREDDIE MAC CMBS AGENCY			4	1FE	10,299,350	101.1100	10,110,900	10,000,000	10,296,775	0	(2,575)	0	0	3.172	2.815	MON	26,433	26,433	11/15/2016	09/25/2026
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						530,509,289	XXX	523,624,326	516,625,849	527,358,932	0	(1,148,795)	0	0	XXX	XXX	XXX	1,421,474	13,148,395	XXX	XXX
Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities																					
00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP SINK			2	1FE	8,175,440	110.6100	8,848,800	8,000,000	8,165,782	0	(3,356)	0	0	5.000	4.856	FA	166,667	400,000	01/24/2014	08/01/2043
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE			4	1FE	7,937,560	100.5600	7,913,993	7,870,000	7,936,988	0	(572)	0	0	3.163	2.989	MS	11,063	0	12/02/2016	09/15/2025
01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPORATE			2	1FE	13,641,460	101.2800	14,179,200	14,000,000	13,661,200	0	8,306	0	0	4.000	4.162	JD	46,667	560,000	06/10/2014	06/01/2044
040507-NS-0	ARIZONA HEALTH FACS AUTH REV CORPORATE M			2	1FE	21,554,180	99.6700	21,429,480	21,500,000	21,551,126	0	(1,168)	0	0	4.000	3.984	JJ	430,000	860,000	10/20/2014	01/01/2044
047061-DD-5	ATHENS-CLARKE CNTY GA WTR & SW CORPORATE			2	1FE	1,499,560	103.4600	1,438,150	1,390,000	1,491,368	0	(8,192)	0	0	4.000	2.969	JJ	27,800	27,800	04/01/2016	01/01/2037
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	85,145,008	135.8500	95,425,841	70,242,500	84,801,418	0	(197,998)	0	0	6.263	4.878	AO	1,099,822	4,122,620	12/19/2016	04/01/2049
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	8,763,651	135.5200	11,661,410	8,605,000	8,755,261	0	(5,057)	0	0	6.918	6.740	AO	148,823	595,294	04/27/2015	04/01/2040
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL CORP MUNI			4	1FE	669,983	141.4800	636,669	450,000	664,235	0	(3,460)	0	0	7.043	4.233	AO	7,923	31,694	04/27/2015	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	811,679	140.3700	772,035	550,000	805,774	0	(3,553)	0	0	6.907	4.259	AO	9,497	37,989	04/27/2015	10/01/2050
072024-TP-7	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	4,009,747	109.7300	4,098,453	3,735,000	4,005,321	0	(2,858)	0	0	5.000	4.588	AO	46,688	186,750	06/05/2015	04/01/2054
114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP SINK			2	1FE	3,828,825	112.3800	4,214,138	3,750,000	3,824,434	0	(1,492)	0	0	5.125	4.984	AO	48,047	192,188	01/10/2014	10/01/2043
130178-3W-4	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1FE	4,411,755	127.6700	4,468,310	3,500,000	4,383,700	0	(17,796)	0	0	5.000	3.575	MN	29,167	175,000	05/26/2015	05/01/2045
130178-JD-9	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1FE	10,214,602	124.9800	9,935,592	7,950,000	10,204,099	0	(10,503)	0	0	5.000	3.201	MS	117,042	0	12/07/2016	03/15/2039
130178-VU-7	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1FE	13,890,200	129.5600	12,956,200	10,000,000	13,705,354	0	(108,614)	0	0	5.250	3.020	AO	131,250	525,000	04/08/2015	04/01/2040
13032U-KD-9	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	2,986,560	100.7100	3,021,390	3,000,000	2,986,542	0	(18)	0	0	4.000	4.031	FA	17,333	0	12/07/2016	08/15/2039
13033L-4F-1	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	24,578,750	103.4300	25,858,500	25,000,000	24,604,530	0	11,676	0	0	4.000	4.113	AO	250,000	1,000,000	06/12/2014	10/01/2038
13033L-4M-6	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	5,000,000	102.3800	5,119,200	5,000,000	5,000,000	0	0	0	0	4.250	4.250	AO	53,125	212,500	07/17/2014	10/01/2044
13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP SINK			2	1FE	10,049,480	107.6900	10,769,200	10,000,000	10,047,820	0	(542)	0	0	5.000	4.970	FA	188,889	500,000	01/24/2014	08/15/2052
13048T-UR-2	CALIFORNIA MUN FIN AUTH REV CORPORATE MU			2	1FE	7,346,499	103.4800	7,238,426	6,995,000	7,328,403	0	(10,539)	0	0	4.000	3.670	AO	69,950	279,800	04/09/2015	10/01/2040
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE			4	1FE	45,026,041	124.2000	55,178,071	44,425,000	44,947,993	0	(14,141)	0	0	5.491	5.394	MN	406,563	2,439,377	09/07/2012	11/01/2039
15504R-GH-6	CENTRAL PUGET SOUND WASH REGL CORPORATE			2	1FE	19,812,600	100.9600	20,192,200	20,000,000	19,814,546	0	2,804	0	0	4.000	4.052	MN	133,333	800,000	08/05/2015	11/01/2050
160853-TH-0	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE			2	1FE	19,828,210	100.8300	19,157,700	19,000,000	19,819,297	0	(8,913)	0	0	4.000	3.441	JJ	82,333	0	10/13/2016	01/15/2045
167593-AN-2	CHICAGO ILL O HARE INTL ARPT CORPORATE M			4	1FE	517,074	130.5200	502,521	385,000	511,367	0	(3,464)	0	0	6.395	4.115	JJ	12,310	24,621	04/27/2015	01/01/2040
167593-PS-5	CHICAGO ILL O HARE INTL ARPT CORP SINK F			2	1FE	1,289,522	106.8800	1,325,374	1,240,000	1,287,550	0	(1,214)	0	0	5.000	4.698	JJ	31,000	56,000	04/01/2016	01/01/2039
167593-SU-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	1,987,500	100.6400	2,012,880	2,000,000	1,988,143	0	680	0	0	4.125	4.166	JJ	41,250	58,667	10/13/2015	01/01/2040
167593-UT-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	2,504,040	109.0800	2,399,694	2,200,000	2,503,431	0	(609)	0	0	5.000	4.092	JJ	7,944	0	11/04/2016	01/01/2041
167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	15,707,700	108.5000	16,275,150	15,000,000	15,707,700	0	0	0	0	5.000	4.716	JJ	0	0	12/01/2016	01/01/2052
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI			4	1FE	34,753,586	124.8800	38,836,125	31,100,000	34,292,541	0	(124,329)	0	0	6.899	5.880	JD	178,799	2,145,589	01/01/2013	12/01/2040
16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI			4	1FE	530,426	117.1000	518,735	443,000	525,502	0	(2,981)	0	0	6.200	4.639	JD	2,289	27,466	01/29/2016	12/01/2040
18085P-MT-8	CLARK CO NV ARPT REV CORPORATE MUNI FRGN			4	1FE	7,816,150	138.9400	6,946,950	5,000,000	7,790,714	0	(25,436)	0	0	6.820	3.509	JJ	170,500	0	08/09/2016	07/01/2045
18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI			2	1FE	8,374,625	104.5100	8,883,180	8,500,000	8,385,437	0	4,290	0	0	4.250	4.361	JJ	180,625	361,250	03/19/2014	07/01/2034
18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI			2	1FE	4,426,798	104.2400	4,711,648	4,520,000	4,434,302	0	2,950	0	0	4.250	4.401	JJ	96,050	192,100	03/19/2014	07/01/2035
18085P-QR-8	CLARK CO NV ARPT REV CORPORATE MUNI			2	1FE	11,430,100	110.6400	11,063,900	10,000,000	11,365,121	0	(39,071)	0	0	5.000	4.044	JJ	250,000	500,000	04/01/2015	07/01/2040
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI			4	1FE	27,000,000	116.9000	31,563,001	27,000,000	27,000,000	0	0	0	0	6.218	6.217	JD	139,905	1,678,860	11/04/2009	06/01/2039
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M			4	1FE	30,705,017	116.5500	35,425,069	30,395,000	30,638,777	0	(17,527)	0	0	5.459	5.356	MN	276,544	1,659,263	01/01/2013	11/01/2030
231266-FD-4	CURATORS OF THE UNIV OF MISSOU CORP MUNI			4	1FE	291,996	124.9900	281,228	225,000	286,841	0	(3,102)	0	0	5.960	3.564	MN	2,235	13,410	04/27/2015	11/01/2039
231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP MUNI				1FE	20,021,175	111.3800	22,277,000	20,000,000	20,019,868	0	(360)	0	0	4.874	4.867	MN	162,467	974,800	11/13/2013	11/01/2043
235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORPORATE			2	1FE	24,701,320	102.0600	25,616,307	25,100,000	24,719,782	0	8,738	0	0	4.125	4.225	MN	172,563	1,035,375	07/30/2014	11/01/2039
235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUN			4	1FE	21,056,863	131.4500	26,881,730	20,450,000	20,992,135	0	(11,799)	0	0	5.999	5.785	JD	102,233	1,226,796	04/27/2015	12/01/2044
235241-LW-4	DALLAS TEX AREA RAPID TRAN CORPORATE MUN			4	1FE	602,074	116.2300	563,711	485,000	598,495	0	(2,161)	0	0	5.022	3.698	JD	2,030	24,357	04/27/2015	12/01/2048
235416-6X-7	DALLAS TEX WTRWKS & SWR SYS CORPORATE MU			2	1FE	261,576	103.8100	249,154	240,000	261,117	0	(459)	0	0	4.000	3.439	AO	2,400	4,800	04/01/2016	10/01/2040
24916T-DJ-5	DENVER COLO CITY & CNTY BRD WT CORPORATE			2	1FE	14,304,414	104.8300	14,434,678	13,770,000	14,281,371	0	(10,490)	0	0	4.000	3.781	JD	24,480	550,800	10/17/2014	12/15/2044
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE			4	1FE	2,476,256	122.1500	2,992,773	2,450,000	2,475,184	0	(1,072)	0	0	5.591	5.474	JD	11,415	136,980	04/01/2016	12/01/2034
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R CORPORATE			4	1FE	10,601,880	120.3500	10,229,410	8,500,000	10,269,711	0	(87,740)	0	0	5.582	3.742	JD	39,539	474,470	01/01/2013	12/01/2035
254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			4	1FE	25,311,101	121.5600	30,614,382	25,185,000	25,300,455	0	(3,397)	0	0	5.522	5.482	AO	347,679	1,390,716	04/27/2015	10/01/2044
254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			4	1FE	3,000,000	99.8700	2,996,130	3,000,000	3,000,000	0	0	0	0	4.814	4.813	AO	36,105	144,420	07/11/2014	10/01/2114
254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			2	1FE	17,223,902	102.5400	17,145,357	16,720,000	17,198,828	0	(11,874)	0	0	4.000	3.815	AO	167,200	654,400	04/01/2016	10/01/2041
270618-ER-8	EAST BATON ROUGE LA SEW COMMN CORPORATE			2	1FE	2,048,500	101.1000	2,022,000	2,000,000	2,040,166	0	(4,195)	0	0	4.000	3.710	FA	33,333	80,000	12/10/2014	02/01/2039
271014-TU-6	EAST BAY CALIF MUN UTIL DIST CORPORATE M			4	1FE	4,100,000	124.8400	5,118,522	4,100,000	4,100,000	0	0	0	0	5.874	5.874	JD	20,070	240,834	02/11/2010	06/01/2040
29270C-J2-2	ENERGY NORTHWEST WASH ELEC REV CORPORATE			2	1FE	340,874	101.8100	325,779	320,000	340,391	0	(483)	0	0	4.000	3.559	JJ	6,400	6,400	04/01/2016	07/01/2038
303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1FE	12,220,640	100.5700	12,068,160	12,000,000	12,211,231	0	(4,576)	0	0	4.000	3.892	MN	61,333	480,000	01/08/2015	05/15/2044
343136-5J-2	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1FE	3,729,896	102.8800	3,806,375	3,700,000	3,723,630	0	(2,664)	0	0	4.000	3.901	JJ	74,000	148,000	08/01/2014	07/01/2037

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 (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
343136-5K-9	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1FE	3,921,957	102.6800	4,004,364	3,900,000	3,917,323	0	(1,951)	0	0	4.000	3.931	JJ	78,000	156,000	08/01/2014	07/01/2038
343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1FE	10,284,419	102.4100	10,507,369	10,260,000	10,282,593	0	(586)	0	0	4.000	3.985	JJ	205,200	410,400	08/01/2014	07/01/2040
353187-BR-7	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	14,746,800	100.3300	15,049,800	15,000,000	14,760,713	0	5,679	0	0	4.000	4.104	MN	76,667	600,000	05/13/2014	05/15/2043
353187-BS-5	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	1,510,128	100.7400	1,450,613	1,440,000	1,509,031	0	(1,097)	0	0	4.000	3.719	MN	9,600	57,600	04/01/2016	11/01/2045
353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	27,260,000	110.2700	27,567,250	25,000,000	27,193,259	0	(42,747)	0	0	5.000	4.434	MN	159,722	1,250,000	06/04/2015	05/15/2045
353187-CS-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	9,003,550	100.6300	9,081,858	9,025,000	9,003,936	0	389	0	0	4.125	4.139	MN	47,569	372,281	09/28/2015	05/15/2045
353187-DN-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	6,261,842	99.8400	6,225,211	6,235,000	6,261,381	0	(461)	0	0	4.000	3.968	MN	31,868	0	12/07/2016	11/01/2040
359900-6J-1	FULTON CNTY GA DEV AUTH REV CORPORATE MU			2	1FE	980,954	108.5200	949,524	875,000	979,331	0	(1,623)	0	0	5.000	4.230	JJ	21,875	21,875	04/01/2016	07/01/2044
38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP SINK			2	1FE	26,260,540	112.8800	29,349,060	26,000,000	26,252,675	0	(2,697)	0	0	5.250	5.188	AO	341,250	1,365,000	01/28/2014	10/01/2051
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C CORP MUNI			4	1FE	155,434	116.1900	142,330	122,500	153,984	0	(872)	0	0	5.184	3.542	AO	1,588	6,350	04/27/2015	10/01/2042
387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE			2	1FE	14,970,114	102.2100	14,800,442	14,480,000	14,937,918	0	(15,589)	0	0	4.000	3.768	JJ	289,600	569,600	04/01/2016	01/01/2039
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE			2	1FE	19,244,431	100.2100	19,771,433	19,730,000	19,255,935	0	9,106	0	0	4.000	4.147	JD	65,767	789,200	04/01/2016	12/01/2045
426357-GF-0	HENTRY CNTY GA HOSP AUTH REV CORPORATE M			2	1FE	12,331,442	109.3400	12,021,933	10,995,000	12,221,440	0	(53,459)	0	0	5.000	4.047	JJ	274,875	549,750	10/24/2014	07/01/2034
45203H-6T-4	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	10,873,949	98.3600	10,657,414	10,835,000	10,874,437	0	355	0	0	4.000	3.975	MN	72,233	411,475	06/15/2016	05/01/2044
45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	24,606,782	101.6600	24,887,347	24,480,000	24,600,122	0	(3,363)	0	0	4.000	3.965	AO	244,800	969,600	04/01/2016	10/01/2038
45203H-E8-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	3,842,320	100.1900	3,807,296	3,800,000	3,839,409	0	(1,390)	0	0	4.000	3.922	FA	63,333	152,000	12/16/2014	08/01/2038
45203H-RF-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	26,496,990	100.2000	27,054,540	27,000,000	26,515,505	0	7,504	0	0	4.000	4.102	AO	270,000	1,080,000	05/15/2014	10/01/2049
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI			4	1FE	3,317,451	125.6300	3,319,145	2,642,000	3,227,156	0	(24,099)	0	0	6.184	4.291	JJ	81,691	163,149	01/29/2016	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1FE	9,441,352	122.6400	11,513,631	9,388,000	9,436,739	0	(1,794)	0	0	5.851	5.801	JD	45,774	549,292	01/29/2016	12/01/2034
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP SINK			2	1FE	14,500,000	110.0500	15,956,815	14,500,000	14,500,000	0	0	0	0	5.000	4.999	JJ	362,500	725,000	12/17/2013	01/01/2038
452252-JD-2	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	5,439,950	109.9000	5,494,800	5,000,000	5,337,258	0	(41,176)	0	0	5.000	3.890	JJ	125,000	250,000	05/08/2014	01/01/2039
452252-JG-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	10,913,400	110.0900	11,009,200	10,000,000	10,699,864	0	(85,587)	0	0	5.000	3.850	JJ	250,000	500,000	05/08/2014	01/01/2037
452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	8,134,975	109.9600	8,247,075	7,500,000	8,029,576	0	(42,658)	0	0	5.000	3.840	JJ	187,500	250,000	12/19/2016	01/01/2038
452252-KS-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	554,088	109.5600	525,902	480,000	552,630	0	(1,458)	0	0	5.000	3.971	JJ	12,000	12,000	04/01/2016	01/01/2040
45470Y-CJ-8	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1FE	19,625,400	95.4000	19,080,000	20,000,000	19,628,504	0	3,104	0	0	4.000	4.104	MN	133,333	593,333	01/15/2016	11/01/2051
45471A-NY-4	INDIANA ST FIN AUTH REV CORPORATE MUNI			2	1FE	9,902,631	100.2100	9,830,601	9,810,000	9,898,401	0	(2,428)	0	0	4.000	3.938	JD	32,700	392,400	04/01/2016	12/01/2040
454795-FF-7	INDIANA HEALTH & EDL FAC FING CORPORATE			2	1FE	20,168,265	97.7800	19,066,515	19,500,000	20,165,035	0	(3,230)	0	0	4.000	3.796	MN	99,667	26,000	10/27/2016	11/15/2046
455168-CK-8	INDIANA UNIV CORPORATE MUNI			2	1FE	2,906,080	102.9500	2,820,940	2,740,000	2,898,742	0	(4,314)	0	0	4.000	3.623	JD	9,133	109,600	04/01/2016	06/01/2042
462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK FUND			2	1FE	16,835,000	109.2800	18,397,288	16,835,000	16,835,000	0	0	0	0	5.250	5.249	FA	333,894	883,838	12/05/2013	02/15/2044
462466-FY-4	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1FE	9,641,880	99.4400	8,949,600	9,000,000	9,608,866	0	(33,014)	0	0	4.000	3.141	FA	136,000	68,000	05/20/2016	08/15/2037
462466-FZ-1	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1FE	2,163,040	99.6500	1,993,040	2,000,000	2,162,063	0	(977)	0	0	4.000	3.550	FA	30,222	0	09/08/2016	08/15/2046
46613P-2M-7	JEA CORPORATE MUNI			2	1FE	1,268,778	101.5100	1,294,214	1,275,000	1,269,020	0	157	0	0	4.000	4.031	AO	12,750	51,000	06/26/2014	10/01/2040
46613S-BR-0	JEA FLA ELEC SYS REV CORP MUNI			2	1FE	2,406,996	112.7900	2,565,973	2,275,000	2,372,515	0	(12,247)	0	0	5.000	4.261	AO	28,438	113,750	01/16/2014	10/01/2034
46613S-BT-6	JEA FLA ELEC SYS REV CORP SINK FUND MUNI			2	1FE	6,720,336	111.7500	7,174,350	6,420,000	6,698,996	0	(7,335)	0	0	5.000	4.677	AO	80,250	321,000	01/16/2014	10/01/2039
49126P-EB-2	KENTUCKY ECONOMIC DEV FIN AUTH CORP SINK			2	1FE	4,569,485	107.2700	4,891,694	4,560,000	4,569,185	0	(135)	0	0	5.250	5.235	JJ	119,700	239,400	01/16/2014	01/01/2045
495289-X6-2	KING CNTY WASH SWR REV CORPORATE MUNI			2	1FE	12,506,295	111.3100	12,483,865	11,215,000	12,474,795	0	(20,238)	0	0	5.000	4.327	JJ	280,375	560,750	05/28/2015	07/01/2047
495289-Y2-0	KING CNTY WASH SWR REV CORPORATE MUNI			2	1FE	24,108,600	101.9900	23,458,160	23,000,000	24,064,608	0	(23,403)	0	0	4.000	3.722	JJ	460,000	920,000	01/13/2015	07/01/2045
534272-E3-9	LINCOLN NEB ELEC SYS CORPORATE MUNI			2	1FE	212,916	102.7300	205,454	200,000	212,647	0	(269)	0	0	4.000	3.589	MS	2,667	4,000	04/01/2016	09/01/2040
544435-6G-0	LOS ANGELES CALIF DEPT ARPTS A CORPORATE			2	1FE	2,819,856	113.2100	2,716,968	2,400,000	2,796,531	0	(12,657)	0	0	5.000	3.825	MN	15,333	120,000	02/06/2015	05/15/2038
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE			4	1FE	3,515,322	128.0700	3,489,935	2,725,000	3,456,886	0	(29,439)	0	0	6.582	4.075	MN	22,918	139,868	12/19/2016	05/15/2039
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			4	1FE	8,780,280	122.0800	10,596,978	8,680,000	8,775,445	0	(2,931)	0	0	5.716	5.618	JJ	248,074	496,149	04/27/2015	07/01/2039
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			4	1FE	12,885,195	136.8400	11,877,712	8,680,000	12,622,803	0	(82,599)	0	0	6.574	3.847	JJ	285,312	570,623	04/27/2015	07/01/2045
544495-WA-8	LOS ANGELES CALIF CORP MUNI			4	1FE	162,205	139.5300	153,479	110,000	160,861	0	(816)	0	0	6.603	3.992	JJ	3,632	7,263	04/27/2015	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE			4	1FE	7,274,300	123.9100	8,921,520	7,200,000	7,268,920	0	(3,255)	0	0	6.008	5.903	JJ	216,288	432,576	04/27/2015	07/01/2039
544652-6F-2	LOS ANGELES CALIF DEPARTMENT O CORPORATE			4	1FE	513,056	120.5000	482,008	400,000	508,385	0	(2,822)	0	0	5.813	4.002	JD	1,938	23,252	04/27/2015	06/01/2040
544712-2H-4	LOS ANGELES METRO TRANS AUTH CORPORATE M			4	1FE	800,919	122.0800	762,975	625,000	788,764	0	(7,333)	0	0	5.735	3.589	JD	2,987	35,844	04/27/2015	06/01/2039
545904-MR-2	LOUDOUN CNTY VA SANTN AUTH CORPORATE MUN			2	1FE	7,937,197	103.3900	8,049,145	7,785,000	7,931,919	0	(3,666)	0	0	4.000	3.878	JJ	155,700	269,880	08/05/2015	01/01/2042
545904-MS-0	LOUDOUN CNTY VA SANTN AUTH CORPORATE MUN			2	1FE	3,653,316	103.1800	3,714,516	3,600,000	3,651,730	0	(1,065)	0	0	4.000	3.913	JJ	72,000	124,800	08/05/2015	01/01/2045
546475-QQ-0	LOUISIANA ST GAS & FUELS TAX CORPORATE M			2	1FE	9,010,855	102.7500	9,216,675	8,970,000	9,007,541	0	(1,091)	0	0	4.000	3.970	MN	59,800	358,800	07/18/2014	05/01/2039
546475-RG-1	LOUISIANA ST GAS & FUELS TAX CORPORATE M			2	1FE	17,992,630	101.3400	17,228,140	17,000,000	17,946,059	0	(24,572)	0	0	4.000	3.648	MN	113,333	680,000	01/23/2015	05/01/2041
560427-C8-7	MAINE HEALTH & HIGHER EDL FACS CORPORATE			2	1FE	7,650,000	101.4200	7,759,013	7,650,000	7,650,000	0	0	0	0	4.000	4.000	JJ	153,000	306,000	05/29/2014	07/01/2044
56682H-CC-1	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE			2	1FE	2,335,480	112.0300	2,240,600	2,000,000	2,331,945	0	(3,535)	0	0	5.000	3.061	JJ	12,222	0	10/13/2016	01/01/2038
574218-WA-7	MARYLAND ST HLTH & HGR EDUCTNL CORPORATE			2	1FE	306,104	100.9900	292,871	290,000	305,763	0	(341)	0	0	4.000	3.640	MN	1,482	11,600	04/01/2016	05/15/2040
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI			4	1FE	15,048,914	124.7200	17,049,497	13,670,000	14,898,960	0	(36,106)	0	0	5.888	5.151	JJ	402,445	804,890	06/06/2013	07/01/2043
575579-YB-7	MASSACHUSETTS BAY TRANSN AUTH CORPORATE			2	1FE	9,921,000	102.4800	10,247,700	10,000,000	9,925,740	0	2,037	0	0	4.000	4.050	JJ	200,000	400,000	04/16/2014	07/01/2039
575832-XJ-4	MASSACHUSETTS ST COLLEGE BLDG CORP SINK			2	1FE	2,948,430	106.2800	3,188,310	3,000,000	2,951,308	0	770	0	0	4.500	4.601	MN	22,500	135,000	03/06/2014	05/01/2048
57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1FE	4,729,180	109.8300	5,079,776	4,625,000	4,721,197	0	(2,665)	0	0	5.000	4.839	MS	77,083	231,250	01/14/2014	03/01/2039

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
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1FE	4,158,240	108.7200	4,348,680	4,000,000	4,149,872	0	(2,919)	0	0	5.000	4.746	JJ	100,000	200,000	01/28/2014	07/01/2044
57584X-YD-7	MASSACHUSETTS ST DEV FIN AGY CORPORATE M			4	1FE	9,064,835	126.3400	8,212,295	6,500,000	9,048,188	0	(16,647)	0	0	5.000	2.665	JJ	64,097	0	10/06/2016	07/15/2040
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			4	1FE	10,000,000	125.1600	12,515,700	10,000,000	10,000,000	0	0	0	0	5.715	5.715	FA	215,900	571,500	12/10/2009	08/15/2039
576000-RG-0	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			2	1FE	1,529,870	102.1400	1,470,802	1,440,000	1,523,240	0	(6,631)	0	0	4.000	3.179	JJ	26,560	28,800	04/01/2016	01/15/2045
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE			4	1FE	21,653,437	114.1000	24,405,776	21,390,000	21,587,547	0	(14,690)	0	0	5.192	5.074	FA	462,737	1,110,569	03/01/2012	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE			4	1FE	1,674,072	126.9000	2,087,587	1,645,000	1,672,458	0	(974)	0	0	5.731	5.577	JD	7,856	94,275	04/27/2015	06/01/2040
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV CORPORATE			2	1FE	16,709,495	103.1700	17,022,885	16,500,000	16,707,513	0	(1,982)	0	0	4.000	3.837	JD	71,500	0	12/07/2016	06/01/2046
590545-TZ-2	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1FE	20,098,400	101.8800	20,376,800	20,000,000	20,077,279	0	(8,699)	0	0	4.000	3.940	JJ	400,000	800,000	06/05/2014	07/01/2037
590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1FE	16,425,143	101.7500	16,672,229	16,385,000	16,416,634	0	(3,556)	0	0	4.000	3.970	JJ	327,700	655,400	06/05/2014	07/01/2038
591745-U3-6	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1FE	13,875,480	103.5900	14,202,463	13,710,000	13,835,084	0	(16,644)	0	0	4.000	3.840	JJ	274,200	548,400	06/27/2014	07/01/2037
591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1FE	14,272,729	103.4200	14,628,052	14,145,000	14,241,595	0	(12,834)	0	0	4.000	3.880	JJ	282,900	565,800	06/27/2014	07/01/2038
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE			4	1FE	18,372,460	129.3300	23,279,220	18,000,000	18,321,494	0	(8,871)	0	0	6.731	6.560	JJ	605,790	1,211,580	07/19/2010	07/01/2043
59259N-ZH-9	MTA BRIDGES AND TUNNELS CORP SINK FUND M			4	1FE	963,245	144.9300	913,053	630,000	948,142	0	(9,106)	0	0	7.336	3.886	MN	5,905	46,217	04/27/2015	11/15/2039
59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPORATE			4	1FE	670,375	131.2700	636,669	485,000	660,942	0	(5,688)	0	0	6.668	4.006	MN	4,132	32,340	01/29/2016	11/15/2039
59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE CORPORATE			4	1FE	516,109	130.4800	489,296	375,000	508,316	0	(4,699)	0	0	6.648	3.952	MN	3,186	24,930	04/27/2015	11/15/2039
59259Y-DC-0	MET TRANSPRTN AUTH NY REVENUE CORPORATE			4	1FE	347,360	131.8700	329,665	250,000	342,327	0	(3,035)	0	0	6.687	3.970	MN	2,136	16,718	04/27/2015	11/15/2040
59259Y-GF-0	MET TRANSPRTN AUTH NY REVENUE CORP MUNI			4	1FE	1,067,093	132.7900	1,009,227	760,000	1,051,038	0	(9,682)	0	0	6.814	3.978	MN	6,617	51,786	04/27/2015	11/15/2040
593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI			2	1FE	9,500,000	101.6500	9,656,655	9,500,000	9,500,000	0	0	0	0	4.000	4.000	MS	126,667	380,000	05/07/2014	09/01/2039
605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK			2	1FE	3,124,680	111.2400	3,337,140	3,000,000	3,117,555	0	(2,496)	0	0	5.000	4.728	FA	62,500	150,000	01/14/2014	08/01/2043
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS CORPORATE				1FE	13,800,000	98.3800	13,576,578	13,800,000	13,800,000	0	0	0	0	3.651	3.651	JJ	232,325	194,537	02/19/2016	01/15/2046
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE			4	1FE	25,921,270	118.6200	30,366,208	25,600,000	25,844,064	0	(12,433)	0	0	5.445	5.343	MN	232,320	1,393,920	09/22/2009	05/01/2033
60637A-FC-1	MISSOURI ST HEALTH & EDL FACS CORP SINK			2	1FE	5,450,000	105.3400	5,740,867	5,450,000	5,450,000	0	0	0	0	4.500	4.499	JJ	122,625	245,250	03/07/2014	01/01/2039
60637A-HZ-8	MISSOURI ST HEALTH & EDL FACS CORPORATE			2	1FE	6,500,000	100.6800	6,544,330	6,500,000	6,500,000	0	0	0	0	4.000	4.000	JJ	130,000	260,000	04/14/2015	01/01/2045
645790-FA-9	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1FE	3,488,581	99.3800	3,234,852	3,255,000	3,486,822	0	(1,759)	0	0	4.000	3.535	JJ	30,742	0	09/27/2016	07/01/2041
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1FE	8,616,937	108.7500	8,427,970	7,750,000	8,613,508	0	(3,429)	0	0	5.000	4.230	JJ	63,507	0	12/08/2016	07/01/2043
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS			4	1FE	45,625,157	117.7500	53,317,200	45,280,000	45,480,941	0	(13,141)	0	0	7.425	7.360	FA	1,270,104	3,362,040	11/14/2000	02/15/2029
646139-5E-1	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1FE	30,230,000	102.6100	31,018,701	30,230,000	30,230,000	0	0	0	0	4.000	4.000	JJ	604,600	1,209,200	05/14/2014	01/01/2035
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI			4	1FE	21,141,677	144.0500	21,249,978	14,751,500	20,888,163	0	(161,928)	0	0	7.414	4.403	JJ	546,838	819,025	01/21/2016	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI			4	1FE	29,721,105	139.7000	31,446,920	22,510,000	29,370,615	0	(188,072)	0	0	7.102	4.780	JJ	799,330	1,598,394	01/29/2016	01/01/2041
647370-GW-9	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1FE	8,002,134	101.2200	8,300,450	8,200,000	8,007,680	0	3,888	0	0	4.125	4.274	FA	140,938	338,250	05/08/2015	08/01/2044
647370-GX-7	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1FE	3,261,720	110.4100	3,312,420	3,000,000	3,253,608	0	(4,983)	0	0	5.000	4.452	FA	62,500	150,000	05/21/2015	08/01/2044
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL CORPORATE			4	1FE	815,293	120.6000	783,920	650,000	807,810	0	(5,452)	0	0	5.508	3.635	FA	14,918	26,163	04/01/2016	08/01/2037
64971M-5M-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE			2	1FE	400,026	112.7500	394,622	350,000	396,244	0	(2,275)	0	0	5.932	4.645	MN	3,460	20,762	04/27/2015	11/01/2036
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE			4	1FE	11,528,456	123.7200	12,718,210	10,280,000	11,287,545	0	(57,295)	0	0	5.767	4.730	FA	247,020	592,848	06/28/2012	08/01/2036
64971W-BK-5	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1FE	463,074	112.5200	444,442	395,000	461,723	0	(1,351)	0	0	5.000	3.876	MN	3,292	19,750	04/01/2016	11/01/2040
64971W-D2-3	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	10,774,384	103.3000	10,764,381	10,420,000	10,772,841	0	(1,543)	0	0	4.000	3.560	FA	173,667	0	12/08/2016	02/01/2036
64971W-EN-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE			4	1FE	4,843,173	112.2700	4,996,104	4,450,000	4,749,415	0	(36,064)	0	0	5.000	3.903	FA	92,708	222,500	04/10/2014	02/01/2039
64971W-EP-1	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	4,010,255	112.1400	4,137,855	3,690,000	3,933,932	0	(29,359)	0	0	5.000	3.922	FA	76,875	184,500	04/09/2014	02/01/2040
64971W-S5-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	7,005,375	102.9700	6,693,050	6,500,000	6,998,236	0	(7,139)	0	0	4.000	3.071	FA	71,500	0	11/01/2016	08/01/2039
64971W-UD-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	3,259,905	112.2800	3,183,081	2,835,000	3,242,136	0	(11,133)	0	0	5.000	4.002	FA	59,063	130,875	04/01/2016	02/01/2041
64971W-WR-7	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	4,913,664	104.7400	5,027,376	4,800,000	4,901,050	0	(9,937)	0	0	4.000	3.711	FA	80,000	161,067	09/23/2015	08/01/2038
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	9,000,000	126.2200	11,360,250	9,000,000	9,000,000	0	0	0	0	5.750	5.750	JD	23,000	517,500	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE			4	1FE	7,170,612	129.2400	9,176,395	7,100,000	7,167,986	0	(1,589)	0	0	5.952	5.873	JD	18,782	422,592	04/27/2015	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE			4	1FE	7,841,665	131.2300	9,776,859	7,450,000	7,819,395	0	(7,862)	0	0	6.011	5.623	JD	19,903	447,820	04/27/2015	06/15/2042
64972F-L3-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE			2	1FE	231,876	113.1400	226,290	200,000	222,010	0	(5,945)	0	0	6.491	3.107	JD	577	12,982	04/27/2015	06/15/2042
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	296,217	126.3000	284,175	225,000	293,625	0	(1,569)	0	0	5.724	3.836	JD	572	12,879	04/27/2015	06/15/2042
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	16,588,564	122.9200	16,133,119	13,125,000	16,459,946	0	(71,148)	0	0	5.440	3.893	JD	31,733	714,000	04/27/2015	06/15/2043
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN CORPORATE			4	1FE	617,760	129.1800	581,301	450,000	612,127	0	(3,408)	0	0	5.882	3.752	JD	1,176	26,469	04/27/2015	06/15/2044
64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI			2	1FE	8,977,900	112.3500	9,572,390	8,520,000	8,871,306	0	(39,147)	0	0	5.000	4.346	JD	18,933	426,000	03/05/2014	06/15/2047
64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1FE	15,733,418	103.9900	16,347,071	15,720,000	15,730,688	0	(3,388)	0	0	4.000	3.966	JD	27,947	628,800	04/01/2016	06/15/2044
64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1FE	18,071,100	103.9200	18,705,960	18,000,000	18,055,866	0	(6,361)	0	0	4.000	3.951	JD	32,000	720,000	09/10/2014	06/15/2045
64986D-BN-4	NEW YORK ST ENVIRONMENTAL FACS CORPORATE			2	1FE	10,000,000	102.3700	10,237,100	10,000,000	10,000,000	0	0	0	0	4.000	4.000	JD	17,778	184,444	12/02/2016	06/15/2046
649902-2F-9	NEW YORK ST DORM AUTH ST PERSO CORP MUNI			4	1FE	619,408	120.6300	585,065	485,000	612,387	0	(4,230)	0	0	5.389	3.559	MS	7,696	26,137	04/27/2015	03/15/2040
649902-H4-8	NEW YORK ST DORM AUTH ST PERSO CORPORATE			4	1FE	31,424,331	120.1800	37,735,264	31,400,000	31,422,553	0	(1,072)	0	0	5.427	5.420	MS	501,756	1,704,078	04/27/2015	03/15/2039
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO CORP MUNI			4	1FE	385,818	122.2600	366,795	300,000	380,894	0	(2,967)	0	0	5.600	3.610	MS	4,947	16,800	04/27/2015	03/15/2040
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO CORP SINK			4	1FE	25,469,272	121.8600	29,245,200	24,000,000	25,220,130	0	(55,189)	0	0	5.628	5.127	MS	397,712	1,345,936	04/01/2016	03/15/2039
649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI			4	1FE	18,233,170	111.0700	19,714,393	17,750,000	18,179,407	0	(19,861)	0	0	4.802	4.575	JD	71,030	852,355	03/06/2014	12/01/2034

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	
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
64990B-FM-0	NEW YORK ST DORM AUTH REVS ST CORPORATE			2	1FE	760,457	103.8000	747,353	720,000	759,527	0	(930)	0	0	4.000	3.617	JJ	14,400	14,400	04/01/2016	07/01/2038
650035-VB-1	NEW YORK ST URBAN DEV CORP CORPORATE MUN			4	1FE	521,110	122.1300	500,733	410,000	512,515	0	(5,181)	0	0	5.838	3.632	MS	7,048	23,936	04/27/2015	03/15/2040
65819G-LC-0	NORTH CAROLINA CAP FACS FIN AG CORPORATE			2	1FE	8,631,088	103.1000	8,226,981	7,980,000	8,621,727	0	(9,361)	0	0	4.000	3.041	AO	51,427	0	10/18/2016	10/01/2039
65830T-AG-0	NORTH CAROLINA TPK AUTH CORPORATE MUNI F			2	1FE	512,154	108.6700	489,033	450,000	508,420	0	(2,291)	0	0	6.700	5.460	JJ	15,075	30,150	04/27/2015	01/01/2039
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE	LS		4	1FE	58,814,691	140.3200	71,285,487	50,801,000	58,616,247	0	(102,479)	0	0	6.718	5.564	JJ	1,706,406	3,076,911	06/06/2016	01/01/2049
662903-RR-6	NORTH TEX MUN WTR DIST TEX WTR CORPORATE			2	1FE	11,165,324	102.4200	10,912,425	10,655,000	11,161,281	0	(4,043)	0	0	4.000	3.415	MS	36,701	0	12/07/2016	09/01/2046
663903-FK-3	NORTHEAST OHIO REGIONAL SEWER CORPORATE			2	1FE	24,678,180	101.3300	24,684,232	24,360,000	24,625,969	0	(28,932)	0	0	4.000	3.836	MN	124,507	974,400	10/28/2015	11/15/2049
663903-FN-7	NORTHEAST OHIO REGIONAL SEWER CORPORATE			2	1FE	5,668,800	111.6800	5,584,200	5,000,000	5,650,702	0	(10,051)	0	0	5.000	4.240	MN	31,944	250,000	03/03/2015	11/15/2049
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec			4	1FE	1,778,781	98.9700	1,760,479	1,778,781	1,778,781	0	0	0	0	3.440	3.454	MJSD	5,099	61,190	10/04/2012	09/01/2027
67884X-BR-7	OKLAHOMA DEV FIN AUTH HOSP REV CORPORATE			2	1FE	2,212,413	100.5800	2,112,117	2,100,000	2,209,677	0	(2,736)	0	0	4.000	3.630	FA	31,733	42,000	04/01/2016	08/15/2038
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1FE	10,022,349	103.6800	10,119,558	9,760,000	9,998,580	0	(10,202)	0	0	4.000	3.800	FA	162,667	390,400	07/24/2014	02/01/2034
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG			4	1FE	6,353,490	125.9100	7,554,660	6,000,000	6,293,522	0	(10,491)	0	0	5.834	5.388	MN	44,727	350,040	05/05/2010	11/15/2034
686507-CW-2	ORLANDO FLA UTILS COMMN CORPORATE MUNI F			4	1FE	13,000,000	121.9600	15,855,190	13,000,000	13,000,000	0	0	0	0	5.662	5.662	AO	184,015	736,060	01/21/2010	10/01/2040
70917S-QT-3	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1FE	260,539	103.5800	248,604	240,000	260,044	0	(496)	0	0	4.000	3.434	AO	2,400	4,800	04/01/2016	10/01/2038
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			4	1FE	43,670,331	120.1200	46,176,050	38,440,000	43,343,345	0	(93,959)	0	0	5.511	4.662	JD	176,536	2,118,428	04/01/2016	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			4	1FE	11,288,359	126.4600	14,126,029	11,170,000	11,285,682	0	(2,678)	0	0	6.105	6.009	JD	56,827	681,929	04/01/2016	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			4	1FE	6,787,538	118.3700	6,421,790	5,425,000	6,751,546	0	(20,232)	0	0	5.561	4.159	JD	25,140	301,684	04/27/2015	12/01/2049
709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	16,170,286	109.3500	16,566,980	15,150,000	16,104,090	0	(26,102)	0	0	5.000	4.536	JD	63,125	757,500	05/15/2014	12/01/2038
709224-DM-8	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	12,423,223	108.3500	12,731,243	11,750,000	12,392,464	0	(12,158)	0	0	5.000	4.639	JD	48,958	587,500	05/08/2014	12/01/2043
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	10,765,900	110.0900	11,009,000	10,000,000	10,764,793	0	(1,107)	0	0	5.000	4.516	JD	41,667	0	12/06/2016	12/01/2046
717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE			2	1FE	22,272,815	100.8400	22,330,797	22,145,000	22,268,411	0	(2,249)	0	0	4.000	3.965	JJ	442,900	861,800	04/01/2016	07/01/2044
73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI FRGN				1FE	7,500,000	125.1300	9,384,525	7,500,000	7,500,000	0	0	0	0	6.040	6.040	JD	37,750	453,000	06/17/2009	12/01/2029
73358W-CW-2	PORT AUTH N Y & N J CORP MUNI			4	1FE	3,627,060	120.5100	3,615,360	3,000,000	3,568,515	0	(15,943)	0	0	5.647	4.286	MN	28,235	169,410	02/01/2013	11/01/2040
73358W-CX-0	PORT AUTH N Y & N J CORP MUNI			4	1FE	14,873,672	120.3900	14,621,002	12,145,000	14,612,834	0	(69,962)	0	0	5.647	4.199	MN	114,305	685,828	04/27/2015	11/01/2040
73358W-EK-6	PORT AUTH N Y & N J CORP MUNI			4	1FE	1,580,931	110.6000	1,471,020	1,330,000	1,574,860	0	(3,639)	0	0	4.926	3.922	AO	16,379	65,516	04/27/2015	10/01/2051
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI			4	1FE	32,063,526	100.3300	32,073,952	31,967,500	32,063,075	0	(1,129)	0	0	4.458	4.440	AO	356,278	1,425,111	04/27/2015	10/01/2062
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI			4	1FE	62,271,530	111.6200	68,851,240	61,682,500	62,251,897	0	(10,697)	0	0	4.960	4.896	FA	1,274,772	3,046,308	04/01/2016	08/01/2046
73358W-RQ-9	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			2	1FE	886,982	108.1000	875,634	810,000	884,834	0	(1,321)	0	0	5.310	4.706	FA	17,921	43,011	04/27/2015	08/01/2046
73358W-SC-9	PORT AUTH N Y & N J CORPORATE MUNI			2	1FE	22,827,207	104.4600	23,612,957	22,605,000	22,811,630	0	(6,306)	0	0	4.000	3.935	JD	40,187	904,200	06/19/2014	12/15/2037
73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI			2	1FE	18,872,890	104.3200	19,545,101	18,735,000	18,863,782	0	(3,673)	0	0	4.000	3.953	JD	33,307	749,400	06/19/2014	12/15/2038
73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI			2	1FE	24,760,826	104.1900	25,651,578	24,620,000	24,752,031	0	(3,529)	0	0	4.000	3.964	JD	43,769	984,800	06/19/2014	12/15/2039
73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			4	1FE	14,365,000	106.9300	15,360,064	14,365,000	14,365,000	0	0	0	0	4.810	4.810	AO	145,869	681,360	10/09/2015	10/15/2065
751100-LG-1	RALEIGH NC COMB ENTERPRISE SYS CORPORATE			2	1FE	5,341,491	104.2400	5,212,200	5,000,000	5,340,101	0	(1,390)	0	0	4.000	3.551	MS	25,000	0	12/07/2016	03/01/2041
759911-X2-1	REGIONAL TRANS AUTH CORP MUNI			2	1FE	1,060,550	110.6900	1,106,880	1,000,000	1,046,542	0	(5,238)	0	0	5.000	4.261	JD	4,167	50,000	03/21/2014	06/01/2035
765433-KR-7	RICHMOND VA PUBLIC UTILITY REV CORPORATE			2	1FE	3,041,100	102.6000	3,077,880	3,000,000	3,040,960	0	(140)	0	0	4.000	3.906	JJ	8,000	0	12/07/2016	01/15/2040
783186-NH-8	RUTGERS ST UNIV N J CORPORATE MUNI			4	1FE	6,779,346	117.3500	8,067,881	6,875,000	6,791,522	0	2,399	0	0	5.665	5.771	MN	64,911	389,469	01/20/2011	05/01/2040
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORPORATE			4	1FE	3,513,664	121.2600	4,122,874	3,400,000	3,506,187	0	(4,509)	0	0	6.156	5.837	MN	26,744	209,304	04/27/2015	05/15/2036
79574C-CB-7	SALT RIVER PROJECT AGRICULTURA CORPORATE			2	1FE	1,611,856	102.9100	1,646,576	1,600,000	1,611,763	0	(93)	0	0	4.000	3.910	JJ	5,333	0	12/07/2016	01/01/2038
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE			4	1FE	11,308,230	114.4000	12,012,525	10,500,000	11,229,445	0	(19,345)	0	0	4.839	4.347	JJ	254,048	508,095	06/14/2012	01/01/2041
796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			4	1FE	5,745,629	126.1800	5,772,872	4,575,000	5,696,119	0	(32,598)	0	0	5.985	4.148	FA	114,089	243,889	12/19/2016	02/01/2039
796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			4	1FE	7,100,000	125.3000	8,896,016	7,100,000	7,100,000	0	0	0	0	5.718	5.718	FA	169,158	405,978	03/10/2010	02/01/2041
796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			4	1FE	30,000,000	124.6800	37,402,800	30,000,000	30,000,000	0	0	0	0	5.808	5.808	FA	726,000	1,742,400	10/29/2010	02/01/2041
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI			4	1FE	1,231,391	107.1500	1,304,527	1,217,500	1,230,650	0	(448)	0	0	4.427	4.342	FA	22,458	53,899	04/27/2015	02/01/2042
79642B-4D-2	SAN ANTONIO TX WTR SYS CORPORATE MUNI			2	1FE	2,183,100	103.0400	2,060,880	2,000,000	2,180,412	0	(2,688)	0	0	4.000	2.940	MN	13,333	0	10/06/2016	05/15/2037
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT CORP MUNI			4	1FE	325,233	120.9400	302,345	250,000	320,794	0	(2,671)	0	0	6.000	3.819	MN	2,500	15,000	04/27/2015	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT CORP MUNI			4	1FE	330,800	137.6400	309,690	225,000	326,980	0	(2,298)	0	0	6.950	4.058	MN	2,606	15,638	04/27/2015	11/01/2050
812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE			4	1FE	20,988,870	115.1600	24,184,230	21,000,000	20,992,403	0	82	0	0	5.570	5.572	FA	487,375	1,169,700	05/14/2010	02/01/2040
812643-LB-8	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1FE	769,867	103.7400	746,950	720,000	765,953	0	(3,914)	0	0	4.000	3.059	MS	9,600	14,400	04/01/2016	09/01/2037
812643-MG-6	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1FE	16,115,830	102.2800	16,450,934	16,085,000	16,113,634	0	(2,197)	0	0	4.000	3.974	MN	107,233	843,569	04/01/2016	05/01/2045
837151-JA-8	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			2	1FE	4,052,280	111.6900	4,467,480	4,000,000	4,049,262	0	(990)	0	0	5.125	5.037	JD	17,083	205,000	12/03/2013	12/01/2043
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI			4	1FE	6,578,496	117.3600	7,604,993	6,480,000	6,576,283	0	(2,213)	0	0	5.784	5.653	JD	31,234	374,803	04/01/2016	12/01/2041
837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			2	1FE	25,418,250	112.6000	28,150,250	25,000,000	25,411,732	0	(4,035)	0	0	5.500	5.394	JD	114,583	1,375,000	01/02/2014	12/01/2053
83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1FE	4,892,250	101.6800	5,083,950	5,000,000	4,898,287	0	2,483	0	0	4.125	4.262	JJ	103,125	206,250	06/18/2014	07/01/2041
83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1FE	15,004,000	98.1800	14,727,300	15,000,000	15,003,622	0	(101)	0	0	4.000	3.998	MN	100,000	600,000	10/17/2014	11/01/2044
842475-F7-5	SOUTHERN CALIF PUB PWR AUTH CORPORATE MU			4	1FE	5,000,000	122.0000	6,099,850	5,000,000	5,000,000	0	0	0	0	5.943	5.941	JJ	148,575	297,150	05/27/2010	07/01/2040
864784-DU-4	SUFFOLK CNTY N Y WTR AUTH CORPORATE MUNI			2	1FE	2,737,306	104.3700	2,713,620	2,600,000	2,711,953	0	(13,106)	0	0	4.000	3.339	JD	8,667	104,000	01/06/2015	06/01/2040
870000-KJ-4	SWARTHMORE BORO AUTH PA CORPORATE MUNI			2	1FE	7,150,091	103.4200	7,187,482	6,950,000	7,145,611	0	(3,892)	0	0	4.000	3.830	MS	81,856	312,750	10/21/2015	09/15/2045

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	
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
87515E-CA-0	TAMPA FL HEALTH SYSTEM REV BA CORPORATE			2	1FE	6,294,218	100.0700	6,084,499	6,080,000	6,291,217	0	(3,000)	0	0	4.000	3.797	MN	31,076	143,218	03/30/2016	11/15/2046
876380-KU-2	TARRANT CNTY TEX CULTURAL ED F CORP MUNI			2	1FE	2,909,115	110.9600	2,995,920	2,700,000	2,856,388	0	(19,258)	0	0	5.000	4.031	JD	11,250	135,000	02/27/2014	12/01/2033
876380-KX-6	TARRANT CNTY TEX CULTURAL ED F CORP SINK			2	1FE	3,858,228	109.3400	4,067,336	3,720,000	3,850,928	0	(2,533)	0	0	5.000	4.762	JD	15,500	186,000	02/07/2014	12/01/2044
87638T-EY-5	TARRANT CNTY TEX CULTURAL ED F CORPORATE			2	1FE	7,941,034	100.9100	8,238,975	8,165,000	7,944,574	0	2,489	0	0	4.250	4.400	MN	44,340	347,013	05/07/2015	11/15/2052
87638T-FN-8	TARRANT CNTY TEX CULTURAL ED F CORPORATE			2	1FE	7,399,070	98.6200	6,903,610	7,000,000	7,397,847	0	(1,223)	0	0	4.000	3.671	FA	33,444	0	10/06/2016	02/15/2047
882854-XA-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1FE	3,352,407	103.2900	3,264,027	3,160,000	3,347,280	0	(4,931)	0	0	4.000	3.601	AO	26,684	119,729	04/01/2016	10/15/2040
882854-XX-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1FE	23,816,840	103.1900	22,185,420	21,500,000	23,801,104	0	(15,736)	0	0	4.000	3.321	AO	186,333	0	09/21/2016	10/15/2041
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	3,805,000	106.1300	4,038,276	3,805,000	3,805,000	0	0	0	0	5.500	5.500	MN	26,741	209,275	04/12/2011	11/15/2025
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	2,396,906	103.2300	2,474,289	2,396,906	2,396,906	0	0	0	0	4.900	4.900	MN	15,007	117,448	12/22/2011	11/15/2026
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	4,500,000	102.0500	4,592,193	4,500,000	4,500,000	0	0	0	0	4.670	4.669	MN	26,853	210,150	05/24/2012	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	687,065	101.8800	699,948	687,065	687,065	0	0	0	0	4.320	4.319	MN	3,793	29,681	10/22/2012	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,355,221	100.1500	1,357,222	1,355,221	1,355,221	0	0	0	0	4.320	4.320	MN	7,481	58,546	10/22/2012	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	685,714	100.1000	686,406	685,714	685,714	0	0	0	0	4.320	4.319	MN	3,785	29,623	10/22/2012	05/15/2027
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se			4	1FE	6,180,000	101.6900	6,284,708	6,180,000	6,180,000	0	0	0	0	4.610	4.610	MN	36,404	284,898	03/15/2012	11/15/2026
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI			2	1FE	22,816,200	110.2200	22,045,000	20,000,000	22,803,286	0	(12,914)	0	0	5.000	4.071	MS	166,667	0	10/20/2016	09/01/2041
914026-SD-2	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	4,695,294	101.6900	4,677,602	4,600,000	4,679,162	0	(8,251)	0	0	4.000	3.734	JJ	92,000	174,400	04/01/2016	07/01/2039
914026-SE-0	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	6,589,892	101.6200	6,600,349	6,495,000	6,570,199	0	(8,509)	0	0	4.000	3.821	JJ	129,900	259,800	08/21/2014	07/01/2040
914026-SF-7	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	6,802,195	101.4900	6,810,046	6,710,000	6,783,368	0	(8,298)	0	0	4.000	3.831	JJ	134,200	268,400	09/09/2014	07/01/2041
914026-SG-5	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	7,141,086	101.4200	7,150,463	7,050,000	7,122,483	0	(8,194)	0	0	4.000	3.841	JJ	141,000	282,000	09/09/2014	07/01/2042
914119-YN-6	UNIVERSITY OF CINCINNATI CORP SINK FUND			2	1FE	2,050,380	112.0800	2,241,580	2,000,000	2,046,693	0	(1,230)	0	0	5.000	4.823	JD	8,333	100,000	12/05/2013	06/01/2039
91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI FRGN			4	1FE	32,620,276	122.2700	36,526,968	29,875,000	32,317,097	0	(73,836)	0	0	5.770	5.097	MN	220,262	1,723,788	04/27/2015	05/15/2043
91412G-C8-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1FE	6,250,000	95.1800	5,948,813	6,250,000	6,250,000	0	0	0	0	4.767	4.767	MN	38,070	297,938	04/01/2015	05/15/2115
91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			4	1FE	1,451,801	122.4200	1,383,301	1,130,000	1,435,930	0	(9,567)	0	0	5.946	3.992	MN	8,585	67,190	04/27/2015	05/15/2045
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI				1FE	147,761	96.6500	142,560	147,500	147,757	0	0	0	0	4.858	4.849	MN	916	7,166	04/27/2015	05/15/2112
91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1FE	25,000,000	105.8400	26,458,750	25,000,000	25,000,000	0	0	0	0	4.250	4.250	MN	135,764	1,062,500	04/04/2014	05/15/2039
91412G-VC-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1FE	149,208	104.7800	146,698	140,000	148,634	0	(345)	0	0	4.765	4.248	MN	852	6,671	04/27/2015	05/15/2044
91412G-XE-0	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			4	1FE	366,278	98.9900	356,364	360,000	366,099	0	(180)	0	0	3.931	3.798	MN	1,808	14,152	04/01/2016	05/15/2045
91412G-XY-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			4	1FE	1,085,154	98.6000	1,045,149	1,060,000	1,084,612	0	(542)	0	0	4.131	3.968	MN	5,595	43,789	04/01/2016	05/15/2045
914353-H2-6	UNIVERSITY OF ILLINOIS CORP SINK FUND MU			2	1FE	4,015,222	107.4700	4,191,447	3,900,000	4,008,815	0	(2,138)	0	0	5.000	4.808	AO	48,750	195,000	02/06/2014	04/01/2044
914378-FC-3	UNIVERSITY KY CORPORATE MUNI			2	1FE	2,926,500	102.4000	3,072,000	3,000,000	2,930,459	0	1,536	0	0	4.000	4.148	AO	30,000	120,000	04/16/2014	04/01/2044
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG CORP MUNI			4	1FE	282,427	116.1200	261,266	225,000	279,301	0	(1,879)	0	0	5.450	3.698	MN	2,044	12,263	04/27/2015	11/01/2040
914440-QN-5	UNIV OF MASSACHUSETTS MA BLDG CORPORATE			2	1FE	13,373,490	101.4100	13,183,300	13,000,000	13,359,376	0	(7,568)	0	0	4.000	3.834	MN	86,667	520,000	02/25/2015	11/01/2045
914460-MX-5	UNIVERSITY OF MINNESOTA CORPORATE MUNI			2	1FE	9,553,050	104.7300	9,425,430	9,000,000	9,529,497	0	(12,773)	0	0	4.000	3.639	JJ	180,000	360,000	02/05/2015	01/01/2044
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN			4	1FE	15,534,383	121.9600	18,842,820	15,450,000	15,526,567	0	(2,275)	0	0	5.262	5.220	JJ	406,490	812,979	04/27/2015	07/01/2039
91514A-AY-1	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1FE	16,238,807	104.2000	16,740,051	16,065,000	16,231,753	0	(4,579)	0	0	4.000	3.930	FA	242,760	642,600	02/05/2015	08/15/2042
915217-RY-1	UNIVERSITY VA CORPORATE				1FE	217,764	134.2700	201,399	150,000	214,681	0	(1,859)	0	0	6.200	3.444	MS	3,100	9,300	04/27/2015	09/01/2039
915217-WE-9	UNIVERSITY VA CORPORATE MUNI			2	1FE	7,390,894	103.7000	7,217,381	6,960,000	7,332,866	0	(36,632)	0	0	4.000	3.252	AO	69,600	259,200	04/01/2016	04/01/2045
91523N-NY-8	UNIVERSITY OF WASHINGTON CORPORATE MUNI			2	1FE	6,534,076	102.3700	6,244,509	6,100,000	6,466,296	0	(37,416)	0	0	4.000	3.181	JD	20,333	244,000	01/23/2015	06/01/2037
91523N-RK-4	UNIVERSITY OF WASHINGTON CORPORATE MUNI			2	1FE	16,937,748	102.8900	16,359,192	15,900,000	16,933,108	0	(4,640)	0	0	4.000	3.580	JD	91,867	0	12/07/2016	12/01/2041
917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI			2	1FE	36,219,680	100.8200	36,437,794	36,140,000	36,216,285	0	(1,503)	0	0	4.000	3.987	MN	184,716	1,445,600	10/08/2014	05/15/2045
93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORPORATE			2	1FE	6,421,475	101.8300	6,512,284	6,395,000	6,419,197	0	(781)	0	0	4.000	3.972	JD	21,317	255,800	07/25/2014	06/01/2038
93978H-LL-7	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	3,051,180	99.1500	2,974,500	3,000,000	3,049,055	0	(981)	0	0	4.000	3.902	AO	30,000	120,000	01/22/2015	10/01/2045
93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	8,793,040	110.8200	8,865,360	8,000,000	8,750,339	0	(27,736)	0	0	5.000	4.243	AO	100,000	400,000	06/08/2015	10/01/2038
93978H-PG-4	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	5,476,900	101.1600	5,563,525	5,500,000	5,477,183	0	467	0	0	4.125	4.151	FA	85,708	226,875	04/17/2015	08/15/2043
93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	17,358,283	100.0000	17,739,113	17,740,000	17,367,334	0	7,147	0	0	4.000	4.121	AO	177,400	800,078	04/01/2016	10/01/2045
958697-JW-5	WESTERN MINN MUN PWR AGY MINN CORPORATE			2	1FE	6,500,000	101.8400	6,619,340	6,500,000	6,500,000	0	0	0	0	4.000	3.999	JJ	130,000	260,000	06/27/2014	01/01/2040
982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE			2	1FE	10,196,265	103.8400	10,643,805	10,250,000	10,200,536	0	1,412	0	0	4.250	4.285	MS	145,208	435,625	07/29/2014	09/01/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,768,380,533	XXX	2,942,314,428	2,637,754,187	2,760,783,415	0	(3,097,649)	0	0	XXX	XXX	XXX	34,240,880	116,259,073	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						4,979,707,806	XXX	5,635,443,760	5,520,667,550	5,231,566,699	0	21,108,023	0	0	XXX	XXX	XXX	42,265,486	187,318,596	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00023*-BC-6	AAA Cooper Transportation Senior Note			4	3	6,200,000	100.9300	6,257,889	6,200,000	6,200,000	0	0	0	0	4.360	4.383	JAJO	57,068	270,320	10/15/2013	10/15/2023
00023*-BE-2	AAA Cooper Transportation Senior Unsecur			4	3	2,450,000	99.9200	2,448,157	2,450,000	2,450,000	0	0	0	0	4.400	4.423	JAJO	22,758	91,031	12/11/2015	01/15/2026
00037B-AB-8	ABB FINANCE USA INC CORPORATE				1FE	25,150,390	101.0200	25,475,930	25,218,000	25,172,288	0	7,270	0	0	2.875	2.910	MN	106,739	725,018	07/18/2013	05/08/2022
00037B-AC-6	ABB FINANCE USA INC CORPORATE				1FE	42,964,646	104.8100	42,162,564	40,228,000	42,735,011	0	(58,746)	0	0	4.375	3.977	MN	258,970	1,759,918	06/06/2013	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA INC CORPORATE				1FE	9,278,491	105.4700	9,170,964	8,695,000	9,037,854	0	(70,858)	0	0	4.000	3.046	JD	15,458	347,800	06/21/2013	06/15/2021

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	
		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
00101A-AA-3	ADOP CO AVERY DENNISON CORPORATE				2FE	8,964,970	103.1900	9,286,740	9,000,000	8,995,314	0	4,359	0	0	6.625	6.678	AO	149,063	596,250	10/09/2007	10/01/2017
001031-AH-6	AEP INDUSTRIES INC CORP	LS		2	4FE	1,909,440	102.0000	1,909,440	1,872,000	1,877,626	0	(20,915)	0	0	8.250	7.065	AO	32,604	154,440	06/08/2015	04/15/2019
00103Y-AF-8	AES RED OAK LLC SECURED			4	4FE	21,000,000	103.8800	21,813,750	21,000,000	21,000,000	0	0	0	0	9.200	9.304	FMAN	166,367	1,932,000	09/18/2000	11/30/2029
0010EP-AF-5	AEP TEXAS CENTRAL CO CORP				2FE	1,545,524	123.5000	1,531,394	1,240,000	1,533,836	0	(11,687)	0	0	6.650	4.558	FA	31,152	82,460	01/12/2016	02/15/2033
001118-AA-2	Aes Hawaii, Inc. Senior Note			4	5	4,123,674	99.3600	4,516,265	4,545,120	4,201,250	0	51,641	0	0	6.870	9.979	MJSD	867	312,250	12/02/2015	06/30/2022
00115A-AA-7	AEP TRANSMISSION CO LLC CORPORATE	LS		2	1FE	4,270,631	98.4900	4,235,001	4,300,000	4,270,809	0	178	0	0	3.100	3.180	JD	14,811	0	11/18/2016	12/01/2026
00115A-AC-3	AEP TRANSMISSION CO LLC CORPORATE			2	1FE	99,272	99.6500	99,646	100,000	99,270	0	(2)	0	0	4.000	4.042	JD	444	0	11/17/2016	12/01/2046
001192-AD-5	AGL CAPITAL CORP AGL CAPITAL CORPORATION				2FE	9,981,900	116.2200	11,622,100	10,000,000	9,984,796	0	435	0	0	6.000	6.013	AO	150,000	600,000	09/22/2004	10/01/2034
001208-AA-1	AES US Wind Generation Holding Debt in a			4	2Z	56,833,800	99.3900	56,485,418	56,833,800	56,833,800	0	0	0	0	4.250	4.276	MJSD	147,610	0	12/09/2016	06/30/2032
001208-AB-9	AES US Wind Generation Holding Debt in P			4	2Z	7,398,000	100.0000	7,398,000	7,398,000	7,398,000	0	0	0	0	2.750	2.784	MJSD	565	10,087	12/09/2016	06/30/2021
00124#-AD-9	Ag Processing Inc Senior Note			4	2	809,288	103.1100	773,320	750,000	773,941	0	(13,450)	0	0	5.890	2.190	FMAN	5,645	44,175	03/01/2014	11/15/2017
00124#-AF-4	Ag Processing Inc Senior Note				2	8,626,058	107.0400	8,964,280	8,375,000	8,543,421	0	(35,844)	0	0	5.080	4.558	JAJO	106,363	425,450	08/19/2014	04/01/2021
00124#-AG-2	Ag Processing Inc Senior Note				2	2,500,000	108.7500	2,718,743	2,500,000	2,500,000	0	0	0	0	5.290	5.324	JAJO	33,063	132,250	04/01/2011	04/03/2023
00130H-BS-3	AES CORPORATION CORPORATE	LS		2	3FE	2,584,700	111.3900	2,528,553	2,270,000	2,446,678	0	(34,555)	0	0	7.375	5.372	JJ	83,706	167,413	01/01/2013	07/01/2021
00164V-AC-7	AMC NETWORKS INC CORPORATE	LS		2	3FE	3,006,960	100.6200	3,216,100	3,216,000	3,069,434	0	20,165	0	0	4.750	5.662	JD	6,789	152,760	09/12/2013	12/15/2022
00164V-AD-5	AMC NETWORKS INC CORPORATE	LS		2	3FE	9,949,250	100.5000	9,849,000	9,800,000	9,938,806	0	(10,444)	0	0	5.000	4.690	AO	122,500	246,361	07/20/2016	04/01/2024
00168@-AC-0	ALS Group General Partnership Senior Not				2	18,598,355	107.1300	14,932,113	13,937,845	13,937,845	0	0	0	482,125	4.960	4.960	JD	46,088	712,136	12/07/2010	12/07/2020
00168@-AD-8	ALS Group General Partnership Senior Not	LS			2	10,100,000	102.5000	10,352,120	10,100,000	10,100,000	0	0	0	0	4.260	4.260	JJ	193,617	430,260	07/19/2011	07/19/2019
00168@-AE-6	ALS Group General Partnership Senior Not				2	10,440,000	103.9400	10,851,018	10,440,000	10,440,000	0	0	0	0	4.790	4.790	JJ	225,034	500,076	07/19/2011	07/19/2022
00168@-AH-9	ALS Group General Partnership Senior Not				2	4,764,038	101.0200	4,546,142	4,500,000	4,692,192	0	(31,058)	0	0	4.170	3.321	JJ	84,443	187,650	08/19/2014	07/19/2022
001814-AQ-5	ANR Pipeline Company DEBENTURES				1FE	3,723,000	120.9100	4,534,200	3,750,000	3,737,247	0	1,268	0	0	7.375	7.435	FA	104,479	276,563	02/14/1994	02/15/2024
001814-C*-1	ANR Pipeline Company Senior Unsecured No				1	67,895,000	98.4700	66,856,991	67,895,000	67,895,000	0	0	0	0	4.140	4.140	JD	163,966	1,405,427	06/10/2016	06/10/2026
00184A-AC-9	TIME WARNER INC COMPANY GUARNT				2FE	18,315,576	135.6100	21,541,489	15,885,000	17,742,739	0	(78,996)	0	0	7.625	6.360	AO	255,704	1,211,231	10/18/2010	04/15/2031
00184A-AG-0	TIME WARNER INC COMPANY GUARNT				2FE	9,616,405	136.3200	11,587,455	8,500,000	9,338,370	0	(30,874)	0	0	7.700	6.661	MN	109,083	654,500	08/11/2005	05/01/2032
001957-BD-0	AT&T CORP SENIOR NOTES				2FE	21,759,802	139.0100	31,973,013	23,000,000	22,072,873	0	25,811	0	0	8.250	8.720	MN	242,458	1,897,500	10/28/2008	11/15/2031
00206R-AR-3	AT&T INC CORPORATE				2FE	9,968,900	107.3500	10,735,099	10,000,000	9,991,151	0	3,477	0	0	5.800	5.841	FA	219,111	580,000	01/29/2009	02/15/2019
00206R-BA-9	AT&T INC CORPORATE				2FE	3,104,250	104.1200	3,253,584	3,125,000	3,105,701	0	354	0	0	5.550	5.596	FA	65,521	173,438	08/15/2011	08/15/2041
00206R-BH-4	AT&T INC CORPORATE			2	2FE	1,362,682	89.5300	1,275,746	1,425,000	1,364,691	0	1,192	0	0	4.300	4.580	JD	2,723	61,275	04/27/2015	12/15/2042
00206R-BK-7	AT&T INC CORPORATE			2	2FE	4,766,931	89.1000	4,434,666	4,977,000	4,772,727	0	3,422	0	0	4.350	4.610	JD	9,622	216,500	04/27/2015	06/15/2045
00206R-CG-5	AT&T INC CORPORATE			2	2FE	4,227,029	94.4900	4,046,122	4,282,000	4,227,191	0	744	0	0	4.800	4.881	JD	9,135	205,536	12/07/2015	06/15/2044
00206R-DB-5	AT&T INC CORPORATE				2FE	15,282,360	102.5100	15,377,085	15,000,000	15,248,318	0	(34,042)	0	0	3.800	3.449	MS	167,833	285,000	03/21/2016	03/15/2022
00206R-DF-6	AT&T INC CORP			2	2FE	8,075,108	109.9100	8,402,681	7,645,000	8,068,221	0	(6,887)	0	0	6.000	5.573	FA	173,287	229,350	03/21/2016	08/15/2040
00206R-DH-2	AT&T INC CORP				2FE	2,088,129	99.6200	2,143,762	2,152,000	2,088,882	0	754	0	0	5.150	5.363	MS	32,633	55,414	03/21/2016	03/15/2042
00206R-DJ-8	AT&T INC CORPORATE			2	2FE	4,813,658	89.8600	4,929,571	5,486,000	4,813,938	0	281	0	0	4.500	5.307	MS	78,176	0	12/20/2016	03/09/2048
00206R-DK-5	AT&T INC CORPORATE			2	2FE	55,758,418	90.3300	57,075,572	63,188,000	55,761,347	0	2,928	0	0	4.550	5.316	MS	910,434	0	12/20/2016	03/09/2049
00209A-AF-3	NEW CINGULAR WIRELESS SV SENIOR NOTES				2FE	10,774,131	142.4300	13,607,571	9,554,000	10,525,609	0	(38,846)	0	0	8.750	7.528	MS	278,658	813,925	04/01/2016	03/01/2031
00220*-AA-2	ASC Leasing VIII, Inc. Senior Secured			4	3	5,201,806	93.7900	4,878,732	5,201,806	5,201,806	0	0	0	0	4.950	5.011	FMAN	715	249,034	11/25/2015	11/25/2020
002474-A#-1	AZZ Inc Senior Note				2	18,719,698	109.4400	20,125,346	18,390,000	18,606,583	0	(48,941)	0	0	5.420	5.087	JJ	445,763	996,738	08/19/2014	01/20/2021
002474-A*-5	AZZ Inc Senior Note			4	2	315,499	103.1000	308,474	299,197	307,361	0	(8,138)	0	0	6.240	2.495	MS	4,719	9,335	04/01/2016	03/31/2018
002568-AB-5	Aaron's Inc / Aaron Invt Co Senior Note			4	3	36,423,000	102.4300	37,306,643	36,423,000	36,423,000	0	0	0	0	4.750	4.776	JAJO	370,048	1,730,093	04/14/2014	04/14/2021
002578-AA-6	Aaron Inc/Invt Co/Aaron Prodt Senior Not			4	3	8,334,000	100.7800	8,399,290	8,334,000	8,334,000	0	0	0	0	3.950	3.767	JAJO	58,523	329,193	07/05/2011	04/27/2018
002819-AC-4	ABBOTT LABS CORPORATE				1FE	13,071,978	119.2300	13,594,606	11,402,000	12,834,100	0	(37,265)	0	0	6.150	5.156	MN	60,383	701,223	04/01/2016	11/30/2037
002824-AU-4	ABBOTT LABORATORIES CORPORATE				1FE	1,265,088	106.4500	1,219,906	1,146,000	1,236,050	0	(29,037)	0	0	5.125	1.556	AO	14,683	29,366	04/01/2016	04/01/2019
002824-AV-2	ABBOTT LABORATORIES CORPORATE				1FE	31,683,363	118.8300	30,064,243	25,300,000	31,064,259	0	(158,556)	0	0	6.000	4.361	AO	379,500	1,518,000	01/01/2013	04/01/2039
002824-AY-6	ABBOTT LABORATORIES CORPORATE				1FE	21,968,502	107.3100	23,500,235	21,900,000	21,964,803	0	(2,365)	0	0	5.300	5.273	MN	109,622	1,160,700	01/31/2013	05/27/2040
002824-BA-7	ABBOTT LABORATORIES CORPORATE				1FE	397,672	97.7400	390,939	400,000	398,040	0	345	0	0	2.550	2.651	MS	3,003	10,200	12/07/2015	03/15/2022
00287Y-AL-3	ABBVIE INC CORPORATE	LS			2FE	8,008,466	98.7800	8,031,387	8,131,000	8,023,443	0	14,977	0	0	2.900	3.149	MN	36,025	235,799	02/02/2016	11/06/2022
00287Y-AM-1	ABBVIE INC CORPORATE	LS			2FE	26,920,441	94.0800	26,533,769	28,205,000	26,963,703	0	23,696	0	0	4.400	4.695	MN	189,600	1,241,020	01/07/2016	11/06/2042
00287Y-AS-8	ABBVIE INC CORPORATE			2	2FE	24,657,750	98.1100	24,528,250	25,000,000	24,662,969	0	5,487	0	0	4.700	4.787	MN	153,403	1,175,000	11/30/2015	05/14/2045
00287Y-AT-6	ABBVIE INC CORPORATE			2	2FE	8,554,781	100.0300	8,592,242	8,590,000	8,565,640	0	6,796	0	0	2.500	2.588	MN	28,037	214,750	05/05/2015	05/14/2020
00287Y-AW-9	ABBVIE INC CORPORATE	LS		2	2FE	21,852,160	95.7500	21,065,594	22,000,000	21,852,690	0	530	0	0	4.450	4.491	MN	127,814	494,939	05/09/2016	05/14/2046
00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE				1FE	10,033,475	132.5300	9,939,524	7,500,000	9,861,717	0	(76,957)	0	0	6.700	4.290	MN	64,208	502,500	09/10/2014	05/15/2036
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE				1FE	15,965,970	98.9500	15,832,064	16,000,000	15,975,299	0	3,285	0	0	2.700	2.725	MS	129,600	432,000	08/26/2013	03/13/2023
00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE				1FE	27,449,748	100.9600	28,204,106	27,937,000	27,482,918	0	9,178	0	0	4.150	4.252	MS	347,816	1,134,486	04/01/2016	03/13/2043
00440E-AR-8	CHUBB INA HOLDINGS INC CORPORATE				1FE	10,535,253	101.8800	10,432,440	10,240,000	10,505,647	0	(23,627)	0	0	3.350	2.952	MN	43,833	343,040	04/28/2016	05/15/2024
00440E-AT-4	CHUBB INA HOLDINGS INC CORPORATE			2	1FE	3,182,212	99.9800	3,099,290	3,100,000	3,176,694	0	(5,518)	0	0	2.300	1.616	MN	11,487	35,650	09/16/2016	11/03/2020
00440E-AU-1	CHUBB INA HOLDINGS INC CORPORATE			2	1FE	1,802,726	100.8200	1,819,769	1,805,000	1,803,031	0	299	0	0	2.875	2.895	MN	8,361	51,894	10/27/2015	11/03/2022

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	
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
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE			2	1FE	892,252	101.2900	906,555	895,000	892,483	0	223	0	0	3.350	3.385	MN	4,831	29,983	10/27/2015	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	LS		2	1FE	65,676,688	105.6300	67,578,041	63,976,000	65,647,503	0	(28,259)	0	0	4.350	4.191	MN	448,365	2,782,956	04/01/2016	11/03/2045
00678*-AA-9	Adelante Media Group, LLC Senior Secured				6Z	2	0.0000	0	580,456	0	(2)	0	0	0	8.000	8,888.000	MON	0	0	09/24/2010	12/31/2014
00678*-AB-7	Adelante Media Group, LLC Senior Secured				6Z	3	0.0000	0	5,613,667	0	0	0	0	0	6.093	0.000	DEC	0	0	09/24/2010	12/31/2014
000000-00-0	Adelante Media Group, LLC Term Loan B PI				6Z	1	0.0000	0	1,125,877	0	0	0	0	0	6.093	0.000	DEC	0	0	12/31/2012	12/31/2014
00753*-AL-3	Advanced Drainage Systems Inc. Senior Se			4	3	30,773,333	103.6700	31,902,001	30,773,333	30,773,333	0	0	0	0	5.600	5.637	MJSD	33,509	1,723,307	09/27/2010	09/24/2018
008016-A#-4	The Aerospace Corporation Senior Secured			4	2	11,453,750	109.4100	12,531,102	11,453,750	11,453,750	0	0	0	0	4.760	4.807	MON	34,832	545,198	04/08/2011	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured			4	2	16,490,595	118.4800	19,538,012	16,490,595	16,490,595	0	0	0	0	6.510	6.598	MON	83,497	1,073,538	07/03/2008	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured			4	2	3,825,553	104.0000	3,978,653	3,825,553	3,825,553	0	0	0	0	3.900	3.931	MON	12,019	149,196	07/02/2012	04/04/2033
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur			4	3FE	6,645,501	101.9400	6,844,617	6,714,677	6,647,346	0	1,845	0	0	6.750	6.878	MS	124,641	399,543	04/01/2016	03/22/2035
008117-AP-8	AETNA INC CORPORATE			2	2FE	4,647,350	98.2400	4,911,980	5,000,000	4,754,524	0	36,785	0	0	2.750	3.687	MN	17,569	137,500	12/18/2013	11/15/2022
00817Y-AF-5	AETNA INC CORPORATE				2FE	9,989,050	127.2200	12,721,870	10,000,000	9,990,901	0	214	0	0	6.625	6.633	JD	29,444	662,500	07/11/2006	06/15/2036
00817Y-AG-3	AETNA INC CORPORATE				2FE	23,193,674	129.9600	29,849,465	22,968,000	23,175,535	0	(7,139)	0	0	6.750	6.658	JD	68,904	1,550,340	01/01/2013	12/15/2037
00817Y-AJ-7	AETNA INC CORPORATE			2	2FE	19,936,588	101.4200	20,514,587	20,227,000	19,955,561	0	5,462	0	0	4.500	4.589	MN	116,305	910,215	04/27/2015	05/15/2042
00817Y-AM-0	AETNA INC CORPORATE			2	2FE	538,152	95.4000	488,457	512,000	537,181	0	(580)	0	0	4.125	3.820	MN	2,699	21,120	04/27/2015	11/15/2042
00817Y-AP-3	AETNA INC CORPORATE			2	2FE	6,352,120	105.2000	6,424,472	6,107,000	6,341,595	0	(4,532)	0	0	4.750	4.500	MS	85,413	290,083	04/27/2015	03/15/2044
00817Y-AQ-1	AETNA INC CORPORATE			2	2FE	6,970,670	101.4600	7,101,857	7,000,000	6,975,925	0	2,586	0	0	3.500	3.550	MN	31,306	245,000	11/03/2014	11/15/2024
00817Y-AX-6	AETNA INC CORPORATE	LS		2	2FE	45,710,308	100.4200	45,312,133	45,125,000	45,704,325	0	(5,983)	0	0	4.375	4.297	JD	87,743	1,020,013	06/09/2016	06/15/2046
008548-AF-6	Agua Caliente Band Cahuilla In Senior Se			4	1	0	0.0000	0	0	0	0	0	0	0	6.510	0.000	AO	0	80,000	11/15/2006	10/01/2021
00855L-AB-5	Agua Caliente Band of Cahuilla Senior Se			4	1	0	0.0000	0	0	0	0	0	0	0	6.850	0.000	AO	0	60,000	06/12/2007	10/01/2021
00857@-AA-0	Agilon Energy Holdings, LLC Senior Secur			4	3Z	2,000,000	95.5100	1,910,190	2,000,000	2,000,000	0	0	0	0	5.500	5.578	MON	15,889	0	11/09/2016	09/30/2024
00857@-AC-6	Agilon Energy Holdings, LLC Senior Secur			4	3Z	5,625,000	99.5600	5,599,966	5,625,000	5,625,000	0	0	0	0	6.250	6.299	MJSD	977	10,742	12/20/2016	09/30/2024
009158-AP-1	AIR PRODS & CHEMS INC CORPORATE				1FE	3,147,732	106.2000	3,345,458	3,150,000	3,149,153	0	244	0	0	4.375	4.384	FA	49,766	137,813	08/18/2009	08/21/2019
009158-AV-8	AIR PRODS & CHEMS INC CORPORATE			2	1FE	501,433	102.2700	511,355	500,000	501,277	0	(151)	0	0	3.350	3.310	JJ	7,026	16,750	12/07/2015	07/31/2024
01029#-AA-9	Alabama Gas Corporation Senior Note				1	20,500,000	103.1600	21,148,523	20,500,000	20,500,000	0	0	0	0	3.860	3.860	JD	19,783	791,300	12/22/2011	12/22/2021
010392-EB-0	ALABAMA POWER SENIOR NOTES				1FE	297,813	115.1300	345,390	300,000	299,050	0	128	0	0	5.875	5.938	JD	1,469	17,625	12/06/2002	12/01/2022
010392-EC-8	ALABAMA POWER DEBENTURES				1FE	4,714,596	118.4500	5,804,246	4,900,000	4,769,194	0	4,309	0	0	5.700	5.951	FA	105,513	279,300	03/06/2014	02/15/2033
010392-EE-4	ALABAMA POWER SENIOR NOTES				1FE	9,477,000	115.4000	11,539,700	10,000,000	9,605,118	0	14,097	0	0	5.600	5.983	MS	164,889	560,000	07/07/2004	03/15/2033
010392-EZ-7	ALABAMA POWER CORPORATE				1FE	6,185,269	124.6200	6,341,759	5,089,000	6,077,801	0	(26,594)	0	0	6.125	4.668	MN	39,829	311,701	04/01/2016	05/15/2038
010392-FB-9	ALABAMA POWER CORPORATE				1FE	14,462,140	123.9300	15,722,267	12,686,000	14,268,287	0	(38,452)	0	0	6.000	5.055	MS	253,720	761,160	04/27/2015	03/01/2039
010392-FD-5	ALABAMA POWER CORPORATE				1FE	11,150,377	117.6600	13,121,008	11,152,000	11,152,160	0	(290)	0	0	5.500	5.497	MS	180,600	613,360	04/27/2015	03/15/2041
010392-FF-0	ALABAMA POWER CORPORATE				1FE	18,929,050	113.1200	21,380,153	18,900,000	18,926,477	0	(604)	0	0	5.200	5.189	JD	81,900	982,800	04/27/2015	06/01/2041
010392-FG-8	ALABAMA POWER CORPORATE				1FE	5,358,429	99.5000	5,442,513	5,470,000	5,368,237	0	2,224	0	0	4.100	4.220	JJ	103,413	224,270	04/04/2012	01/15/2042
010392-FK-9	ALABAMA POWER CORPORATE				1FE	12,728,875	104.4300	13,330,745	12,765,000	12,738,331	0	3,307	0	0	3.550	3.584	JD	37,763	453,158	12/03/2013	12/01/2023
010392-FL-7	ALABAMA POWER CORPORATE			2	1FE	777,036	100.5000	793,926	790,000	777,048	0	12	0	0	4.150	4.251	FA	12,385	0	12/19/2016	08/15/2044
010392-FM-5	ALABAMA POWER CORPORATE			2	1FE	15,923,107	94.4900	16,213,849	17,160,000	15,944,460	0	21,353	0	0	3.750	4.180	MS	214,500	643,500	01/12/2016	03/01/2045
010392-FN-3	ALABAMA POWER CORPORATE			2	1FE	385,673	97.3800	389,529	400,000	387,102	0	1,342	0	0	2.800	3.248	AO	2,800	11,200	12/07/2015	04/01/2025
010392-FP-8	ALABAMA POWER CORPORATE			2	1FE	11,324,076	102.6300	11,699,706	11,400,000	11,325,143	0	1,067	0	0	4.300	4.340	JJ	243,738	230,122	01/08/2016	01/02/2046
012348-A@-7	Albany Intl Senior Note			4	3Z	11,416,667	102.2600	11,674,248	11,416,667	11,416,667	0	0	0	0	6.840	5.375	JAJO	143,165	780,900	10/25/2005	10/25/2017
012725-AA-5	ALBEMARLE CORP CORPORATE			2	2FE	1,651,520	106.1800	1,698,909	1,600,000	1,642,558	0	(8,962)	0	0	4.500	3.725	JD	3,200	72,000	02/24/2016	12/15/2020
013817-AJ-0	ALCOA INC CORPORATE	LS			3FE	5,922,273	104.8800	6,240,063	5,950,000	5,931,796	0	1,261	0	0	5.900	5.940	FA	146,271	351,050	01/23/2007	02/01/2027
013817-AP-6	ALCOA INC CORPORATE				3FE	19,788,284	106.0000	21,011,320	19,822,000	19,814,931	0	2,301	0	0	5.720	5.734	FA	403,135	1,133,818	12/15/2010	02/23/2019
013817-AQ-4	ALCOA INC CORPORATE	LS			3FE	7,170,721	107.2500	7,702,695	7,182,000	7,173,606	0	1,231	0	0	5.870	5.894	FA	149,896	421,583	12/15/2010	02/23/2022
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio			4	2	8,786,814	105.7600	8,620,851	8,151,000	8,339,352	0	(71,307)	0	0	6.900	5.413	MS	174,975	562,419	12/01/2010	03/09/2020
014488-AE-6	Alex Lee, Inc. Senior Note			4	3	105,687	101.3200	105,362	103,989	105,100	0	(587)	0	0	6.650	4.247	JD	307	6,915	04/01/2016	06/15/2017
01449*-AA-5	Alexander & Baldwin, LLC Senior Note			4	2	11,400,000	106.8800	12,184,254	11,400,000	11,400,000	0	0	0	0	5.530	5.528	JJ	273,182	630,420	07/25/2013	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note			4	2	20,493,000	107.0000	21,927,379	20,493,000	20,493,000	0	0	0	0	5.550	5.549	JJ	492,857	1,137,362	07/25/2013	01/25/2026
01449*-AC-1	Alexander & Baldwin, LLC Senior Note			4	2	25,000,000	106.8000	26,701,094	25,000,000	25,000,000	0	0	0	0	5.560	5.559	JJ	602,333	1,390,000	07/25/2013	07/25/2026
01449*-AD-9	Alexander & Baldwin, LLC Senior Note			4	2	7,923,421	100.0100	7,858,098	7,857,083	7,905,723	0	(6,278)	0	0	3.900	3.733	MN	26,387	306,426	12/03/2014	11/30/2024
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure			4	2	5,000,000	98.3400	4,916,930	5,000,000	5,000,000	0	0	0	0	3.880	3.879	JD	539	194,000	12/31/2015	12/31/2027
017175-AD-2	ALLEGHANY CORP CORPORATE			2	2FE	478,385	95.5100	477,560	500,000	478,745	0	338	0	0	4.900	5.190	MS	7,214	24,500	12/07/2015	09/15/2044
017364-C*-9	Allegheny Generating Company Senior Unse				2	17,211,664	106.0200	16,963,997	16,000,000	16,694,707	0	(137,023)	0	0	5.060	4.004	JJ	373,316	809,600	01/01/2013	07/15/2021
017475-AC-8	ALLEGIANCE CORP DEBENTURES				2FE	10,826,383	120.2600	12,867,927	10,700,000	10,769,527	0	(4,960)	0	0	7.000	6.905	AO	158,122	749,000	02/20/1997	10/15/2026
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec			4	2	10,903,327	99.2200	10,818,346	10,903,327	10,903,327	0	0	0	0	3.600	3.599	JJ	186,447	392,520	12/31/2012	01/10/2033
01877K-AB-9	Alliance Pipeline Senior Note			4	2FE	186,239	108.3200	176,905	163,321	176,092	0	(3,549)	0	0	6.996	2.350	JD	32	11,426	03/01/2014	12/31/2019
01885@-AB-2	Alliance Resource Operating Pa Senior No				2FE	3,000,000	105.7000	3,170,878	3,000,000	3,000,000	0	0	0	0	6.720	6.720	JD	2,800	201,600	06/26/2008	06/26/2018
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not				1	2,366,700	100.4500	2,377,420	2,366,700	2,366,700	0	0	0	0	3.450	3.450	MS	23,135	81,651	09/19/2012	09/19/2022

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	
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
020002-AH-4	ALLSTATE CORP DEBENTURES				1FE	9,222,418	106.4600	8,461,043	7,948,000	8,182,410	0	(163,221)	0	0	6.750	4.500	MN	68,552	536,490	10/04/2010	05/15/2018
020002-AP-6	ALLSTATE CORP SENIOR NOTES				1FE	2,021,740	123.7200	2,474,360	2,000,000	2,016,263	0	(595)	0	0	6.125	6.044	JD	5,444	122,500	09/12/2003	12/15/2032
020002-AS-0	ALLSTATE CORP BOND				1FE	38,197,058	118.1800	45,052,538	38,121,000	38,220,938	0	(4,929)	0	0	5.550	5.522	MN	305,603	2,115,716	09/23/2010	05/09/2035
020002-AT-8	ALLSTATE CORP CORPORATE				1FE	14,622,150	122.1600	18,324,449	15,000,000	14,686,872	0	8,196	0	0	5.950	6.135	AO	223,125	892,500	07/28/2006	04/01/2036
020002-AZ-4	ALLSTATE CORP CORPORATE				1FE	22,380,676	101.2700	22,538,204	22,256,000	22,354,279	0	(13,862)	0	0	3.150	3.073	JD	31,158	701,064	04/09/2015	06/15/2023
020002-BA-8	ALLSTATE CORP CORP				1FE	80,715,565	106.4200	83,075,211	78,065,000	80,608,004	0	(54,945)	0	0	4.500	4.288	JD	156,130	3,512,925	11/18/2015	06/15/2043
02005N-AL-4	ALLY FINANCIAL INC CORPORATE				3FE	14,977	100.3800	14,053	14,000	14,030	0	(250)	0	0	5.500	3.660	FA	291	770	01/01/2013	02/15/2017
02112#-AF-4	Alsco Inc. Senior Unsecured Note			4	1	41,735,000	99.4400	41,501,223	41,735,000	41,735,000	0	0	0	0	3.350	3.363	JAJO	295,159	1,398,123	01/15/2015	01/15/2025
02112#-AG-2	Alsco Inc. Senior Unsecured Note			4	1	48,500,000	97.8600	47,463,207	48,500,000	48,500,000	0	0	0	0	3.250	3.263	JAJO	324,007	1,576,250	04/17/2015	04/17/2025
021338-AA-2	Alta Realty Investments LLC Senior Secur			4	3	13,355,203	106.7700	14,224,837	13,324,949	13,353,797	0	(1,406)	0	0	7.000	7.023	JAJO	158,049	922,675	04/01/2016	01/31/2031
022249-AU-0	ALUMINUM CO. OF AMERICA NOTES	LS			3FE	3,476,515	107.3800	3,758,125	3,500,000	3,485,760	0	835	0	0	6.750	6.802	JJ	108,938	236,250	01/22/1998	01/15/2028
02343*-AB-8	Amcor Finance USA Series B Senior Note				2	6,000,000	105.2000	6,311,744	6,000,000	6,000,000	0	0	0	0	5.690	5.690	JD	15,173	341,400	12/15/2009	12/15/2018
02343*-AH-5	Amcor Finance USA EURO Series B GTD Sr N				2	52,212,233	115.4200	50,047,704	43,362,876	43,362,876	0	0	0	(1,297,083)	5.000	5.000	MS	722,715	2,266,556	09/01/2010	09/01/2020
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB				3FE	15,089,040	120.8800	15,713,750	13,000,000	14,495,982	0	(73,753)	0	0	7.875	6.528	AO	255,938	1,023,750	05/18/2006	10/01/2029
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO				1FE	8,173,165	117.4100	8,204,331	6,988,000	8,035,797	0	(31,530)	0	0	5.300	4.204	FA	154,318	370,364	04/12/2012	08/01/2037
02361D-AE-0	AMEREN ILLINOIS CO CORPORATE				1FE	12,510,102	103.9800	11,192,838	10,764,000	11,026,148	0	(292,144)	0	0	6.125	3.265	MN	84,243	659,295	07/13/2011	11/15/2017
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE			2	1FE	31,591,501	111.7100	34,832,113	31,180,000	31,580,388	0	(5,236)	0	0	4.800	4.711	JD	66,517	1,472,640	09/20/2016	12/15/2043
02361D-AN-0	AMEREN ILLINOIS CO CORPORATE			2	1FE	50,811,077	104.7200	53,300,444	50,900,000	50,820,837	0	5,458	0	0	4.300	4.309	JJ	1,094,350	1,939,300	12/21/2016	07/01/2044
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE			2	1FE	2,824,864	100.7300	2,820,524	2,800,000	2,824,755	0	(109)	0	0	3.250	3.122	MS	30,333	0	12/13/2016	03/01/2025
02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE			2	1FE	4,605,465	102.5000	4,679,175	4,565,000	4,604,612	0	(812)	0	0	4.150	4.096	MS	55,782	131,073	04/01/2016	03/15/2046
02507*-AA-2	American Century Companies Inc Senior No				2	13,165,000	102.7900	13,531,864	13,165,000	13,165,000	0	0	0	0	4.870	4.870	MS	199,464	641,136	03/09/2011	03/09/2018
02507*-AB-0	American Century Companies Inc Senior No				2	13,000,000	108.4800	14,102,722	13,000,000	13,000,000	0	0	0	0	5.580	5.580	MS	225,680	725,400	03/09/2011	03/09/2021
025476-AB-0	American Driveline Systems Inc Senior Se			4	4Z	13,431,000	99.4400	13,355,206	13,431,000	13,431,000	0	0	0	0	6.000	6.044	MJSD	8,954	0	12/27/2016	12/27/2021
025816-AY-5	AMERICAN EXPRESS CO CORPORATE				1FE	6,637,366	106.2700	6,008,461	5,654,000	5,859,721	0	(162,362)	0	0	7.000	3.902	MS	112,138	395,780	10/20/2011	03/19/2018
025816-AZ-2	AMERICAN EXPRESS CO CORPORATE				1FE	26,688,311	139.9800	26,032,453	18,597,000	25,683,608	0	(180,585)	0	0	8.150	5.170	MS	429,436	1,515,656	08/25/2010	03/19/2038
025816-BB-4	AMERICAN EXPRESS CO CORPORATE				1FE	5,552,984	113.7400	5,050,007	4,440,000	4,941,156	0	(178,535)	0	0	8.125	3.168	MN	41,085	360,750	04/01/2016	05/20/2019
025816-BF-5	AMERICAN EXPRESS CO CORP				1FE	30,565,375	96.7200	31,091,936	32,147,000	30,650,899	0	27,948	0	0	4.050	4.342	JD	101,263	1,301,954	12/07/2015	12/03/2042
0258M0-DP-1	AMERICAN EXPRESS CREDIT CORPORATE				1FE	501,217	100.5600	502,783	500,000	500,874	0	(323)	0	0	2.250	2.181	FA	4,250	11,250	12/07/2015	08/15/2019
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORPORATE			2	1FE	15,883,000	99.9400	15,844,138	15,853,000	15,876,527	0	(7,471)	0	0	2.375	2.324	MN	36,605	376,509	10/19/2015	05/26/2020
0258M0-DX-4	AMERICAN EXPRESS CREDIT CORPORATE			2	1FE	100,234	100.7800	100,782	100,000	100,183	0	(48)	0	0	2.600	2.546	MS	773	2,600	12/07/2015	09/14/2020
026351-AU-0	AMERICAN GENERAL CORP NOTES				2FE	3,338,148	125.0000	8,250,132	6,600,000	4,018,573	0	134,704	0	0	7.500	15.352	JJ	228,250	495,000	09/25/2002	07/15/2025
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE				2FE	6,590,904	119.5800	6,517,197	5,450,000	6,487,939	0	(31,894)	0	0	6.250	4.730	MN	56,771	340,625	04/01/2016	05/01/2036
026874-CU-9	AMERICAN INTL GROUP INC CORPORATE	LS			2FE	5,757,300	109.2800	5,463,875	5,000,000	5,476,616	0	(80,022)	0	0	4.875	2.957	JD	20,313	243,750	05/06/2013	06/01/2022
026874-DB-0	AMERICAN INTL GROUP INC CORPORATE			2	2FE	15,928,000	91.6200	14,658,768	16,000,000	15,929,091	0	710	0	0	4.375	4.399	JJ	322,778	700,000	01/12/2015	01/15/2055
02687Q-DG-0	AMERICAN INTL GRP INC. CORPORATE				2FE	7,019,460	104.2800	6,256,596	6,000,000	6,235,755	0	(221,796)	0	0	5.850	2.018	JJ	160,875	351,000	05/10/2013	01/16/2018
02860#-AB-7	American National Red Cross Series A Sen			4	1	90,000,000	112.8900	101,598,271	90,000,000	90,000,000	0	0	0	0	5.850	5.849	MS	1,564,875	5,265,000	09/14/2009	09/14/2023
02860#-AC-5	American National Red Cross Series B Sen			4	1	8,200,000	116.6400	9,564,464	8,200,000	8,200,000	0	0	0	0	5.730	5.730	AO	79,615	469,860	04/30/2010	04/30/2030
02860#-AD-3	American National Red Cross Senior Note			4	1	29,200,000	101.6300	29,676,774	29,200,000	29,200,000	0	0	0	0	3.830	3.829	JD	80,770	1,118,360	06/05/2013	06/06/2033
029163-AD-4	DUKE ENERGY FLORIDA LLC SENIOR NOTES				1FE	2,990,629	123.7200	3,711,510	3,000,000	2,994,600	0	344	0	0	7.450	7.475	JD	9,933	223,500	03/14/1997	12/15/2026
02918*-AC-1	American Railcar Leasing LLC Senior Secu			4	2FE	3,573,983	99.8900	3,570,029	3,573,983	3,573,983	0	0	0	0	3.600	3.627	MON	11,079	130,808	10/26/2015	10/01/2020
03040#-AH-5	American Water Capital Corp Series G Sen				1	15,031,093	105.8000	15,341,779	14,500,000	14,606,294	0	(73,506)	0	0	6.250	5.683	MN	115,799	906,250	06/09/2010	05/15/2018
03040W-AD-7	AMERICAN WATER CAPITAL CORP. CORPORATE	LS			1FE	9,174,100	133.2200	13,321,899	10,000,000	9,271,154	0	14,676	0	0	6.593	7.277	AO	139,186	659,300	06/11/2008	10/15/2037
03040W-AJ-4	AMERICAN WATER CAPITAL CORP. CORPORATE			2	1FE	1,016,985	103.8300	1,038,310	1,000,000	1,016,577	0	(361)	0	0	4.300	4.193	JD	3,583	43,000	12/07/2015	12/01/2042
03040W-AL-9	AMERICAN WATER CAPITAL CORP. CORPORATE			2	1FE	511,646	102.3400	511,676	500,000	510,422	0	(1,150)	0	0	3.400	3.100	MS	5,667	17,000	12/07/2015	03/01/2025
03073E-AJ-4	AMERISOURCEBERGEN CORP CORPORATE	LS		2	1FE	5,975,737	102.7200	5,829,247	5,675,000	5,847,067	0	(34,599)	0	0	3.500	2.793	MN	25,380	198,625	02/21/2013	11/15/2021
03076C-AE-6	AMERIPRISE FINANCIAL INC CORPORATE				1FE	5,717,250	108.2500	5,412,600	5,000,000	5,411,784	0	(121,687)	0	0	5.300	2.604	MS	78,028	265,000	06/04/2014	03/15/2020
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE				1FE	591,339	104.6400	606,924	580,000	588,212	0	(1,047)	0	0	4.000	3.761	AO	4,898	23,200	11/07/2013	10/15/2023
03083#-AC-4	AmeriMark Direct, LLC Revolver			4	1	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	3,849	10/15/2015	11/09/2016
03083#-AF-7	AmeriMark Direct, LLC Senior Subordinate				5	3,381,930	106.4500	3,775,715	3,546,937	3,385,997	0	4,067	0	0	10.000	10.126	MJSD	16,749	106,389	12/14/2016	03/08/2022
030955-AM-0	AMERITECH CAPITAL FUNDING COMPANY GUARNT				2FE	821,600	104.0600	861,575	828,000	827,396	0	517	0	0	6.450	6.520	JJ	24,626	53,406	08/19/1998	01/15/2018
031100-B#-6	Ametek Inc Series C Senior Note				2	20,700,000	106.3200	22,007,285	20,700,000	20,700,000	0	0	0	0	6.350	6.350	JJ	602,456	1,314,450	07/16/2008	07/16/2018
031100-B*-0	Ametek Inc Senior Note				2	4,000,000	104.0400	4,161,474	4,000,000	4,000,000	0	0	0	0	6.200	6.200	JD	8,956	248,000	12/18/2007	12/18/2017
031100-D#-4	Ametek Inc Senior Note				2	29,411,765	111.6400	30,207,602	27,057,608	27,057,608	0	0	0	(414,919)	2.440	2.440	JD	20,173	675,663	12/20/2011	12/20/2021
031100-G8-3	Ametek Inc Senior Unsecured Note				2Z	26,482,500	100.6900	25,532,775	25,358,526	25,358,526	0	0	0	(1,123,974)	1.530	1.530	AO	65,742	0	10/31/2016	10/31/2028
031162-AV-2	AMGEN INC CORPORATE				2FE	15,144,138	101.8300	13,747,536	13,500,000	13,764,338	0	(629,867)	0	0	5.850	1.123	JD	65,813	789,750	10/16/2014	06/01/2017
031162-AW-0	AMGEN INC CORPORATE	LS			2FE	13,054,725	120.6800	14,065,487	11,655,000	12,873,006	0	(31,759)	0	0	6.375	5.515	JD	61,917	743,006	05/19/2010	06/01/2037
031162-AX-8	AMGEN INC CORPORATE				2FE	3,459,807	106.0600	3,181,641	3,000,000	3,183,294	0	(126,707)	0	0	6.150	1.763	JD	15,375	184,500	10/16/2014	06/01/2018

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
031162-AZ-3	AMGEN INC CORPORATE	LS			2FE	12,968,105	107.4700	13,755,777	12,800,000	12,842,361	0	(19,160)	0	0	5.700	5.526	FA	304,000	729,600	07/09/2009	02/01/2019
031162-BA-7	AMGEN INC CORPORATE				2FE	5,969,406	121.1800	6,057,938	4,999,000	5,853,209	0	(20,561)	0	0	6.400	5.101	FA	133,307	355,112	07/16/2010	02/01/2039
031162-BC-3	AMGEN INC CORPORATE				2FE	16,707,525	111.8300	18,675,609	16,700,000	16,705,288	0	(145)	0	0	5.750	5.747	MS	282,740	960,250	03/15/2010	03/15/2040
031162-BE-9	AMGEN INC CORPORATE				2FE	6,842,361	103.7600	6,453,897	6,220,000	6,792,611	0	(12,716)	0	0	4.950	4.339	AO	76,973	307,890	10/31/2012	10/01/2041
031162-BH-2	AMGEN INC CORPORATE			2	2FE	4,975,500	112.0100	5,600,400	5,000,000	4,977,099	0	392	0	0	5.650	5.684	JD	12,556	282,500	06/27/2011	06/15/2042
031162-BM-1	AMGEN INC CORPORATE			2	2FE	14,958,000	104.6800	15,702,255	15,000,000	14,977,042	0	4,102	0	0	3.875	3.909	MN	74,271	581,250	11/07/2011	11/15/2021
031162-BZ-2	AMGEN INC CORPORATE	LS		2	2FE	13,003,188	95.8600	13,227,935	13,800,000	13,014,350	0	11,162	0	0	4.400	4.768	MN	101,200	607,200	02/17/2016	05/01/2045
031162-CC-2	AMGEN INC CORPORATE			2	2FE	2,745,706	96.7300	2,644,478	2,734,000	2,745,560	0	(146)	0	0	4.563	4.537	JD	5,545	62,723	06/14/2016	06/15/2048
031162-CE-8	AMGEN INC CORPORATE			2	2FE	14,483,104	96.1100	14,099,454	14,670,000	14,483,887	0	(1,122)	0	0	4.663	4.735	JD	30,403	343,931	06/22/2016	06/15/2051
032095-AC-5	AMPHENOL CORP NEW CORPORATE			2	2FE	5,591,376	101.2000	5,667,217	5,600,000	5,596,215	0	1,720	0	0	2.550	2.583	JJ	59,897	142,800	01/23/2014	01/30/2019
03210@-AG-3	Amplifon USA Inc/Deutsch GMBH Senior Not				3	1,000,000	104.3400	1,043,353	1,000,000	1,000,000	0	0	0	0	4.510	4.510	JJ	18,917	45,100	07/31/2013	07/31/2023
034164-A@-2	The Andersons, Inc Senior Note				2FE	23,760,000	104.8600	24,915,614	23,760,000	23,760,000	0	0	0	0	6.780	6.780	MS	420,631	1,610,928	03/27/2008	03/27/2018
035229-BP-7	ANHEUSER BUSCH COS INC DEBENTURES				2FE	2,198,167	124.1400	2,358,622	1,900,000	2,079,991	0	(11,651)	0	0	6.750	5.582	JD	5,700	128,250	09/23/2002	12/15/2027
035229-BQ-5	ANHEUSER BUSCH COS INC DEBENTURES				2FE	6,351,185	121.1100	7,871,890	6,500,000	6,404,142	0	5,716	0	0	6.500	6.685	JJ	211,250	422,500	05/16/2002	01/01/2028
035229-CF-8	ANHEUSER BUSCH COS INC DEBENTURES				2FE	6,149,181	135.4000	7,379,344	5,450,000	5,939,276	0	(21,458)	0	0	7.550	6.548	AO	102,869	411,475	05/16/2002	10/01/2030
035229-CJ-0	ANHEUSER BUSCH COS INC CORPORATE				2FE	4,896,738	127.9300	5,373,207	4,200,000	4,770,850	0	(22,606)	0	0	6.800	5.493	FA	119,000	285,600	07/30/2010	08/20/2032
035229-CL-5	ANHEUSER BUSCH COS INC BONDS				2FE	24,753,250	121.7300	30,432,247	25,000,000	24,787,201	0	3,577	0	0	6.000	6.066	MN	250,000	1,500,000	11/01/2001	11/01/2041
035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES				2FE	44,775,188	127.5200	57,826,494	45,347,000	44,848,066	0	7,093	0	0	6.500	6.588	MN	491,259	2,947,555	04/27/2015	05/01/2042
035229-CN-1	ANHEUSER BUSCH COS INC DEBENTURES				2FE	4,219,579	128.7300	5,149,280	4,000,000	4,215,720	0	(4,011)	0	0	6.500	6.068	FA	108,333	260,000	12/07/2015	02/01/2043
035229-CW-1	ANHEUSER BUSCH COS INC CORPORATE				2FE	14,451,774	106.3000	16,688,944	15,700,000	15,469,723	0	95,480	0	0	5.000	5.721	MS	261,667	785,000	12/07/2015	03/01/2019
035229-DA-8	ANHEUSER BUSCH COS INC CORPORATE				2FE	641,659	117.3900	616,302	525,000	635,529	0	(3,693)	0	0	5.750	4.151	AO	7,547	30,188	04/27/2015	04/01/2036
03523T-BE-7	ANHEUSER-BUSCH COS INC CORPORATE				2FE	12,976,835	111.3900	12,330,519	11,070,000	11,639,917	0	(259,248)	0	0	7.750	5.059	JJ	395,599	857,925	03/15/2011	01/15/2019
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE	LS			2FE	53,441,601	150.3900	51,564,014	34,287,000	51,561,706	0	(448,475)	0	0	8.200	4.553	JJ	1,296,430	2,811,534	12/07/2015	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE				2FE	25,335,860	147.0600	24,338,844	16,550,000	24,574,191	0	(196,009)	0	0	8.000	4.562	MN	169,178	1,324,000	04/27/2015	11/15/2039
03523T-BP-2	ANHEUSER-BUSCH COS INC CORPORATE				2FE	3,140,888	98.4200	3,051,039	3,100,000	3,123,862	0	(3,991)	0	0	2.500	2.351	JJ	35,736	77,500	07/19/2012	07/15/2022
03523T-BQ-0	ANHEUSER-BUSCH COS INC CORPORATE				2FE	997,880	89.9400	912,884	1,015,000	998,530	0	374	0	0	3.750	3.850	JJ	17,551	38,063	04/27/2015	07/15/2042
035240-AE-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE				1FE	2,052,095	127.0400	2,540,740	2,000,000	2,052,057	0	(37)	0	0	6.625	6.368	FA	50,056	0	12/16/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV SA NV CORPORATE				1FE	13,299,460	109.1500	12,823,061	11,748,000	13,297,759	0	(1,701)	0	0	4.950	4.102	JJ	29,076	0	12/16/2016	01/15/2042
035242-AB-2	ANHEUSER-BUSCH INBEV NV CORPORATE	LS			2FE	15,066,825	95.1300	15,712,721	16,517,000	15,140,250	0	27,068	0	0	4.000	4.549	JJ	300,976	660,680	12/07/2015	01/17/2043
035242-AN-6	ANHEUSER-BUSCH INBEV NV CORPORATE	LS		2	1FE	2,146,837	108.0900	2,076,351	1,921,000	2,143,932	0	(2,905)	0	0	4.900	4.199	FA	39,220	48,633	04/01/2016	02/01/2046
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE	LS			1FE	27,993,000	103.4800	28,973,561	28,000,000	27,994,206	0	623	0	0	3.700	3.703	FA	431,667	1,036,000	01/22/2014	02/01/2024
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE	LS			1FE	60,043,151	104.2200	62,831,108	60,287,000	60,053,645	0	4,112	0	0	4.625	4.650	FA	1,161,781	2,788,274	04/27/2015	02/01/2044
037389-AU-7	AON CORP CORPORATE				2FE	20,509,545	120.9300	24,790,240	20,500,000	20,507,220	0	(364)	0	0	6.250	6.245	MS	323,872	1,281,250	11/15/2010	09/30/2040
037411-AJ-4	APACHE CORP NOTES				2FE	3,525,009	120.0800	3,452,148	2,875,000	3,236,648	0	(28,878)	0	0	7.700	5.907	MS	65,183	221,375	09/23/2002	03/15/2026
037411-AK-1	APACHE CORP DEBENTURES				2FE	14,491,380	124.6000	14,329,058	11,500,000	13,172,097	0	(132,058)	0	0	7.950	5.893	AO	193,008	914,250	09/23/2002	04/15/2026
037411-AM-7	APACHE CORP DEBENTURES				2FE	6,905,920	132.3800	9,266,670	7,000,000	6,912,827	0	721	0	0	7.375	7.478	FA	195,028	516,250	08/08/1997	08/15/2047
037411-AN-5	APACHE CORP SENIOR NOTES				2FE	5,076,750	105.3100	5,265,600	5,000,000	5,007,604	0	(6,897)	0	0	7.000	6.844	FA	145,833	350,000	03/16/2001	02/01/2018
037411-AP-0	APACHE CORP SENIOR NOTES				2FE	5,354,663	113.1900	5,659,700	5,000,000	5,084,927	0	(30,151)	0	0	7.625	6.933	JJ	190,625	381,250	03/16/2001	07/01/2019
037411-AR-6	APACHE CORP CORPORATE				2FE	6,948,546	115.0200	7,591,016	6,600,000	6,902,313	0	(8,014)	0	0	6.000	5.616	JJ	182,600	396,000	03/10/2010	01/15/2037
037411-AW-5	APACHE CORP CORPORATE			2	2FE	11,898,263	104.6200	10,971,300	10,487,000	11,779,114	0	(32,261)	0	0	5.100	4.258	MS	178,279	534,837	04/27/2015	09/01/2040
037411-AY-1	APACHE CORP CORPORATE			2	2FE	44,407,481	106.6300	48,144,845	45,150,000	44,479,178	0	12,388	0	0	5.250	5.358	FA	987,656	2,370,375	04/27/2015	02/01/2042
037411-BA-2	APACHE CORP CORPORATE	LS		2	2FE	21,073,968	103.0000	21,429,733	20,805,000	21,055,222	0	(5,327)	0	0	4.750	4.667	AO	208,628	988,238	04/27/2015	04/15/2043
037411-BC-8	APACHE CORP CORPORATE	LS		2	2FE	2,061,271	98.5800	2,040,654	2,070,000	2,061,619	0	162	0	0	4.250	4.275	JJ	40,566	87,975	04/27/2015	01/15/2044
03754*-AA-0	Apex Clean Energy Holdings LLC Senior Su				5	12,031,817	100.5100	13,066,444	13,000,000	12,170,461	0	81,267	0	0	12.000	13.777	MJSD	199,333	2,030,327	11/15/2016	01/31/2022
03754*-AB-8	Apex Clean Energy Holdings LLC Senior Se			4	4	14,100,000	101.1400	14,260,360	14,100,000	14,100,000	0	0	0	0	7.000	7.102	MON	167,242	1,008,933	01/29/2015	01/29/2020
03754*-AC-6	Apex Clean Energy Holdings LLC Senior Se			4	4	8,460,000	101.1400	8,556,216	8,460,000	8,460,000	0	0	0	0	7.000	7.112	MON	100,345	603,715	07/31/2015	01/29/2020
03754*-AD-4	Apex Clean Energy Holdings LLC Senior Su				5	3,659,082	100.5100	3,980,240	3,960,000	3,693,385	0	25,989	0	0	12.000	13.904	MJSD	60,720	619,499	11/15/2016	01/31/2022
03754*-AE-2	Apex Clean Energy Holdings LLC Subordina				5	7,370,887	100.5100	8,040,889	8,000,000	7,402,782	0	31,894	0	0	12.000	14.133	MJSD	122,667	408,271	11/15/2016	01/31/2022
037735-CK-1	APPALACHIAN PWR CO CORPORATE				2FE	3,335,015	127.6400	3,360,682	2,633,000	3,323,429	0	(11,586)	0	0	6.700	4.699	FA	66,644	104,219	06/20/2016	08/15/2037
037735-CM-7	APPALACHIAN PWR CO CORPORATE				2FE	31,462,565	133.1600	33,089,764	24,850,000	31,276,647	0	(166,536)	0	0	7.000	5.008	AO	434,875	1,739,500	01/11/2016	04/01/2038
037735-CT-2	APPALACHIAN PWR CO CORPORATE			2	2FE	8,822,137	101.2100	8,800,961	8,696,000	8,821,504	0	(712)	0	0	4.400	4.305	MN	48,891	294,272	06/15/2016	05/15/2044
037735-CV-7	APPALACHIAN PWR CO CORPORATE			2	2FE	463,552	102.1800	481,248	471,000	463,676	0	124	0	0	4.450	4.548	JD	1,747	20,960	01/14/2016	06/01/2045
037833-AK-6	APPLE COMPUTER INC CORPORATE				1FE	1,463,984	97.3700	1,460,577	1,500,000	1,468,721	0	4,453	0	0	2.400	2.761	MN	5,800	36,000	12/07/2015	05/03/2023
037833-BQ-2	APPLE COMPUTER INC CORPORATE	LS			1FE	8,998,470	100.1700	9,015,570	9,000,000	8,998,833	0	363	0	0	1.700	1.706	FA	54,400	76,500	02/16/2016	02/22/2019
037833-BR-0	APPLE COMPUTER INC CORP FLOATER	LS			1FE	30,000,000	101.3800	30,414,150	30,000,000	30,000,000	0	0	0	0	1.740	1.749	FMAN	56,544	346,376	02/16/2016	02/22/2019
037833-BS-8	APPLE COMPUTER INC CORPORATE			2	1FE	24,230,990	99.9200	24,119,916	24,140,000	24,219,617	0	(11,372)	0	0	2.250	2.163	FA	193,120	271,575	05/23/2016	02/23/2021
03820C-A#-2	Applied Industrial Tech, Inc. Senior Not			4	2	48,000,000	101.1300	48,540,681	48,000,000	48,000,000	0	0	0	0	3.190	3.190	JJ	765,600	1,531,200	07/01/2014	07/01/2022

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	
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
038222-AH-8	APPLIED MATLS INC CORPORATE			2	1FE	1,569,829	100.8300	1,583,000	1,570,000	1,569,865	0	28	0	0	2.625	2.627	AO	10,303	42,014	12/07/2015	10/01/2020
038222-AJ-4	APPLIED MATLS INC CORPORATE			2	1FE	174,977	105.2100	184,123	175,000	174,979	0	2	0	0	3.900	3.901	AO	1,706	6,958	12/07/2015	10/01/2025
038336-C#-8	AptarGroup Inc Senior Note				2	2,500,000	99.9200	2,497,874	2,500,000	2,500,000	0	0	0	0	3.250	3.250	MS	26,181	81,250	09/05/2012	09/05/2022
038521-AM-2	ARAMARK CORPORATION CORPORATE			2	4FE	587,290	102.1200	573,943	562,000	571,629	0	(7,715)	0	0	5.750	4.265	MS	9,515	44,840	11/26/2014	03/15/2020
000000-00-0	ARAMARK CORPORATION BK LN			4	3Z	2,544,099	100.8100	2,564,154	2,543,488	2,543,645	0	222	0	0	3.901	3.514	MJSD	247	24,573	02/24/2014	02/24/2021
03880@-AA-5	ArcaTech Systems, LLC Senior Secured Ter			4	4Z	20,456,810	100.8000	20,620,419	20,456,810	20,456,810	782,486	0	0	0	6.500	6.550	MJSD	44,323	1,348,555	12/18/2014	12/19/2020
03880@-AB-3	ArcaTech Systems, LLC Revolver B			4	4Z	5,250,000	94.9700	4,985,708	5,250,000	5,250,000	0	0	0	0	6.500	6.651	MON	16,115	59,719	10/12/2016	12/19/2020
03938J-AA-7	ARCH CAPITAL GRP LTD. CORPORATE				1FE	3,400,169	105.5800	3,320,582	3,145,000	3,397,206	0	(2,743)	0	0	5.144	4.619	MN	26,963	84,619	06/13/2016	11/01/2043
039483-AN-2	ARCHER DANIELS MIDLAND C CORPORATE				1FE	2,131,960	121.8100	2,436,160	2,000,000	2,084,518	0	(5,259)	0	0	6.750	6.212	JD	6,000	135,000	06/22/2004	12/15/2027
039483-AP-7	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	545,726	136.0500	745,570	548,000	545,706	0	1	0	0	6.950	6.979	JD	1,693	38,086	12/10/1997	12/15/2097
039483-AR-3	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	7,368,080	121.4800	8,503,250	7,000,000	7,266,214	0	(14,162)	0	0	6.625	6.178	MN	77,292	463,750	07/28/2009	05/01/2029
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	6,052,337	125.0800	6,629,134	5,300,000	5,855,543	0	(24,880)	0	0	7.000	5.892	FA	154,583	371,000	11/03/2006	02/01/2031
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	36,532,078	119.9300	44,494,772	37,100,000	36,671,889	0	15,374	0	0	5.935	6.048	AO	550,471	2,201,885	08/26/2004	10/01/2032
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE				1FE	9,517,134	114.8300	11,786,255	10,264,000	9,664,361	0	17,118	0	0	5.375	5.889	MS	162,442	544,595	04/01/2016	09/15/2035
039483-AY-8	ARCHER DANIELS MIDLAND C CORPORATE				1FE	4,796,532	104.6300	4,645,394	4,440,000	4,498,583	0	(46,608)	0	0	5.450	4.309	MS	71,250	241,980	09/18/2009	03/15/2018
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE				1FE	20,224,635	120.8800	23,618,975	19,540,000	20,166,963	0	(13,653)	0	0	5.765	5.515	MS	375,494	1,126,481	01/01/2013	03/01/2041
039483-BE-1	ARCHER DANIELS MIDLAND C CORP	LS			1FE	9,846,237	105.5400	10,277,291	9,738,000	9,841,535	0	(2,582)	0	0	4.535	4.460	MS	116,538	441,618	04/27/2015	03/26/2042
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	LS			1FE	12,763,620	98.2500	13,681,452	13,925,000	12,829,088	0	21,082	0	0	4.016	4.529	AO	116,506	559,228	04/27/2015	04/16/2043
03968@-AJ-1	Arctic Slope Regional Corporat Senior Un				2Z	6,550,000	95.0300	6,224,620	6,550,000	6,550,000	0	0	0	0	3.620	3.620	JD	6,586	0	12/21/2016	12/21/2026
04004@-AA-4	Arena Energy, LP Senior Secured Note			4	5	5,400,000	98.6300	5,325,827	5,400,000	5,400,000	0	0	0	0	14.000	14.238	JAJO	2,121	611,700	07/24/2015	01/24/2021
04004@-AB-2	Arena Energy, LP Senior Secured Note				5	9,059,700	97.6500	8,846,791	9,059,700	9,059,700	0	0	0	0	14.000	9.609	MJSD	3,523	1,072,663	12/31/2016	01/24/2021
040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVIC				1FE	982,341	117.3700	1,056,353	900,000	974,368	0	(2,415)	0	0	5.500	4.823	MS	16,500	49,500	06/26/2013	09/01/2035
040555-CL-6	ARIZONA PUB SVC CO CORPORATE				1FE	462,967	114.0900	433,542	380,000	422,160	0	(18,526)	0	0	8.750	3.383	MS	11,083	33,250	12/07/2015	03/01/2019
040555-CM-4	ARIZONA PUB SVC CO CORPORATE			2	1FE	14,180,595	112.5700	13,711,512	12,180,000	14,145,499	0	(33,158)	0	0	5.050	3.999	MS	205,030	337,340	04/22/2016	09/01/2041
040555-CN-2	ARIZONA PUB SVC CO CORPORATE			2	1FE	411,742	105.0200	384,373	366,000	409,970	0	(1,064)	0	0	4.500	3.750	AO	4,118	16,470	04/27/2015	04/01/2042
040555-CP-7	ARIZONA PUB SVC CO CORPORATE			2	1FE	6,807,142	107.0800	7,254,548	6,775,000	6,805,661	0	(623)	0	0	4.700	4.669	JJ	146,829	318,425	04/27/2015	01/15/2044
040555-CQ-5	ARIZONA PUB SVC CO CORPORATE			2	1FE	1,019,730	101.9500	1,019,510	1,000,000	1,017,472	0	(2,133)	0	0	3.350	3.078	JD	1,489	33,500	12/08/2015	06/15/2024
040555-CS-1	ARIZONA PUB SVC CO CORPORATE			2	1FE	3,259,608	100.1700	3,305,643	3,300,000	3,264,908	0	3,577	0	0	3.150	3.296	MN	13,283	103,950	06/29/2015	05/15/2025
04070*-AQ-0	Arizona Water Company GEN MTG SER M				1	35,000,000	134.7600	47,164,988	35,000,000	35,000,000	0	0	0	0	6.670	6.670	MS	778,167	2,334,500	09/24/2008	09/01/2038
040850-A*-0	Arkansas Electric Cooperative First Mtge			4	1	10,001,047	110.7600	9,414,526	8,500,000	9,692,064	0	(82,380)	0	0	4.710	2.829	JD	1,112	400,350	01/01/2013	12/30/2030
04101*-AC-4	Arkansas Oklahoma Gas SRNT			4	2	312,000	103.7800	323,785	312,000	312,000	0	0	0	0	6.590	6.643	MJSD	5,197	15,421	07/14/2015	06/30/2018
04101*-AD-2	Arkansas Oklahoma Gas Senior Note			4	2	400,000	102.6700	410,669	400,000	400,000	0	0	0	0	7.340	7.406	JAJO	5,790	29,360	07/14/2015	07/20/2017
04101*-AH-3	Arkansas Oklahoma Gas Senior Unsecured			4	2	5,000,000	101.2800	5,063,725	5,000,000	5,000,000	0	0	0	0	4.470	4.494	JAJO	38,492	223,500	07/29/2015	07/29/2027
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se			4	2	43,783,920	117.7500	51,553,677	43,783,920	43,783,920	0	0	0	0	6.400	6.451	MJSD	7,784	2,802,171	09/28/2012	09/30/2038
04316#-AD-9	Arthur J. Gallagher & Co. Senior Note				2	8,999,425	102.4900	9,149,534	8,927,500	8,933,036	0	(9,252)	0	0	6.440	6.328	FA	236,361	574,931	01/03/2008	08/03/2017
04317@-AA-6	Arthur J. Gallagher & Co Series C Senior			4	2	35,150,000	106.9300	37,585,436	35,150,000	35,150,000	0	0	0	0	5.850	5.850	MN	177,068	2,056,275	11/30/2009	12/02/2019
04317@-AC-2	Arthur J. Gallagher & Co Senior Note				2	39,500,000	109.6300	43,303,962	39,500,000	39,500,000	0	0	0	0	5.490	5.490	FA	849,349	2,168,550	02/10/2011	02/10/2023
04317@-AE-8	Arthur J. Gallagher & Co Senior Note				2	11,350,000	100.7900	11,440,064	11,350,000	11,350,000	0	0	0	0	3.690	3.690	JD	19,777	418,815	06/14/2013	06/14/2022
04317@-AM-0	Arthur J. Gallagher & Co Senior Note				2	9,000,000	102.3100	9,208,118	9,000,000	9,000,000	0	0	0	0	4.130	4.130	JD	7,228	371,700	06/24/2014	06/26/2023
04317@-AP-3	Arthur J. Gallagher & Co Senior Note				2	8,000,000	102.5200	8,201,615	8,000,000	8,000,000	0	0	0	0	4.360	4.360	JD	6,782	348,800	06/24/2014	06/24/2026
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure				2Z	55,840,000	94.7200	52,890,339	55,840,000	55,840,000	0	0	0	0	3.460	3.460	JD	161,005	0	12/01/2016	12/01/2027
04341#-AA-4	Asante Energy LLC Mezzanine Debt Facilit			4	5	3,192,067	70.2700	2,242,941	3,192,067	3,192,067	0	0	0	0	9.370	9.798	MJSD	829	302,121	02/03/2016	12/05/2017
044209-AF-1	ASHLAND INC CORPORATE	LS		2	3FE	4,662,500	103.7500	5,187,500	5,000,000	4,768,121	0	34,026	0	0	4.750	5.725	FA	89,722	237,500	09/10/2013	08/15/2022
04472*-AH-4	Ashley Furniture Industries, I Senior No			4	2	6,363,636	105.2500	6,697,955	6,363,636	6,363,636	0	0	0	0	5.220	5.253	MJSD	25,836	332,182	06/03/2005	06/03/2020
04472*-AJ-0	Ashley Furniture Industries, I Series D			4	2	19,514,530	108.0600	21,086,576	19,514,530	19,514,530	0	0	0	0	5.030	5.061	MJSD	2,727	981,581	06/30/2010	06/30/2025
04472*-AK-7	Ashley Furniture Industries, I Senior No			4	2	6,966,508	98.8700	6,887,842	6,966,508	6,966,508	0	0	0	0	3.570	3.585	JAJO	51,123	248,704	10/17/2014	10/17/2034
04472*-AL-5	Ashley Furniture Industries, I Senior Un				2	15,991,000	102.7200	16,426,049	15,991,000	15,991,000	0	0	0	0	3.990	3.990	MJSD	49,625	638,041	09/03/2015	09/03/2027
045054-AB-9	ASHTEAD CAPITAL INC CORPORATE			2	3FE	32,550	104.7500	31,425	30,000	31,180	0	(368)	0	0	6.500	5.028	JJ	899	1,950	01/01/2013	07/15/2022
04571@-AA-7	Associated Milk Producers, Inc Senior Se			4	3	12,083,333	103.1500	12,463,841	12,083,333	12,083,333	0	0	0	0	6.500	6.587	MON	65,451	785,417	12/18/2013	12/01/2020
046003-JU-4	ASSOCIATES CORP NORTH AMER DEBENTURES				2FE	663,740	108.5300	759,710	700,000	693,900	0	2,949	0	0	6.950	7.459	MN	8,108	48,650	07/06/1999	11/01/2018
04650N-AB-0	AT&T INC CORPORATE	LS			2FE	691,610	102.7000	651,116	634,000	689,537	0	(1,255)	0	0	5.350	4.730	MS	11,306	33,919	04/27/2015	09/01/2040
049560-AA-3	ATMOS ENERGY CORP DEBENTURES				1FE	6,153,059	119.1500	7,396,770	6,208,000	6,173,702	0	1,891	0	0	6.750	6.819	JJ	193,224	419,040	07/22/1998	07/15/2028
049560-AG-0	ATMOS ENERGY CORP BOND				1FE	582,917	115.2500	553,190	480,000	580,129	0	(2,788)	0	0	5.950	4.264	AO	6,029	28,560	04/01/2016	10/15/2034
049560-AM-7	ATMOS ENERGY CORP CORPORATE			2	1FE	281,960	99.4600	263,576	265,000	281,387	0	(340)	0	0	4.125	3.760	AO	2,308	10,931	04/27/2015	10/15/2044
05237*-AG-9	Austin Powder Holdings Co Senior Note				2FE	12,000,000	94.0500	11,285,518	12,000,000	12,000,000	0	0	0	0	4.600	4.600	MN	70,533	552,000	05/14/2015	05/15/2024
053015-AD-5	AUTOMATIC DATA PROCESSING INC CORPORATE	LS		2	1FE	15,737,282	100.3700	15,807,959	15,750,000	15,740,229	0	2,427	0	0	2.250	2.267	MS	104,344	354,375	12/07/2015	09/15/2020
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE			2	1FE	13,285,503	102.2200	13,594,862	13,300,000	13,286,660	0	1,253	0	0	3.375	3.388	MS	132,169	448,875	09/08/2015	09/15/2025

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 (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
05332*-AZ-1	Automotive Rentals, Inc. Senior Secured	LS			1	30,085,000	100.0800	30,108,361	30,085,000	30,085,000	0	0	0	0	3.300	3.300	MON	35,851	992,805	01/18/2012	01/18/2017
05332*-BB-3	Automotive Rentals, Inc. Senior Secured				1	40,400,000	99.0200	40,004,599	40,400,000	40,400,000	0	0	0	0	3.320	3.320	MON	40,984	1,341,280	01/20/2015	01/20/2025
053484-B*-1	AvalonBay Communities, Inc. Senior Unsec			4	2	24,960,000	100.2900	25,032,257	24,960,000	24,960,000	0	0	0	0	2.170	2.180	MON	1,505	475,737	03/31/2014	03/31/2021
053611-AB-5	AVERY DENNISON CORP BONDS				2	FE	3,729,338	107.0200	4,013,250	3,750,000	3,734,597	0	553	0	0	6.000	6.040	JJ	103,750	225,000	01/14/2003	01/15/2033
05464U-AB-7	Axium US Wind AcquisitionCo Debt in a Pr			4	6*		8,890,000	110.6200	9,833,786	8,890,000	8,890,000	0	0	0	0	6.500	6.551	MJSD	1,605	577,850	04/16/2015	06/30/2033
054937-AG-2	BB&T CORPORATION GLOBAL				1	FE	18,647,681	101.5100	20,606,733	20,300,000	20,201,165	0	190,104	0	0	4.900	5.907	JD	2,763	994,700	05/10/2006	06/30/2017
05508W-AA-3	B&G FOODS INC CORPORATE			2	4	FE	4,144,181	102.0000	4,329,900	4,245,000	4,173,173	0	14,145	0	0	4.625	5.056	JD	16,361	196,331	11/17/2014	06/01/2021
05531F-AB-9	BB&T CORP CORPORATE				1	FE	4,759,880	110.5900	4,423,600	4,000,000	4,445,557	0	(185,190)	0	0	6.850	1.937	AO	46,428	274,000	04/13/2015	04/30/2019
05531F-AQ-6	BB&T CORP CORPORATE			2	1	FE	5,929,023	100.7800	5,945,961	5,900,000	5,920,289	0	(9,866)	0	0	2.250	2.073	FA	55,313	132,750	12/21/2015	02/01/2019
05531F-AS-2	BB&T CORP CORPORATE			2	1	FE	7,591,423	100.7800	7,548,699	7,490,000	7,562,750	0	(23,755)	0	0	2.450	2.107	JJ	84,616	183,505	10/15/2015	01/15/2020
05531F-AU-7	BB&T CORP CORPORATE			2	1	FE	14,651,790	100.7800	14,774,846	14,660,000	14,654,136	0	1,578	0	0	2.625	2.637	JD	2,138	384,825	06/22/2015	06/29/2020
05531F-AV-5	BB&T CORP CORPORATE			2	1	FE	10,998,620	98.1700	10,798,920	11,000,000	10,998,776	0	156	0	0	2.050	2.052	MN	31,946	112,750	06/06/2016	05/10/2021
05565E-AD-7	BMW US CAP CORP LLC CORPORATE	LS			1	FE	9,995,600	99.0500	9,905,300	10,000,000	9,996,571	0	971	0	0	1.500	1.515	AO	33,333	75,000	04/04/2016	04/11/2019
05565E-AF-2	BMW US CAP CORP LLC CORPORATE	LS		2	1	FE	48,140,290	97.7700	47,124,175	48,200,000	48,147,826	0	7,536	0	0	2.000	2.026	AO	214,222	482,000	06/03/2016	04/11/2021
057224-AZ-0	Baker Hughes Inc CORPORATE				2	FE	26,834,593	109.7900	27,532,385	25,078,000	26,699,358	0	(39,387)	0	0	5.125	4.661	MS	378,434	1,285,248	12/07/2015	09/15/2040
057224-BC-0	Baker Hughes Inc CORPORATE			2	2	FE	503,352	102.0600	510,310	500,000	502,725	0	(591)	0	0	3.200	3.062	FA	6,044	16,000	12/07/2015	08/15/2021
05825#-AK-4	Baldwin Richardson Foods Series E Senior			4	3	3,054,000	102.2700	3,123,231	3,054,000	3,054,000	0	0	0	0	7.750	7.822	MJSD	657	236,685	06/30/2010	12/31/2017
05825#-AL-2	Baldwin Richardson Foods Senior Secured			4	3	5,464,729	102.9400	5,625,649	5,464,729	5,464,729	0	0	0	0	6.050	6.094	MJSD	918	330,616	12/31/2012	12/31/2021
058498-AR-7	BALL CORP CORPORATE				3	FE	6,686,250	104.7500	6,808,750	6,500,000	6,647,585	0	(24,713)	0	0	5.000	4.504	MS	95,694	325,000	05/29/2015	03/15/2022
058498-AS-5	BALL CORP CORPORATE				3	FE	2,495,000	98.0000	2,445,100	2,495,000	2,495,000	0	0	0	0	4.000	4.000	MN	12,752	99,800	05/09/2013	11/15/2023
058498-AT-3	BALL CORP CORPORATE	LS			3	FE	3,045,000	104.5000	2,926,000	2,800,000	3,034,932	0	(10,068)	0	0	5.250	4.072	JJ	73,500	0	07/19/2016	07/01/2025
058498-AU-0	BALL CORP CORPORATE	LS			3	FE	1,569,375	104.5000	1,567,500	1,500,000	1,561,267	0	(8,108)	0	0	4.375	3.266	JJ	32,813	35,911	06/02/2016	12/15/2020
059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE				1	FE	12,287,537	126.9500	15,773,438	12,425,000	12,328,476	0	390	0	0	6.350	6.403	AO	197,247	788,988	04/27/2015	10/01/2036
059165-EH-9	BALTIMORE GAS & ELEC CO CORPORATE			2	1	FE	5,784,673	90.3400	5,230,454	5,790,000	5,784,541	0	(132)	0	0	3.500	3.505	FA	74,868	0	08/15/2016	08/15/2046
059438-AG-6	BANK ONE CORP SUB DEBENTURES				2	FE	13,403,253	123.3300	15,002,730	12,165,000	12,823,034	0	(55,077)	0	0	7.750	6.900	JJ	434,730	942,788	09/25/2000	07/15/2025
059438-AH-4	BANK ONE CORP SUB DEBENTURES	LS			2	FE	12,206,050	127.6200	12,761,700	10,000,000	11,303,782	0	(96,390)	0	0	7.625	5.854	AO	160,972	762,500	02/04/2004	10/15/2026
059438-AK-7	BANK ONE CORP SUB DEBENTURES				2	FE	2,529,990	129.9200	2,921,946	2,249,000	2,422,536	0	(11,210)	0	0	8.000	6.939	AO	30,986	179,920	05/15/2002	04/29/2027
060077-H@-6	Bangor Hydro Elec Co 1st Mortgage Bond,				2	3,953,960	127.5900	3,827,793	3,000,000	3,498,425	0	(79,954)	0	0	8.980	5.323	AO	60,615	269,400	06/09/2010	04/10/2022
060505-DH-4	BANK OF AMERICA CORP CORPORATE				2	FE	478,386	102.9000	447,606	435,000	447,499	0	(18,512)	0	0	6.000	1.645	MS	8,700	26,100	04/27/2015	09/01/2017
06051G-EM-7	BANK OF AMERICA CORP CORPORATE				2	FE	1,052,481	112.3200	1,044,611	930,000	1,027,528	0	(17,358)	0	0	5.700	3.426	JJ	23,118	53,010	07/15/2015	01/24/2022
06051G-EN-5	BANK OF AMERICA CORP CORPORATE				2	FE	1,638,399	120.8600	1,638,924	1,356,000	1,631,021	0	(5,838)	0	0	5.875	4.514	FA	31,866	79,665	12/07/2015	02/07/2042
06051G-FC-8	BANK OF AMERICA CORP CORPORATE				2	FE	25,853,068	109.5100	25,575,897	23,355,000	25,818,175	0	(27,066)	0	0	5.000	4.333	JJ	519,000	554,000	11/30/2016	01/21/2044
06051G-FG-9	BANK OF AMERICA CORP CORPORATE	LS			2	FE	13,083,704	108.5100	13,205,314	12,170,000	13,074,659	0	(5,770)	0	0	4.875	4.403	AO	148,322	105,788	12/02/2016	04/01/2044
06051G-FR-5	BANK OF AMERICA CORP CORPORATE				2	FE	1,102,130	100.0600	1,100,704	1,100,000	1,101,200	0	(868)	0	0	1.950	1.868	MN	2,920	21,450	12/07/2015	05/12/2018
06051G-FS-3	BANK OF AMERICA CORP CORPORATE				2	FE	5,490,045	101.6800	5,592,571	5,500,000	5,491,097	0	846	0	0	3.875	3.897	FA	88,802	213,717	07/27/2015	08/01/2025
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1	FE	3,245,908	100.1100	3,188,542	3,185,000	3,238,270	0	(7,639)	0	0	2.500	2.082	AO	16,810	52,199	06/14/2016	04/15/2021
06406F-AB-9	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1	FE	6,273,767	98.1500	6,124,566	6,240,000	6,269,913	0	(3,854)	0	0	2.050	1.929	MN	20,609	64,315	06/07/2016	05/03/2021
06406H-BM-0	BANK OF NEW YORK MELLON CORPORATE				1	FE	5,536,911	107.7500	5,538,350	5,140,000	5,255,273	0	(45,222)	0	0	5.450	4.441	MN	35,794	280,130	11/24/2009	05/15/2019
06406H-BP-3	BANK OF NEW YORK MELLON CORPORATE				1	FE	23,853,395	106.7000	25,501,536	23,900,000	23,882,803	0	5,021	0	0	4.600	4.625	JJ	506,946	1,099,400	11/06/2009	01/15/2020
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE				1	FE	7,502,950	105.7800	7,404,530	7,000,000	7,250,346	0	(56,544)	0	0	4.150	3.208	FA	121,042	290,500	04/02/2012	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE			2	1	FE	29,973,378	104.4500	30,023,107	28,744,000	29,514,184	0	(153,722)	0	0	3.550	2.926	MS	277,779	1,020,412	06/04/2014	09/23/2021
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE			2	1	FE	16,311,509	102.9000	16,814,579	16,340,000	16,318,308	0	2,565	0	0	3.650	3.671	FA	243,534	596,410	01/29/2014	02/04/2024
06406H-CU-1	BANK OF NEW YORK MELLON CORPORATE			2	1	FE	602,168	100.5100	603,036	600,000	601,493	0	(631)	0	0	2.200	2.088	MN	1,687	13,200	12/07/2015	05/15/2019
06406H-CV-9	BANK OF NEW YORK MELLON CORPORATE			2	1	FE	614,332	101.5000	608,994	600,000	612,693	0	(1,532)	0	0	3.400	3.074	MN	2,607	20,400	12/07/2015	05/15/2024
06406H-DA-4	BANK OF NEW YORK MELLON CORPORATE			2	1	FE	395,187	98.3400	403,181	410,000	397,095	0	1,349	0	0	3.000	3.446	FA	4,339	12,300	07/22/2015	02/24/2025
06406H-DF-3	BANK OF NEW YORK MELLON CORPORATE			2	1	FE	9,993,500	99.9500	9,994,700	10,000,000	9,994,741	0	1,240	0	0	2.450	2.464	MN	23,139	245,000	11/19/2015	11/27/2020
06849R-AF-9	BARRICK NORTH AMERICA FINANCE CORPORATE				2	FE	16,911,419	105.0900	17,783,619	16,923,000	16,917,045	0	1,081	0	0	4.400	4.408	MN	64,119	744,612	09/13/2011	05/30/2021
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE				2	FE	14,861,003	102.0600	13,334,296	13,065,000	14,720,552	0	(36,220)	0	0	5.700	4.804	MN	64,127	744,705	10/31/2012	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	LS			2	FE	3,261,028	105.1100	3,565,463	3,392,000	3,261,041	0	1,038	0	0	5.750	6.015	MN	32,507	195,040	12/07/2015	05/01/2043
070101-C*-9	Basin Electric Power Coop 1st MTG Oblig			4	1	94,416,667	113.4000	107,072,932	94,416,667	94,416,667	0	0	0	0	5.930	5.930	AO	1,368,622	5,630,013	10/16/2008	10/01/2038
070101-F#-2	Basin Electric Power Coop 1ST MTG OBLIG			4	1	25,500,000	98.3900	25,088,312	25,500,000	25,500,000	0	0	0	0	4.100	4.100	JD	46,467	1,045,500	07/07/2015	06/15/2034
070101-F@-4	Basin Electric Power Coop 1ST MTG OBLIG			4	1	FE	17,500,000	99.2100	17,361,863	17,500,000	17,500,000	0	0	0	0	3.740	3.739	JD	29,089	654,500	07/07/2015	06/15/2027
07132#-AC-6	Battelle Memorial Institute Series A Sen				1	30,000,000	111.2300	33,368,889	30,000,000	30,000,000	0	0	0	0	6.750	6.750	FA	821,250	2,025,000	08/05/2009	08/05/2019
07132*-AG-1	Baton Rouge Wtr Wks Company Senior Note				1	1,224,945	93.4700	1,193,669	1,277,059	1,226,664	0	1,719	0	0	3.360	3.687	FA	17,879	21,455	04/01/2016	02/01/2033
07132*-AH-9	Baton Rouge Wtr Wks Company Senior Note				1	6,700,000	93.4600	6,261,663	6,700,000	6,700,000	0	0	0	0	3.710	3.710	FA	103,571	248,570	02/01/2013	02/01/2038
07132*-AJ-5	Baton Rouge Wtr Wks Company Senior Note				1	7,500,000	107.1400	8,035,793	7,500,000	7,500,000	0	0	0	0	6.710	6.710	FA	209,688	503,250	04/28/1998	08/01/2018
071813-AX-7	BAXTER INTL INC CORPORATE	LS			2	FE	7,285,110	123.3600	8,758,560	7,100,000	7,260,080	0	(3,991)	0	0	6.250	6.055	JD	36,979	443,750	10/22/2009	12/01/2037

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	
		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
071813-BG-3	BAXTER INTL INC CORPORATE			2	2FE	54,648,955	98.9500	55,065,984	55,652,000	54,698,058	0	17,156	0	0	4.500	4.611	JD	111,304	2,504,340	04/27/2015	06/15/2043
07274E-AD-5	BAYER US FINANCE LLC CORPORATE				1FE	5,083,900	100.1800	5,008,855	5,000,000	5,068,981	0	(14,919)	0	0	2.375	1.861	AO	27,378	59,375	05/16/2016	10/08/2019
07274E-AF-0	BAYER US FINANCE LLC CORPORATE				1FE	14,442,080	100.5500	13,825,501	13,750,000	14,362,638	0	(79,442)	0	0	3.000	2.015	AO	95,104	206,250	05/05/2016	10/08/2021
07274E-AG-8	BAYER US FINANCE LLC CORPORATE				1FE	5,238,168	99.2300	4,976,385	5,015,000	5,219,929	0	(18,239)	0	0	3.375	2.786	AO	39,023	169,256	03/17/2016	10/08/2024
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP			2	1FE	1,020,456	102.7600	1,027,640	1,000,000	1,018,761	0	(1,581)	0	0	3.800	3.570	AO	6,439	38,000	12/07/2015	10/30/2026
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE	LS		2	1FE	38,327,010	101.8000	38,561,081	37,880,000	38,287,534	0	(36,951)	0	0	3.625	3.477	MS	400,502	1,309,713	04/01/2016	09/16/2025
07330N-AD-7	BB&T CORP CORPORATE			2	1FE	20,394,740	101.0700	20,416,140	20,200,000	20,274,162	0	(43,697)	0	0	2.300	2.073	AO	98,082	464,600	04/17/2014	10/15/2018
07330N-AJ-4	BB&T CORP CORPORATE	LS		2	1FE	21,486,479	101.5300	21,600,720	21,275,000	21,444,362	0	(34,011)	0	0	2.850	2.646	AO	151,584	573,064	04/25/2016	04/01/2021
07330N-AL-9	BB&T CORP			2	1FE	6,803,474	98.8000	6,743,373	6,825,000	6,807,823	0	4,349	0	0	1.450	1.559	MN	14,020	49,481	05/16/2016	05/10/2019
073730-AB-9	BEAM INC DEBENTURES				2FE	24,375,275	120.6700	29,515,393	24,460,000	24,403,330	0	5,152	0	0	7.875	7.917	JJ	888,204	1,926,225	10/09/1996	01/15/2023
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se			4	2FE	2,800,000	100.9400	2,826,188	2,800,000	2,800,000	0	0	0	0	4.890	4.921	MJSD	380	136,920	10/08/2015	10/08/2025
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se			4	2FE	1,000,000	103.5600	1,035,555	1,000,000	1,000,000	0	0	0	0	3.700	3.717	JAJO	103	34,234	10/08/2015	10/08/2025
075887-AU-3	BECTON DICKINSON & CO CORPORATE				2FE	13,467,531	106.4500	13,896,786	13,055,000	13,214,149	0	(56,914)	0	0	5.000	4.445	MN	83,407	652,750	04/01/2016	05/15/2019
075887-AV-1	BECTON DICKINSON & CO CORPORATE				2FE	13,120,467	116.7000	13,478,850	11,550,000	12,937,943	0	(32,985)	0	0	6.000	5.092	MN	88,550	693,000	10/29/2010	05/15/2039
075887-BA-6	BECTON DICKINSON & CO CORPORATE				2FE	5,485,551	102.5200	5,397,831	5,265,000	5,394,029	0	(24,670)	0	0	3.125	2.584	MN	24,223	164,531	02/21/2013	11/08/2021
075887-BG-3	BECTON DICKINSON & CO CORPORATE	LS		2	2FE	12,787,513	103.6000	12,793,921	12,350,000	12,776,464	0	(7,994)	0	0	4.685	4.464	JD	25,715	578,598	11/04/2015	12/15/2044
07786D-AA-4	BELL ATLANTIC PENN DEBENTURES				1FE	7,541,129	105.2400	9,876,962	9,385,000	8,139,866	0	61,908	0	0	6.000	7.722	JD	46,925	563,100	11/02/2000	12/01/2028
079867-AM-9	BELLSOUTH TELECOMMUNICATIONS DEBENTURES				2FE	2,789,979	120.0200	3,420,627	2,850,000	2,817,024	0	2,596	0	0	7.000	7.178	AO	49,875	199,500	06/02/1999	10/01/2025
080555-AE-5	BELO CORP DEBENTURES				3FE	10,489,856	107.0000	11,128,000	10,400,000	10,454,211	0	(3,365)	0	0	7.750	7.675	JD	67,167	806,000	06/30/1997	06/01/2027
08261@-AA-3	Benson Power, LLC Senior Secured Note			4	4Z	18,381,088	109.0000	19,429,775	17,824,717	18,338,291	0	(28,353)	0	0	7.700	7.329	MJSD	3,813	1,893,874	08/20/2015	07/15/2027
084423-AR-3	BERKLEY (WR) CORPORATION CORPORATE				2FE	14,472,125	107.1600	15,340,026	14,315,000	14,381,582	0	(16,196)	0	0	5.375	5.233	MS	226,555	769,431	09/14/2010	09/15/2020
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	18,655,390	123.0300	18,730,239	15,224,000	18,364,914	0	(78,339)	0	0	5.750	4.326	JJ	403,647	875,380	04/27/2015	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	443,234	105.2800	423,207	402,000	441,703	0	(919)	0	0	4.400	3.790	MN	2,260	17,688	04/27/2015	05/15/2042
084664-BV-2	BERKSHIRE HATHAWAY FIN CORPORATE	LS			1FE	555,090	103.3100	523,798	507,000	553,395	0	(1,017)	0	0	4.300	3.750	MN	2,786	21,801	04/27/2015	05/15/2043
084664-CF-6	BERKSHIRE HATHAWAY FIN CORP FLOATER	LS			1FE	35,000,000	100.5400	35,190,680	35,000,000	35,000,000	0	0	0	0	1.498	1.448	MJSD	36,411	329,286	03/08/2016	03/07/2018
084664-CH-2	BERKSHIRE HATHAWAY FIN CORP FLOATER	LS			1FE	20,000,000	101.0500	20,210,800	20,000,000	20,000,000	0	0	0	0	1.653	1.324	MJSD	15,616	214,150	03/08/2016	03/15/2019
084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE	LS			1FE	1,500,373	106.3300	1,590,713	1,496,000	1,500,301	0	(87)	0	0	4.500	4.481	FA	26,180	67,320	12/07/2015	02/11/2043
08516*-AB-6	Berlin Station LLC Senior Note			4	4FE	48,460,500	102.9800	49,906,599	48,460,500	48,460,500	0	0	0	0	7.500	7.567	JAJO	615,852	3,634,538	02/27/2013	09/30/2031
08516*-AC-4	Berlin Station LLC Term			4	4Z	10,000,000	95.5900	9,558,768	10,000,000	10,000,000	0	0	0	0	4.000	4.124	MJSD	67,778	407,778	10/31/2013	09/30/2022
088888-AA-6	BIF II Safe Harbor Holdings LL Senior Se				2Z	12,100,000	99.8700	12,084,180	12,100,000	12,100,000	0	0	0	0	4.610	4.610	MJSD	24,792	0	12/16/2016	12/31/2026
09062X-AB-9	BIOGEN IDEC INC CORPORATE				1FE	11,923,600	105.7300	10,573,400	10,000,000	10,500,205	0	(417,779)	0	0	6.875	2.494	MS	229,167	687,500	06/21/2013	03/01/2018
09126#-AA-4	Birmingham U.S. Treasury Credit-Tenant L			4	1	3,004,397	102.2900	3,042,721	2,974,650	3,001,040	0	(1,651)	0	0	4.217	4.120	MON	6,621	125,441	12/19/2014	12/12/2029
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu			4	2Z	24,423,392	106.0400	25,897,877	24,423,392	24,423,392	0	0	0	0	5.125	5.156	MJSD	3,477	1,251,699	08/21/2012	03/31/2032
09172#-AD-1	Bissell, Inc Senior Note			4	2	13,343,750	104.4800	13,940,880	13,343,750	13,343,750	0	0	0	0	4.430	4.454	FMAN	50,903	591,128	08/31/2011	08/31/2021
09247X-AH-4	BLACKROCK INC CORPORATE				1FE	6,965,863	107.3800	6,711,500	6,250,000	6,836,395	0	(76,894)	0	0	4.250	2.007	MN	27,300	159,375	06/09/2016	05/24/2021
09247X-AJ-0	BLACKROCK INC CORPORATE				1FE	46,553,270	103.5000	46,745,320	45,165,000	46,136,126	0	(163,628)	0	0	3.375	2.941	JD	127,027	1,524,319	01/08/2016	06/01/2022
09534#-AA-0	Blue Cross Blue Shield of FL Senior Unse				1	8,450,000	99.8500	8,437,341	8,450,000	8,450,000	0	0	0	0	3.400	3.400	MJSD	798	287,300	03/31/2015	03/31/2025
09534#-AB-8	Blue Cross Blue Shield of FL Senior Unse				1	10,618,761	98.7600	10,466,292	10,597,773	10,617,556	0	(1,206)	0	0	3.430	3.410	MJSD	1,010	352,011	04/01/2016	03/31/2027
097023-AD-7	BOEING CO DEBENTURES				1FE	3,881,603	126.1200	3,909,844	3,100,000	3,358,869	0	(46,542)	0	0	8.750	6.620	FA	102,472	271,250	02/10/1998	08/15/2021
097023-AE-5	BOEING CO DEBENTURES				1FE	1,948,400	153.3500	2,749,600	1,793,000	1,904,364	0	(4,051)	0	0	8.750	8.012	MS	46,195	156,888	03/18/1997	09/15/2031
097023-AK-1	BOEING CO DEBENTURES				1FE	15,005,755	152.2900	22,844,175	15,000,000	15,003,657	0	(75)	0	0	7.875	7.871	AO	249,375	1,181,250	05/21/1993	04/15/2043
097023-AQ-8	BOEING CO CORPORATE				1FE	4,755,020	145.9000	5,836,040	4,000,000	4,661,672	0	(10,371)	0	0	7.500	6.202	FA	113,333	300,000	07/21/2004	08/15/2042
097023-AS-4	BOEING CO CORPORATE				1FE	14,080,985	135.4000	14,967,928	11,055,000	13,784,733	0	(80,754)	0	0	6.625	4.709	FA	276,682	732,394	04/27/2015	02/15/2038
097023-AU-9	BOEING CO CORPORATE				1FE	6,425,613	128.1000	6,610,043	5,160,000	6,307,817	0	(49,838)	0	0	6.125	4.196	FA	119,397	316,050	09/10/2014	02/15/2033
097023-AX-3	BOEING CO CORPORATE				1FE	13,621,391	141.2800	17,966,539	12,717,000	13,527,244	0	(18,162)	0	0	6.875	6.323	MS	257,431	874,294	04/27/2015	03/15/2039
097023-AZ-8	BOEING CO CORPORATE				1FE	2,968,740	108.7200	3,261,555	3,000,000	2,988,862	0	3,171	0	0	4.875	5.003	FA	55,250	146,250	07/23/2009	02/15/2020
097023-BA-2	BOEING CO CORPORATE				1FE	26,242,885	126.8400	31,818,190	25,085,000	26,177,808	0	(25,400)	0	0	5.875	5.521	FA	556,748	1,445,544	04/01/2016	02/15/2040
097023-BK-0	BOEING CO CORPORATE			2	1FE	2,911,560	93.8300	2,814,780	3,000,000	2,917,373	0	3,203	0	0	3.300	3.506	MS	33,000	99,000	02/18/2015	03/01/2035
097023-BL-8	BOEING CO CORPORATE	LS		2	1FE	4,814,300	92.8400	4,641,830	5,000,000	4,820,708	0	3,562	0	0	3.500	3.706	MS	58,333	175,000	02/18/2015	03/01/2045
097023-BM-6	BOEING CO CORPORATE			2	1FE	765,615	98.0300	759,709	775,000	767,728	0	1,812	0	0	1.650	1.905	AO	2,167	12,823	10/27/2015	10/30/2020
097023-BQ-7	BOEING CO CORPORATE			2	1FE	399,010	95.3700	386,249	405,000	399,501	0	491	0	0	1.875	2.101	JD	338	4,366	05/16/2016	06/15/2023
09768#-AA-7	Bollinger Shipyards, LLC Senior Secured			4	4	40,262,119	108.3000	43,601,818	40,262,119	40,262,119	0	0	0	0	7.000	7.061	MJSD	62,630	3,244,884	12/23/2014	12/23/2021
09951#-AF-3	Boral USA SER A GUARANTEED SR. NOTE				2FE	3,000,000	105.5300	3,165,796	3,000,000	3,000,000	0	0	0	0	7.120	7.120	AO	44,500	213,600	04/16/2008	04/16/2018
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE				1FE	21,777,875	101.7300	21,020,677	20,663,000	21,762,415	0	(9,297)	0	0	4.487	4.139	FA	350,256	429,406	12/06/2016	02/15/2042
103304-BK-6	BOYD GAMING CORP CORPORATE			2	4FE	2,921,875	107.5000	2,956,250	2,750,000	2,916,618	0	(5,257)	0	0	6.875	5.302	MN	24,158	94,531	11/02/2016	05/15/2023
105340-AJ-2	BRANDYWINE REALTY TRUST CORPORATE				2FE	22,398,054	101.2300	22,270,380	22,000,000	22,096,897	0	(295,832)	0	0	5.700	4.319	MN	209,000	1,254,000	12/03/2015	05/01/2017
10563*-AB-4	Braum's Inc Senior Note			4	3	12,380,000	102.5400	12,693,811	12,380,000	12,380,000	0	0	0	0	4.750	4.777	JAJO	120,877	588,050	01/17/2014	01/17/2024

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
105756@-AC-6	Bray International, Inc. Senior Secured			4	2	5,000,000	103.5900	5,179,720	5,000,000	5,000,000	0	0	0	0	6.310	6.358	JAJO	69,235	315,500	01/12/2010	01/12/2019
105756@-AD-4	Bray International, Inc. Series D Senior			4	2	7,500,000	106.3500	7,976,111	7,500,000	7,500,000	0	0	0	0	5.130	5.162	JAJO	70,538	384,750	10/25/2010	10/25/2022
105756@-AF-9	Bray International, Inc. Senior Unsecure			4	2	1,000,000	96.9500	969,485	1,000,000	1,000,000	0	0	0	0	3.830	3.848	FMAN	6,277	9,575	08/02/2016	08/02/2028
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se			4	1	11,557,500	117.2100	13,547,045	11,557,500	11,557,500	0	0	0	0	6.540	6.540	JD	2,100	755,860	11/04/2009	06/30/2024
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	4,444,476	07/28/2009	07/28/2019
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	22,542,965	124.8800	25,774,819	20,640,000	22,259,657	0	(45,623)	0	0	5.875	5.234	MN	154,943	1,212,600	10/23/2009	11/15/2036
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	14,194,830	127.7000	16,601,129	13,000,000	14,037,461	0	(25,188)	0	0	6.125	5.485	MN	132,708	796,250	08/10/2009	05/01/2038
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	2,069,687	96.9000	2,180,362	2,250,000	2,133,540	0	18,869	0	0	2.000	3.014	FA	18,750	45,000	06/27/2013	08/01/2022
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	3,527,637	89.4500	3,533,394	3,950,000	3,555,033	0	8,401	0	0	3.250	3.855	FA	53,490	128,375	12/07/2015	08/01/2042
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	14,243,472	103.0300	14,835,743	14,400,000	14,287,091	0	14,404	0	0	3.250	3.379	MN	78,000	468,000	10/24/2013	11/01/2023
110122-AX-6	BRISTOL MYERS SQUIBB CO CORPORATE			2	1FE	2,277,981	108.2700	2,172,919	2,007,000	2,273,052	0	(4,493)	0	0	4.500	3.712	MS	30,105	50,490	04/01/2016	03/01/2044
114474-B*-9	Brookshire Grocery Company Senior Note			4	2FE	5,709,658	105.4000	6,017,922	5,709,658	5,709,658	0	0	0	0	5.050	5.102	MON	24,028	288,338	11/16/2011	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note			4	2FE	847,078	103.4100	875,996	847,078	847,078	0	0	0	0	4.650	4.694	MON	3,282	39,389	11/20/2013	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note			4	2FE	4,356,564	101.5800	4,425,444	4,356,564	4,356,564	0	0	0	0	4.250	4.287	MON	15,430	185,154	11/28/2012	11/29/2027
115236-B@-9	Brown & Brown Inc Senior Note	LS			2	40,895,000	102.3500	41,856,157	40,895,000	40,895,000	0	0	0	0	4.500	4.500	MJSD	81,790	1,840,275	09/15/2011	09/15/2018
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES				2FE	5,670,575	128.4600	9,974,764	7,765,000	5,940,562	0	31,500	0	0	7.400	10.241	MS	169,191	574,610	01/25/2001	09/15/2035
117043-AE-9	BRUNSWICK CORP DEBENTURES				2FE	10,272,535	114.2500	11,124,523	9,737,000	10,135,415	0	(46,383)	0	0	7.375	6.604	MS	239,368	718,104	11/01/2013	09/01/2023
120111-BM-0	BUILDING MATERIALS CORP OF AME CORPORATE			2	3FE	8,691,250	102.7500	8,810,813	8,575,000	8,666,934	0	(13,300)	0	0	5.375	5.159	MN	58,894	460,906	02/11/2015	11/15/2024
12015U-A@-0	Bulab Holdings, Inc. Senior Note			4	2	1,000,000	97.3600	973,576	1,000,000	1,000,000	0	0	0	0	3.390	3.390	MS	8,852	33,900	09/27/2012	09/27/2024
120569-AA-6	BUNGE LIMITED CORPORATE				2FE	8,235,130	100.8300	8,066,560	8,000,000	8,044,544	0	(179,805)	0	0	5.900	3.600	AO	118,000	472,000	12/03/2015	04/01/2017
12189L-AP-6	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1FE	9,021,121	114.8400	8,383,649	7,300,000	9,009,407	0	(11,714)	0	0	5.150	3.739	MS	125,317	0	09/09/2016	09/01/2043
12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1FE	17,498,809	112.4700	17,022,940	15,135,000	17,469,911	0	(28,898)	0	0	4.900	3.959	AO	185,404	493,308	06/21/2016	04/01/2044
12189L-AW-1	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1FE	4,853,420	101.4100	5,273,351	5,200,000	4,859,054	0	5,634	0	0	4.150	4.565	AO	53,950	215,800	01/08/2016	04/01/2045
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES				1FE	10,123,782	127.2400	13,748,389	10,805,000	10,410,020	0	29,282	0	0	7.000	7.563	JD	33,616	756,350	05/16/2002	12/15/2025
12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES				1FE	22,108,085	137.2800	30,614,813	22,301,000	22,108,646	0	40	0	0	7.250	7.313	FA	673,676	1,616,823	09/25/2000	08/01/2097
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES				1FE	1,636,352	129.3500	2,139,499	1,654,000	1,643,234	0	633	0	0	6.875	6.960	JD	9,476	113,713	12/04/1997	12/01/2027
12189T-AK-0	BURLINGTON NORTH SANTA F CORPORATE				1FE	7,557,546	128.5600	8,182,589	6,365,000	7,153,763	0	(43,062)	0	0	7.082	5.673	MN	60,103	450,769	03/24/2004	05/13/2029
12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES				1FE	5,072,550	127.6500	6,382,360	5,000,000	5,045,844	0	(2,412)	0	0	6.750	6.638	MS	99,375	337,500	03/23/1999	03/15/2029
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES				1FE	4,841,399	142.2300	5,767,382	4,055,000	4,606,701	0	(25,007)	0	0	7.950	6.429	FA	121,785	322,373	11/14/2003	08/15/2030
122014-AH-6	BURLINGTON RESOURCES INC DEBENTURES	LS			2FE	5,627,300	130.1300	6,506,600	5,000,000	5,335,825	0	(29,361)	0	0	8.200	7.103	MS	120,722	410,000	03/16/2001	03/15/2025
122014-AL-7	BURLINGTON RESOURCES INC CORPORATE				2FE	2,299,980	125.7500	2,515,000	2,000,000	2,199,362	0	(10,733)	0	0	7.375	6.195	MS	49,167	147,500	09/29/2003	03/01/2029
12365*-AB-0	Butler Machinery Company Senior Note				2	7,500,000	104.1900	7,814,468	7,500,000	7,500,000	0	0	0	0	4.750	4.750	JD	12,865	356,250	12/18/2013	12/18/2023
124857-AJ-2	CBS CORP CORPORATE			2	2FE	13,790,044	99.2700	12,567,455	12,660,000	13,701,815	0	(22,846)	0	0	4.850	4.309	JJ	307,005	614,010	10/31/2012	07/01/2042
124857-AK-9	CBS CORP CORPORATE			2	2FE	464,278	100.5600	502,790	500,000	464,864	0	543	0	0	4.900	5.392	FA	9,256	24,500	12/07/2015	08/15/2044
1248EP-AY-9	CCO HLDGS LLC CAP CORP CORPORATE			2	3FE	1,447,500	103.5000	1,552,500	1,500,000	1,464,220	0	5,102	0	0	5.250	5.741	MS	19,906	78,750	06/21/2013	09/30/2022
1248EP-AZ-6	CCO HLDGS LLC CAP CORP CORPORATE	LS		2	3FE	1,908,000	102.7500	2,055,000	2,000,000	1,936,061	0	8,475	0	0	5.125	5.751	FA	38,722	102,500	06/10/2013	02/15/2023
12505B-AC-4	CBRE SERVICES INC CORPORATE			2	2FE	3,349,500	103.0900	3,401,904	3,300,000	3,341,129	0	(4,161)	0	0	5.250	5.056	MS	51,013	173,250	12/09/2014	03/15/2025
12513G-BA-6	CDW LLC FINANCE CORPORATE			2	3FE	7,844,090	102.2500	7,876,318	7,703,000	7,823,794	0	(13,138)	0	0	5.500	5.241	JD	35,305	423,665	06/08/2015	12/01/2024
125152-AC-2	CE GENERATION LLC SECURED			4	4FE	3,206,476	93.5000	3,023,257	3,233,430	3,219,695	0	4,989	0	0	7.416	7.769	JD	10,657	239,791	11/01/2013	12/15/2018
12519*-AA-7	CED Alamo 5, LLC Debt in a Project			4	2	4,906,331	101.4800	4,979,028	4,906,331	4,906,331	0	0	0	0	4.530	4.529	JD	617	230,283	12/17/2015	12/31/2040
12527G-AA-1	CF INDUSTRIES INC CORPORATE				3FE	2,338,354	105.2600	2,105,280	2,000,000	2,107,531	0	(78,204)	0	0	6.875	2.737	MN	22,917	137,500	12/18/2013	05/01/2018
12527G-AE-3	CF INDUSTRIES INC CORPORATE				3FE	466,532	82.5300	412,655	500,000	467,048	0	484	0	0	5.375	5.862	MS	7,913	26,875	12/07/2015	03/15/2044
12527G-AF-0	CF INDUSTRIES INC CORPORATE				3FE	1,417,176	85.0000	1,227,400	1,444,000	1,418,083	0	681	0	0	5.150	5.308	MS	21,897	64,993	04/01/2016	03/15/2034
12541W-A#-7	CH Robinson Worldwide Inc Senior Note				1	8,457,225	103.0300	8,688,738	8,432,881	8,456,499	0	(726)	0	0	4.600	4.575	FA	133,614	367,146	04/01/2016	08/29/2033
12541W-A*-1	CH Robinson Worldwide Inc Senior Note				1	5,000,000	102.7400	5,136,959	5,000,000	5,000,000	0	0	0	0	3.970	3.970	FA	68,372	198,500	08/27/2013	08/28/2023
12541W-A@-9	CH Robinson Worldwide Inc Senior Note				1	16,543,355	102.7100	15,406,496	15,000,000	16,340,250	0	(93,018)	0	0	4.260	3.326	FA	220,100	639,000	12/03/2014	08/28/2028
12542R-E#-3	CHS Inc. Senior Series J Note			4	2	10,000,000	101.9100	10,190,912	10,000,000	10,000,000	0	0	0	0	5.780	5.820	FMAN	85,094	578,000	02/08/2008	02/08/2018
12542R-F*-6	CHS Inc. Senior Note			4	2	35,280,000	101.9900	35,981,481	35,280,000	35,280,000	0	0	0	0	4.000	4.019	FMAN	148,960	1,411,200	11/23/2010	11/23/2020
12542R-F@-4	CHS Inc. Sr. Unsecured Notes				2	10,616,196	102.4700	10,246,900	10,000,000	10,247,515	0	(96,262)	0	0	4.080	3.020	JD	24,933	408,000	01/01/2013	06/10/2019
12542R-H#-0	CHS Inc. Senior Note			4	2	5,998,321	102.7800	6,162,981	5,996,593	5,997,899	0	(422)	0	0	6.180	6.148	AO	89,559	370,589	04/01/2016	10/04/2017
12542R-H@-2	CHS Inc. Senior Note				2	15,100,000	97.5600	14,732,207	15,100,000	15,100,000	0	0	0	0	3.800	3.818	JAJO	125,917	573,800	07/12/2013	07/14/2025
12543D-AQ-3	CHS COMMUNITY HEALTH SYS CORPORATE	LS		2	5FE	2,919,375	76.0300	2,052,810	2,700,000	2,774,232	0	(61,773)	0	0	7.125	4.176	JJ	88,706	192,375	10/27/2014	07/15/2020
000000-00-0	CHS COMMUNITY HEALTH SYS CHS CMNTY HLTH			4	3FE	2,536,391	98.2300	2,492,386	2,537,182	2,536,666	0	134	0	0	17.008	4.213	MJSD	6,187	65,913	03/09/2015	12/31/2018
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BK LN			4	3Z	4,919,450	96.4500	4,739,301	4,913,922	4,916,505	0	92	0	0	16.582	4.008	MJSD	16,322	126,554	05/18/2015	01/27/2021
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BK LN			4	3Z	2,673,653	96.6600	2,581,350	2,670,648	2,671,992	0	(57)	0	0	15.383	3.752	MJSD	7,837	62,061	05/18/2015	12/31/2019
125509-BH-1	CIGNA CORP CORPORATE				2FE	7,005,600	115.9600	8,116,857	7,000,000	7,004,136	0	(120)	0	0	6.150	6.144	MN	55,008	430,500	11/07/2006	11/15/2036
125509-BK-4	CIGNA CORP CORPORATE				2FE	6,266,484	104.3300	7,824,900	7,500,000	7,278,053	0	166,128	0	0	6.350	8.980	MS	140,229	476,250	10/28/2008	03/15/2018

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
125509-BQ-1	CIGNA CORP CORPORATE			2	2FE	895,028	114.9500	862,120	750,000	893,045	0	(1,982)	0	0	5.875	4.551	MS	12,974	22,031	05/24/2016	03/15/2041
125509-BT-5	CIGNA CORP CORPORATE			2	2FE	4,171,673	111.4000	4,089,556	3,671,000	4,165,105	0	(6,568)	0	0	5.375	4.468	FA	74,542	98,658	05/24/2016	02/15/2042
125581-GH-5	CIT GROUP INC CORPORATE				3FE	154,780	105.5000	149,810	142,000	146,766	0	(2,119)	0	0	5.500	3.836	FA	2,950	7,810	01/01/2013	02/15/2019
125581-GL-6	CIT GROUP INC CORPORATE				3FE	74,900	103.6200	72,538	70,000	71,218	0	(973)	0	0	5.250	3.756	MS	1,082	3,675	01/01/2013	03/15/2018
12572Q-AE-5	CME Group Inc CORPORATE				1FE	503,308	102.0400	510,200	500,000	502,827	0	(452)	0	0	3.000	2.891	MS	4,417	15,000	12/07/2015	09/15/2022
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,239,470	114.2600	2,570,783	2,250,000	2,241,702	0	260	0	0	6.400	6.435	AO	30,400	144,000	09/22/2003	10/15/2033
126408-BL-6	CSX CORP DEBENTURES				2FE	5,673,945	102.1200	5,243,816	5,135,000	5,186,736	0	(155,195)	0	0	7.900	4.766	MN	67,611	405,665	10/20/2015	05/01/2017
126408-BP-7	CSX CORP DEBENTURES				2FE	16,715,836	129.2800	21,332,091	16,500,000	16,625,623	0	(8,165)	0	0	7.250	7.142	MN	199,375	1,196,250	09/24/1997	05/01/2027
126408-GS-6	CSX CORP NOTES				2FE	3,969,507	124.6400	4,050,732	3,250,000	3,887,039	0	(14,561)	0	0	6.220	4.812	AO	34,253	202,150	07/14/2010	04/30/2040
126408-GT-4	CSX CORP CORPORATE			2	2FE	5,555,149	103.7300	5,707,445	5,502,000	5,525,669	0	(6,059)	0	0	3.700	3.571	AO	34,494	203,574	10/21/2011	10/30/2020
126408-GU-1	CSX CORP CORPORATE			2	2FE	10,591,955	114.8000	10,147,869	8,840,000	10,447,674	0	(38,390)	0	0	5.500	4.274	AO	102,642	486,200	01/01/2013	04/15/2041
126408-GW-7	CSX CORP CORPORATE			2	2FE	16,729,842	104.0900	17,255,182	16,577,000	16,722,898	0	(3,119)	0	0	4.750	4.689	MN	67,805	787,408	11/19/2015	05/30/2042
126408-GX-5	CSX CORP CORPORATE			2	2FE	19,459,736	101.0900	20,520,863	20,300,000	19,477,501	0	15,788	0	0	4.400	4.669	MS	297,733	893,200	11/18/2015	03/01/2043
126408-HA-4	CSX CORP CORPORATE			2	2FE	24,588,623	98.0000	26,322,907	26,860,000	24,611,439	0	20,075	0	0	4.500	4.996	FA	503,625	1,208,700	12/07/2015	08/01/2054
126408-HC-0	CSX CORP CORPORATE			2	2FE	18,008,762	89.9300	18,525,539	20,600,000	18,036,417	0	27,655	0	0	3.950	4.692	MN	135,617	813,700	02/11/2016	05/01/2050
126410-LK-3	CSX TRANSPORTATION CORP				2FE	4,643,447	123.1100	5,325,816	4,326,000	4,426,630	0	(25,065)	0	0	9.750	8.932	JD	18,746	421,785	08/23/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION CORP				2FE	4,336,022	138.7500	5,827,626	4,200,000	4,324,034	0	(1,453)	0	0	7.875	7.613	MN	42,263	330,750	08/23/2004	05/15/2043
12641L-BU-6	CSX CORP NOTES				2FE	14,682,225	124.3000	19,266,810	15,500,000	14,963,653	0	27,276	0	0	6.800	7.236	JD	87,833	1,054,000	05/14/1999	12/01/2028
12646R-AB-1	CST BRANDS INC CORPORATE	LS		2	3FE	6,192,125	103.2500	6,633,813	6,425,000	6,254,035	0	21,877	0	0	5.000	5.501	MN	53,542	321,250	10/23/2014	05/01/2023
126650-BX-7	CVS HEALTH CORP CORPORATE			2	2FE	2,945,655	116.7400	3,327,176	2,850,000	2,946,274	0	(1,692)	0	0	5.750	5.475	MN	20,940	163,875	04/01/2016	05/15/2041
126650-CB-4	CVS HEALTH CORP CORPORATE			2	2FE	8,390,508	100.8800	8,473,626	8,400,000	8,396,147	0	1,901	0	0	2.250	2.274	JD	13,650	189,000	12/02/2013	12/05/2018
126650-CD-0	CVS HEALTH CORP CORPORATE			2	2FE	10,255,004	113.3100	10,698,589	9,442,000	10,235,197	0	(15,502)	0	0	5.300	4.733	JD	36,142	500,426	11/19/2015	12/05/2043
126650-CL-2	CVS HEALTH CORP CORPORATE			2	2FE	247,485	103.1600	257,900	250,000	247,786	0	213	0	0	3.875	3.998	JJ	4,332	9,688	07/13/2015	07/20/2025
126650-CN-8	CVS HEALTH CORP CORPORATE	LS		2	2FE	36,336,712	111.4400	37,814,301	33,931,000	36,293,296	0	(40,195)	0	0	5.125	4.677	JJ	777,703	1,738,964	12/16/2015	07/20/2045
12681#-AC-1	Cabela's Incorporated Senior Note			4	2	2,377,143	102.6600	2,440,459	2,377,143	2,377,143	0	0	0	0	7.200	7.197	JJ	78,446	171,154	01/16/2008	01/16/2018
12682#-AA-4	CV Project Entity, LLC Debt in a Project				2	7,500,000	100.3200	7,523,602	7,500,000	7,500,000	0	0	0	0	3.580	3.596	MJSD	746	268,500	01/15/2015	01/15/2020
12682#-AB-2	CV Project Entity, LLC Debt in a Project			4	2	923,768	100.0000	923,768	923,768	923,768	0	0	0	0	2.520	2.625	JAJO	65	18,791	10/31/2016	01/15/2020
127097-B#-9	Cabot Oil & Gas Corp Series D Senior Not				2	6,402,000	105.8000	6,773,365	6,402,000	6,402,000	0	0	0	0	6.440	6.440	JJ	188,966	412,289	07/16/2008	07/16/2018
127097-C*-2	Cabot Oil & Gas Corp Series E Senior Not				2	2,328,000	111.1000	2,586,498	2,328,000	2,328,000	0	0	0	0	6.540	6.540	JJ	69,782	152,251	07/16/2008	07/16/2020
127097-D#-7	Cabot Oil & Gas Corp Senior Note				2	20,000,000	112.7300	22,546,343	20,000,000	20,000,000	0	0	0	0	5.800	5.800	JJ	534,889	1,160,000	12/30/2010	01/15/2026
127097-D*-1	Cabot Oil & Gas Corp Senior Note				2	20,000,000	107.9300	21,586,691	20,000,000	20,000,000	0	0	0	0	5.420	5.420	JJ	499,844	1,084,000	12/30/2010	01/15/2021
127097-D@-9	Cabot Oil & Gas Corp SENIOR NOTE				2	15,000,000	109.9200	16,487,607	15,000,000	15,000,000	0	0	0	0	5.590	5.590	JJ	386,642	838,500	12/30/2010	01/15/2023
12806*-AH-4	Caithness Long Island, LLC Series H Seni			4	2FE	12,166,966	109.7900	13,358,089	12,166,966	12,166,966	0	0	0	0	5.710	5.709	JJ	320,349	694,734	01/15/2009	01/15/2032
130572-AA-8	California Ridge Wind Energy Senior Secu			4	2FE	42,053,589	115.8200	48,708,133	42,053,589	42,053,589	0	0	0	0	6.250	6.298	MJSD	7,301	2,628,349	04/27/2012	06/30/2032
131347-BY-1	CALPINE CORP CORPORATE			2	3FE	30,510	104.2500	28,148	27,000	28,088	0	(653)	0	0	7.875	5.157	JJ	980	2,366	01/01/2013	01/15/2023
13342B-AE-5	Cameron International Corp CORPORATE			2	1FE	5,081,489	103.3900	5,298,563	5,125,000	5,103,138	0	4,332	0	0	4.500	4.607	JD	19,219	230,625	05/25/2011	06/01/2021
13342B-AF-2	Cameron International Corp CORPORATE			2	1FE	14,165,558	113.1100	12,442,430	11,000,000	13,894,909	0	(69,289)	0	0	5.950	4.196	JD	54,542	654,500	10/31/2012	06/01/2041
134429-AV-1	CAMPBELL SOUP CO CORPORATE				1FE	6,481,215	100.7900	6,551,480	6,500,000	6,498,360	0	2,874	0	0	3.050	3.096	JJ	91,415	198,250	06/30/2010	07/15/2017
14040*-AA-1	Capital Power US Financing LP Senior Not				2Z	1,000,000	105.5700	1,055,719	1,000,000	1,000,000	0	0	0	0	5.210	5.210	JD	2,316	52,100	06/15/2011	06/15/2021
14040H-AR-6	CAPITAL ONE FINANCIAL CORP CORPORATE				2FE	5,058,876	103.5700	4,505,382	4,350,000	4,507,385	0	(220,307)	0	0	6.750	1.569	MS	86,456	293,625	06/16/2014	09/15/2017
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE				2FE	2,789,430	99.0600	2,971,836	3,000,000	2,854,243	0	20,402	0	0	3.375	4.285	FA	38,250	101,250	08/26/2013	02/15/2023
140420-NK-2	CAPITAL ONE BANK USA NA CORPORATE			2	2FE	38,410,510	100.2400	38,542,934	38,450,000	38,429,691	0	7,702	0	0	2.300	2.322	JD	63,870	884,350	06/09/2014	06/05/2019
14149#-AG-4	Cardinal Glass Industries Senior Note				2	13,714,000	101.7700	13,956,246	13,714,000	13,714,000	0	0	0	0	3.750	3.750	JAJO	89,998	514,275	07/28/2015	07/28/2022
14149Y-AW-8	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	3,295,621	98.8200	3,261,143	3,300,000	3,295,838	0	76	0	0	4.600	4.608	MS	44,697	151,800	03/08/2013	03/15/2043
14149Y-AX-6	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	2,238,895	99.9000	2,225,763	2,228,000	2,230,762	0	(2,266)	0	0	1.700	1.595	MS	11,152	37,876	04/25/2013	03/15/2018
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	3,816,087	100.9000	3,930,199	3,895,000	3,841,950	0	7,527	0	0	3.200	3.445	MS	36,700	124,640	05/29/2013	03/15/2023
14149Y-BB-3	CARDINAL HEALTH INC WAS CARDIN CORPORATE	LS		2	2FE	1,264,177	99.1300	1,191,545	1,202,000	1,262,229	0	(1,160)	0	0	4.500	4.190	MN	6,912	54,090	04/27/2015	11/15/2044
141781-AC-8	Cargill Inc NOTES 144A				1FE	7,035,165	122.6400	7,787,767	6,350,000	6,729,342	0	(31,462)	0	0	7.375	6.468	AO	117,078	468,313	08/21/2002	10/01/2025
141781-AE-4	Cargill Inc SENIOR NOTES 144A				1FE	6,288,114	124.6500	6,837,217	5,485,000	5,952,542	0	(34,272)	0	0	7.500	6.307	MS	137,125	411,375	09/09/2002	09/01/2026
141781-AT-1	Cargill Inc NOTES				1FE	9,502,500	118.4100	11,840,800	10,000,000	9,608,668	0	11,939	0	0	6.125	6.504	AO	122,500	612,500	06/09/2004	04/19/2034
141781-AY-0	Cargill Inc CORPORATE				1FE	21,479,271	106.4600	20,812,930	19,550,000	20,709,298	0	(236,098)	0	0	4.307	2.853	MN	109,930	842,019	03/14/2016	05/14/2021
141781-BB-9	Cargill Inc CORPORATE			2	1FE	4,608,090	102.1100	4,594,770	4,500,000	4,560,066	0	(11,180)	0	0	3.300	3.006	MS	49,500	148,500	06/15/2012	03/01/2022
141781-BC-7	Cargill Inc CORPORATE	LS			1FE	32,097,594	95.8000	33,454,113	34,919,000	32,246,866	0	52,368	0	0	4.100	4.608	MN	238,613	1,431,679	04/01/2016	11/01/2042
141781-BF-0	Cargill Inc CORPORATE				1FE	4,409,056	107.3100	4,912,496	4,578,000	4,411,510	0	2,428	0	0	4.760	4.997	MN	23,002	217,913	11/23/2015	11/23/2045
141781-G*-9	Cargill Inc SRNT				1FE	58,338,259	131.7800	65,891,139	50,000,000	54,430,352	0	(406,755)	0	0	8.930	7.462	JD	272,861	4,465,000	07/01/2001	12/09/2024
144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTGAGE				1FE	3,955,236	123.4600	4,582,765	3,712,000	3,905,666	0	(7,137)	0	0	6.125	5.631	MS	66,945	227,360	04/27/2015	09/15/2033
144141-CY-2	DUKE ENERGY PROGRESS INC CORPORATE				1FE	3,843,109	129.2300	4,975,509	3,850,000	3,843,729	0	127	0	0	6.300	6.313	AO	60,638	242,550	03/10/2008	04/01/2038

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
144141-DB-1	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	894,288	99.4300	822,288	827,000	891,651	0	(1,582)	0	0	4.100	3.620	MN	4,333	33,907	04/27/2015	05/15/2042
144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	6,072,692	99.9900	5,654,321	5,655,000	6,068,390	0	(4,215)	0	0	4.100	3.653	MS	68,268	133,250	10/18/2016	03/15/2043
147446-AR-9	CASE NEW HOLLAND INC CORPORATE				3FE	1,871,788	105.1200	1,739,819	1,655,000	1,720,107	0	(68,804)	0	0	7.875	3.472	JD	10,861	130,331	11/06/2014	12/01/2017
147528-E@-8	Casey's General Stores Inc Senior Note				2	38,810,000	108.0300	41,926,429	38,810,000	38,810,000	0	0	0	0	5.220	5.220	FA	799,098	2,025,882	08/09/2010	08/10/2020
147528-F*-9	Casey's General Stores Inc Senior Note			4	2	6,750,000	100.3500	6,773,853	6,750,000	6,750,000	0	0	0	0	3.750	3.750	JD	9,844	253,125	12/17/2013	12/18/2028
149123-AZ-4	CATERPILLAR INC DEBENTURES				1FE	10,000,000	122.1600	12,216,200	10,000,000	10,000,000	0	0	0	0	9.375	9.375	MS	276,042	937,500	03/15/1991	03/15/2021
149123-BE-0	CATERPILLAR INC DEBENTURES			2	1FE	12,011,232	128.9100	15,427,590	11,968,000	11,993,424	0	(1,603)	0	0	7.375	7.344	MS	294,213	882,640	04/21/1998	03/01/2097
149123-BF-7	CATERPILLAR INC NOTES				1FE	2,773,440	122.9500	3,504,075	2,850,000	2,799,589	0	2,661	0	0	6.625	6.844	JJ	87,064	188,813	05/16/2002	07/15/2028
149123-BJ-9	CATERPILLAR INC DEBENTURES				1FE	9,183,840	127.1700	11,444,940	9,000,000	9,131,801	0	(6,118)	0	0	7.300	7.124	MN	109,500	657,000	12/01/2005	05/01/2031
149123-BK-6	CATERPILLAR INC BONDS				1FE	21,259,209	134.9000	22,663,032	16,800,000	20,884,298	0	(87,321)	0	0	6.950	5.159	MN	194,600	1,167,600	06/13/2012	05/01/2042
149123-BL-4	CATERPILLAR INC CORPORATE				1FE	225,032	114.8000	214,675	187,000	222,891	0	(1,291)	0	0	5.300	3.851	MS	2,918	9,911	04/27/2015	09/15/2035
149123-BS-9	CATERPILLAR INC CORPORATE	LS			1FE	55,044,966	115.7000	55,938,533	48,350,000	54,496,087	0	(146,978)	0	0	5.200	4.336	MN	237,452	2,514,200	12/04/2013	05/27/2041
149123-CB-5	CATERPILLAR INC CORP				1FE	10,778,213	96.0800	9,872,467	10,275,000	10,774,237	0	(3,977)	0	0	3.803	3.514	FA	147,620	10,458	08/31/2016	08/15/2042
149123-CC-3	CATERPILLAR INC CORPORATE			2	1FE	609,887	102.7600	616,584	600,000	608,734	0	(1,076)	0	0	3.400	3.170	MN	2,607	20,400	12/07/2015	05/15/2024
149123-CD-1	CATERPILLAR INC CORPORATE	LS		2	1FE	20,910,419	104.3600	21,886,378	20,972,000	20,913,473	0	910	0	0	4.300	4.316	MN	115,229	901,796	04/27/2015	05/15/2044
149123-CE-9	CATERPILLAR INC CORPORATE			2	1FE	1,802,234	106.6300	1,743,361	1,635,000	1,800,370	0	(1,103)	0	0	4.750	4.250	MN	9,924	77,663	04/27/2015	05/15/2064
14912L-6P-1	CATERPILLAR FINL SVCS CORP CORPORATE	LS			1FE	9,997,700	99.9600	9,995,800	10,000,000	9,998,612	0	912	0	0	1.500	1.512	FA	53,333	74,167	02/22/2016	02/23/2018
14912L-6Q-9	CATERPILLAR FINL SVCS CORP CORP FLOATER	LS			1FE	10,000,000	100.5000	10,049,920	10,000,000	10,000,000	0	0	0	0	1.620	1.588	FMAN	17,548	105,859	02/22/2016	02/23/2018
149162-B@-7	Dignity Health Senior Secured Notes Seri				1	3,010,602	105.1800	2,839,966	2,700,000	2,762,392	0	(42,899)	0	0	6.450	4.696	JJ	87,075	174,150	06/09/2010	05/15/2018
150191-AJ-3	CEDAR FAIR L.P. CORP PUB	LS		2	4FE	1,100,923	103.0000	1,082,530	1,051,000	1,096,265	0	(4,657)	0	0	5.375	4.470	JD	4,708	56,491	05/09/2016	06/01/2024
151020-AK-0	Celgene Corporation CORPORATE				2FE	1,852,702	100.6100	1,866,340	1,855,000	1,854,218	0	462	0	0	2.300	2.326	FA	17,777	42,665	08/01/2013	08/15/2018
151020-AM-6	Celgene Corporation CORPORATE			2	2FE	3,317,225	97.9100	3,007,854	3,072,000	3,309,302	0	(4,744)	0	0	4.625	4.145	MN	18,155	142,080	04/27/2015	05/15/2044
151020-AR-5	Celgene Corporation CORPORATE	LS			2FE	477,210	102.5600	482,027	470,000	476,285	0	(924)	0	0	3.550	3.287	FA	6,303	16,824	01/29/2016	08/15/2022
151020-AU-8	Celgene Corporation CORPORATE	LS		2	2FE	13,683,536	103.9700	14,280,692	13,735,000	13,684,664	0	793	0	0	5.000	5.024	FA	259,439	692,473	12/07/2015	08/15/2045
151378-AA-0	Centennial Pipeline LLC Senior Note			4	2	4,320,000	113.1600	4,888,469	4,320,000	4,320,000	0	0	0	0	8.070	8.150	MJSD	968	348,624	05/04/2001	03/31/2024
151378-AC-6	Centennial Pipeline LLC Senior Note			4	2	1,200,000	113.0400	1,356,448	1,200,000	1,200,000	0	0	0	0	7.990	8.068	MJSD	266	95,880	06/28/2001	03/31/2024
151378-AD-4	Centennial Pipeline LLC Senior Note			4	2	920,000	113.3400	1,042,712	920,000	920,000	0	0	0	0	7.870	7.946	MJSD	201	72,404	08/23/2001	03/31/2024
151378-AE-2	Centennial Pipeline LLC Senior Note			4	2	700,000	114.6600	802,584	700,000	700,000	0	0	0	0	8.090	8.173	MJSD	157	56,630	11/01/2001	03/31/2024
151378-AF-9	Centennial Pipeline LLC Senior Note			4	2	500,000	112.1500	560,751	500,000	500,000	0	0	0	0	7.920	8.000	MJSD	110	39,600	11/16/2001	03/31/2024
151378-AG-7	Centennial Pipeline LLC Senior Note			4	2	1,180,000	113.7300	1,341,977	1,180,000	1,180,000	0	0	0	0	8.060	8.142	MJSD	264	95,108	12/10/2001	03/31/2024
151378-AH-5	Centennial Pipeline LLC Senior Note			4	2	1,200,000	112.8800	1,354,542	1,200,000	1,200,000	0	0	0	0	7.940	8.020	MJSD	265	95,280	01/25/2002	03/31/2024
151378-AJ-1	Centennial Pipeline LLC Senior Note - Se			4	2	1,700,000	113.9600	1,937,365	1,700,000	1,700,000	0	0	0	0	8.230	8.316	MJSD	389	139,910	03/04/2002	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT			4	2FE	4,414,277	117.5300	5,188,205	4,414,277	4,414,277	0	0	0	0	8.200	8.275	MJSD	1,005	361,971	03/30/2001	09/30/2023
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE				2FE	2,255,815	120.6000	3,979,859	3,300,000	2,335,314	0	13,538	0	0	6.625	9.983	MN	36,438	218,625	10/28/2008	11/01/2037
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE			2	2FE	1,505,076	113.1400	1,357,722	1,200,000	1,480,578	0	(6,819)	0	0	5.850	4.266	JJ	32,370	70,200	03/04/2013	01/15/2041
15189X-AD-0	CENTERPOINT ENERGY CORPORATE				1FE	23,490,123	133.1600	29,961,203	22,500,000	23,249,987	0	(26,147)	0	0	6.950	6.607	MS	460,438	1,563,750	02/13/2004	03/15/2033
15189X-AM-0	CENTERPOINT ENERGY CORPORATE			2	1FE	25,449,652	94.0700	25,155,665	26,742,000	25,532,364	0	25,897	0	0	3.550	3.823	FA	395,559	949,341	09/17/2015	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY CORPORATE			2	1FE	9,720,218	108.6400	10,488,960	9,655,000	9,722,126	0	(136)	0	0	4.500	4.451	AO	108,619	404,438	12/19/2016	04/01/2044
15189X-AP-3	CENTERPOINT ENERGY CORPORATE			2	1FE	10,025,900	97.6200	9,762,000	10,000,000	10,023,165	0	(2,735)	0	0	1.850	1.792	JD	15,417	99,181	06/21/2016	06/01/2021
15189Y-AD-8	CENTERPOINT ENERGY CORPORATE				2FE	1,545,555	113.5900	1,448,260	1,275,000	1,526,478	0	(7,388)	0	0	6.250	4.719	FA	33,203	79,688	04/16/2014	02/01/2037
15189Y-AE-6	CENTERPOINT ENERGY CORPORATE				2FE	5,950,260	105.1400	6,308,100	6,000,000	5,990,766	0	5,916	0	0	6.000	6.112	MN	46,000	360,000	05/12/2008	05/15/2018
152320-AB-3	Centinela Solar Energy, LLC Senior Note			4	2FE	9,260,000	110.9600	10,275,386	9,260,000	9,260,000	0	0	0	0	5.650	5.689	FMAN	45,052	523,190	09/13/2012	05/31/2034
15642@-AC-4	Centric Group, LLC Senior Note				1	0	0.0000	0	0	0	0	0	0	0	3.600	0.000	MJSD	0	357,319	12/14/2012	12/14/2022
15642@-AE-0	Centric Group, LLC Senior Note				1	0	0.0000	0	0	0	0	0	0	0	3.850	0.000	JAJO	0	540,926	04/09/2013	04/09/2025
156686-AJ-6	CENTURY TEL ENTERPRISES INC SENIOR NOTES				3FE	10,523,515	96.3800	10,136,723	10,518,000	10,519,991	0	(241)	0	0	7.200	7.196	JD	63,108	757,296	09/25/2000	12/01/2025
15672W-AE-4	CEQUEL COMMUNICATIONS HOLDING CORPORATE			2	5FE	1,810,000	101.7500	2,035,000	2,000,000	1,856,323	0	23,601	0	0	5.125	6.859	JD	4,556	102,500	12/16/2014	12/15/2021
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten			4	1	1,642,495	90.0100	1,478,392	1,642,495	1,642,495	0	0	0	0	4.468	4.509	MON	4,281	73,387	10/10/2014	01/10/2041
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not			4	1	21,304,055	99.7400	21,247,993	21,304,055	21,304,055	0	0	0	0	4.470	4.511	MON	55,550	952,291	03/26/2015	03/10/2045
161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE			2	3FE	1,130,663	115.6100	1,156,079	1,000,000	1,130,506	0	(157)	0	0	6.484	5.563	AO	12,248	0	12/06/2016	10/23/2045
16524R-AE-3	ACCESS MIDSTREAM PARTNERS LP CORPORATE			2	2FE	113,138	102.7800	107,920	105,000	108,263	0	(1,306)	0	0	6.125	4.693	JJ	2,966	6,431	01/01/2013	07/15/2022
165303-D@-4	Chesapeake Utilities Corp Senior Note			4	1	1,795,156	107.3500	1,717,565	1,600,000	1,725,383	0	(26,544)	0	0	5.500	1.962	JAJO	19,311	88,000	03/01/2014	10/12/2020
165303-F*-4	Chesapeake Utilities Corp Senior Note			4	1	5,486,699	105.1000	5,255,097	5,000,000	5,395,163	0	(45,149)	0	0	3.880	2.742	MN	24,789	194,000	12/03/2014	05/15/2029
16619#-AA-3	Chester S V C Partnership SR NT			4	2	435,791	114.5300	426,823	372,670	390,420	0	(4,121)	0	0	10.480	8.053	MON	1,193	39,056	12/01/1999	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT			4	2	42,148	108.5300	45,743	42,148	42,148	0	0	0	0	7.050	7.152	MON	99	3,021	02/21/2004	11/01/2020
166764-AB-6	CHEVRON CORP CORPORATE			2	1FE	572,586	98.1400	588,815	600,000	581,981	0	2,746	0	0	2.355	2.910	JD	1,021	14,130	06/10/2013	12/05/2022
166764-AH-3	CHEVRON CORP CORPORATE			2	1FE	29,493,004	102.4300	30,175,142	29,460,000	29,480,224	0	(3,435)	0	0	3.191	3.177	JD	18,279	940,069	07/25/2013	06/24/2023
169905-AD-8	CHOICE HOTELS CORPORATE				2FE	2,911,330	107.7500	2,991,140	2,776,000	2,852,353	0	(18,687)	0	0	5.700	4.868	FA	54,063	158,232	08/13/2013	08/28/2020

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	
		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
169905-AE-6	CHOICE HOTELS CORP				2FE	12,035,656	106.7500	12,282,655	11,506,000	11,872,057	0	(56,453)	0	0	5.750	5.079	JJ	330,798	661,595	11/21/2014	07/01/2022
171232-AQ-4	CHUBB CORPORATION CORPORATE				1FE	66,664,715	124.7400	77,658,888	62,259,000	66,338,572	0	(128,692)	0	0	6.000	5.423	MN	518,825	3,735,540	01/25/2016	05/11/2037
171232-AS-0	CHUBB CORPORATION CORPORATE				1FE	11,406,966	131.7300	12,744,877	9,675,000	11,242,956	0	(45,903)	0	0	6.500	5.172	MN	80,356	628,875	11/24/2015	05/15/2038
171484-AB-4	CHURCHILL DOWNS INC CORPORATE	LS		2	3FE	2,598,700	103.7500	2,593,750	2,500,000	2,597,255	0	(1,445)	0	0	5.375	3.955	JD	5,972	0	12/15/2016	12/15/2021
172441-AX-5	Cinemark USA, Inc. CORP			2	4FE	2,060,000	103.0000	2,060,000	2,000,000	2,057,895	0	(2,105)	0	0	5.125	4.320	JD	4,556	51,250	10/31/2016	12/15/2022
172441-AZ-0	Cinemark USA, Inc. CORPORATE			2	4FE	4,368,750	101.2500	4,556,250	4,500,000	4,391,832	0	13,763	0	0	4.875	5.321	JD	18,281	219,375	06/16/2015	06/01/2023
17248R-AJ-5	AT&T MOBILITY LLC SENIOR NOTES				2FE	7,530,117	125.1400	9,385,230	7,500,000	7,522,890	0	(853)	0	0	7.125	7.091	JD	23,750	534,375	08/28/2002	12/15/2031
17252M-AH-3	CINTAS CORP NO 2 NT CORPORATE				1FE	2,036,979	104.0600	1,789,815	1,720,000	1,771,130	0	(54,359)	0	0	6.125	2.814	JD	8,779	105,350	10/21/2011	12/01/2017
17275R-AD-4	CISCO SYSTEMS INC CORPORATE				1FE	6,507,255	127.2800	6,363,800	5,000,000	6,365,037	0	(37,707)	0	0	5.900	4.024	FA	111,444	295,000	01/01/2013	02/15/2039
17275R-AE-2	CISCO SYSTEMS INC CORPORATE	C			1FE	52,902,669	106.9000	55,733,879	52,137,000	52,341,886	0	(91,488)	0	0	4.950	4.750	FA	974,962	2,580,782	01/19/2010	02/15/2019
17275R-AF-9	CISCO SYSTEMS INC CORPORATE	LS			1FE	18,221,093	121.8200	22,780,265	18,700,000	18,272,366	0	8,833	0	0	5.500	5.679	JJ	474,253	1,028,500	11/09/2009	01/15/2040
17275R-AH-5	CISCO SYSTEMS INC CORPORATE				1FE	6,606,603	106.9800	7,060,746	6,600,000	6,602,097	0	(669)	0	0	4.450	4.438	JJ	135,428	293,700	12/17/2009	01/15/2020
17275R-AV-4	CISCO SYSTEMS INC CORPORATE				1FE	8,553,818	101.9300	8,766,152	8,600,000	8,563,059	0	6,114	0	0	3.000	3.086	JD	11,467	258,000	06/10/2015	06/15/2022
17275R-AZ-5	CISCO SYSTEMS INC CORP FLOATER	LS			1FE	50,000,000	100.5100	50,255,501	50,000,000	50,000,000	0	0	0	0	1.511	1.488	FMAN	86,056	480,967	02/22/2016	02/21/2018
17275R-BA-9	CISCO SYSTEMS INC CORPORATE	LS			1FE	25,000,000	100.0700	25,016,998	25,000,000	25,000,000	0	0	0	0	1.400	1.400	FA	119,583	173,056	02/22/2016	02/28/2018
17275R-BD-3	CISCO SYSTEMS INC CORPORATE				1FE	209,597	99.7800	209,547	210,000	209,658	0	62	0	0	2.200	2.241	FA	1,579	2,284	02/22/2016	02/28/2021
17275R-BE-1	CISCO SYSTEMS INC CORPORATE				1FE	15,529,490	99.2200	15,433,982	15,555,000	15,532,002	0	2,512	0	0	2.600	2.626	FA	138,180	199,968	02/22/2016	02/28/2023
17275R-BJ-0	CISCO SYSTEMS INC CORPORATE			2	1FE	19,477,273	97.6000	19,011,818	19,480,000	19,477,215	0	(58)	0	0	1.850	1.853	MS	101,107	0	09/13/2016	09/20/2021
172967-AS-0	CITIGROUP INC NOTES				2FE	3,653,838	129.3100	4,771,642	3,690,000	3,653,598	0	9	0	0	6.875	6.943	FA	95,838	253,688	02/17/1998	02/15/2098
172967-DR-9	CITIGROUP INC CORPORATE				2FE	16,566,950	115.8400	18,465,534	15,940,000	16,531,700	0	(18,095)	0	0	6.125	5.792	FA	341,714	976,325	04/27/2015	08/25/2036
172967-EP-2	CITIGROUP INC CORPORATE				2FE	105,173	126.8800	97,694	77,000	103,910	0	(763)	0	0	6.875	4.336	MS	1,706	5,294	04/27/2015	03/05/2038
172967-EW-7	CITIGROUP INC CORPORATE				2FE	3,471,130	148.5900	3,274,999	2,204,000	3,419,156	0	(31,522)	0	0	8.125	4.286	JJ	82,573	179,075	04/27/2015	07/15/2039
172967-FX-4	CITIGROUP INC CORPORATE				2FE	9,852,670	118.4800	9,397,627	7,932,000	9,826,219	0	(24,495)	0	0	5.875	4.307	JJ	195,463	247,161	09/19/2016	01/30/2042
172967-HA-2	CITIGROUP INC CORPORATE	LS			2FE	3,792,627	127.3600	3,683,396	2,892,000	3,765,803	0	(16,200)	0	0	6.675	4.680	MS	57,912	193,041	04/27/2015	09/13/2043
172967-JU-6	CITIGROUP INC CORPORATE				2FE	4,019,738	105.4000	4,083,382	3,874,000	4,019,346	0	(389)	0	0	4.650	4.417	JJ	75,559	40,641	12/05/2016	07/30/2045
172967-JW-2	CITIGROUP INC CORPORATE				2FE	9,997,400	100.2900	10,029,301	10,000,000	9,998,531	0	856	0	0	2.150	2.159	JJ	90,181	215,000	07/23/2015	07/30/2018
17453B-AJ-0	FRONTIER COMMUNICATIONS SENIOR NOTES				4FE	11,408,281	84.6200	9,520,313	11,250,000	11,377,171	0	(4,423)	0	0	9.000	8.857	FA	382,500	1,012,500	12/18/2013	08/15/2031
17453B-AS-0	FRONTIER COMMUNICATIONS CORPORATE				3FE	243,600	81.7500	196,200	240,000	242,925	0	(188)	0	0	7.875	7.698	JJ	8,715	18,900	01/01/2013	01/15/2027
17453B-AW-1	FRONTIER COMMUNICATIONS CORPORATE	LS			3FE	5,306,120	105.7500	5,147,910	4,868,000	5,062,187	0	(81,303)	0	0	7.125	5.182	MS	102,127	346,845	11/01/2013	03/15/2019
178002-A@-0	City National Bancshares Corpo Senior No			4	6Z	3,662,880	89.0400	4,452,183	5,000,000	4,452,183	(149,982)	135,233	0	0	5.000	8.568	MJSD	64,583	190,278	02/21/2007	02/21/2022
17858P-AA-9	CITY OF HOPE CORPORATE				1FE	83,447	117.9900	79,641	67,500	82,938	0	(306)	0	0	5.623	4.195	MN	485	3,796	04/27/2015	11/15/2043
18055#-AK-8	Clarion Lion Prop Fd Hldg, L.P Senior No				2	12,000,000	106.1700	12,740,009	12,000,000	12,000,000	0	0	0	0	5.840	5.840	JD	31,147	700,800	06/15/2007	06/15/2019
18055#-AQ-5	Clarion Lion Prop Fd Hldg, L.P Senior No				2	18,050,000	101.8700	18,386,931	18,050,000	18,050,000	0	0	0	0	4.150	4.150	JJ	374,538	749,075	07/01/2014	07/01/2021
185508-AG-3	Cleco Power LLC CORPORATE				2FE	10,729,340	121.1900	10,907,190	9,000,000	10,635,120	0	(36,361)	0	0	6.000	4.723	JD	45,000	540,000	04/23/2014	12/01/2040
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE				2FE	9,947,200	111.0300	11,103,220	10,000,000	9,955,699	0	1,121	0	0	5.950	5.988	JD	26,444	595,000	12/04/2006	12/15/2036
186108-CF-1	CLEVELAND ELECTRIC ILLUM CO CORPORATE				2FE	5,405,934	100.9100	5,249,193	5,202,000	5,240,709	0	(153,837)	0	0	5.700	2.666	AO	74,129	296,514	12/03/2015	04/01/2017
191216-AF-7	COCA COLA CO DEBENTURES				1FE	5,592,620	145.7900	8,018,395	5,500,000	5,592,389	0	(27)	0	0	7.375	7.252	JJ	171,264	405,625	12/22/2000	07/29/2093
191216-AV-2	COCA COLA CO CORPORATE				1FE	665,477	104.3500	678,249	650,000	659,892	0	(1,953)	0	0	3.300	2.948	MS	7,150	21,450	01/17/2014	09/01/2021
191216-AZ-3	COCA COLA CO CORPORATE				1FE	5,377,978	98.6800	5,328,612	5,400,000	5,385,100	0	2,157	0	0	2.500	2.548	AO	33,750	135,000	12/07/2015	04/01/2023
191216-BE-9	COCA COLA CO CORPORATE				1FE	26,868,663	102.7600	27,600,261	26,860,000	26,866,139	0	(803)	0	0	3.200	3.196	MN	143,253	859,520	10/30/2013	11/01/2023
191219-AP-9	Coca Cola Enterprises Inc DEBENTURES				1FE	16,063,326	127.4600	18,265,303	14,330,000	14,955,108	0	(98,969)	0	0	8.500	7.446	FA	507,521	1,218,050	11/07/2000	02/01/2022
191219-AQ-7	Coca Cola Enterprises Inc DEBENTURES				1FE	5,685,130	127.1500	6,357,700	5,000,000	5,281,391	0	(39,308)	0	0	8.000	6.790	MS	117,778	400,000	09/25/2000	09/15/2022
191219-AW-4	Coca Cola Enterprises Inc CORPORATE				1FE	1,742,490	128.8200	1,932,330	1,500,000	1,664,530	0	(12,456)	0	0	7.000	5.528	AO	26,250	105,000	08/04/2009	10/01/2026
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES				1FE	13,115,124	129.8100	17,020,818	13,112,000	13,112,904	0	(69)	0	0	6.700	6.698	AO	185,462	878,504	04/23/1998	10/15/2036
191219-AY-0	Coca Cola Enterprises Inc DEBENTURES				1FE	2,536,796	128.5200	2,943,108	2,290,000	2,457,355	0	(12,433)	0	0	6.950	5.949	MN	20,336	159,155	08/04/2009	11/15/2026
191219-BB-9	Coca Cola Enterprises Inc DEBENTURES				1FE	25,768,438	103.3900	26,547,450	25,677,000	25,680,202	0	(8,808)	0	0	7.125	7.087	FA	762,286	1,829,486	09/25/2000	08/01/2017
191219-BC-7	Coca Cola Enterprises Inc DEBENTURES				1FE	16,733,238	130.8300	22,918,192	17,517,000	16,854,063	0	12,362	0	0	6.750	7.093	JJ	545,217	1,182,398	05/16/2002	01/15/2038
191219-BD-5	Coca Cola Enterprises Inc CORPORATE				1FE	144,467	137.2000	137,197	100,000	144,391	0	(44)	0	0	7.000	4.816	MN	894	7,000	04/27/2015	05/15/2098
191219-BE-3	Coca Cola Enterprises Inc DEBENTURES				1FE	32,138,081	128.3500	42,803,725	33,350,000	32,544,706	0	41,369	0	0	6.750	7.050	MS	662,831	2,251,125	03/20/2001	09/15/2028
191219-BW-3	Coca Cola Enterprises Inc CORPORATE				1FE	1,633,203	105.1100	1,734,348	1,650,000	1,644,764	0	1,809	0	0	4.500	4.628	FA	28,050	74,250	08/04/2009	08/15/2019
191219-F@-8	Coca Cola Enterprises Inc SENIOR NOTE				1	518,862	108.4300	405,535	374,000	400,316	0	(23,674)	0	0	9.660	2.978	MN	6,021	36,128	09/01/2011	01/29/2018
19416Q-DY-3	COLGATE PALMOLIVE CO CORPORATE				1FE	1,108,733	100.3100	1,128,510	1,125,000	1,116,546	0	1,604	0	0	2.450	2.615	MN	3,522	27,563	11/03/2011	11/15/2021
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE				1FE	1,955,420	99.4200	1,988,320	2,000,000	1,964,449	0	6,114	0	0	2.300	2.659	MN	7,411	46,000	06/30/2015	05/03/2022
19416Q-EA-4	COLGATE PALMOLIVE CO CORPORATE				1FE	3,988,336	96.0000	4,223,824	4,400,000	4,122,308	0	40,877	0	0	1.950	3.096	FA	35,750	85,800	08/02/2013	02/01/2023
19416Q-EC-0	COLGATE PALMOLIVE CO CORPORATE				1FE	4,455,900	96.4200	4,821,250	5,000,000	4,624,496	0	52,229	0	0	2.100	3.429	MN	17,500	105,000	08/19/2013	05/01/2023
19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE	LS			1FE	35,310,714	103.1500	36,145,164	35,040,000	35,306,526	0	(3,757)	0	0	4.000	3.954	FA	529,493	1,366,529	03/30/2016	08/15/2045
195869-AG-7	Colonial Pipeline Co. CORPORATE				1FE	14,190,383	130.1000	12,646,225	9,720,000	13,465,557	0	(171,867)	0	0	7.630	4.191	MN	63,863	741,636	06/20/2012	04/15/2032

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
195869-AM-4	Colonial Pipeline Co. CORPORATE			2	1FE	8,629,846	100.3300	8,678,546	8,650,000	8,641,168	0	2,064	0	0	3.500	3.528	AO	63,914	302,750	10/15/2010	10/15/2020
195869-AN-2	Colonial Pipeline Co. CORPORATE			2	1FE	10,826,660	94.7700	10,415,531	10,990,000	10,836,876	0	3,076	0	0	4.200	4.288	AO	97,445	461,580	06/06/2013	04/15/2043
195869-AP-7	Colonial Pipeline Co. CORPORATE	LS		2	1FE	16,454,790	98.2400	16,209,930	16,500,000	16,459,051	0	3,957	0	0	3.750	3.783	AO	154,688	634,219	09/16/2015	10/01/2025
19612*-AD-2	Colonial Williamsburg Found. Series A Se				2	9,543,510	108.3900	9,769,715	9,013,526	9,312,925	0	(99,524)	0	0	5.500	4.230	JD	1,377	495,744	08/19/2014	11/03/2019
19612*-AE-0	Colonial Williamsburg Found. Series B Se				2	4,960,771	112.4600	4,907,247	4,363,358	4,781,131	0	(77,804)	0	0	5.700	3.531	JD	691	248,711	08/19/2014	11/03/2021
196522-AE-6	COLORADO INTST GAS CO CORPORATE				2FE	12,735,569	102.3100	13,761,099	13,450,000	12,754,279	0	5,705	0	0	6.850	7.274	JD	40,948	921,325	10/28/2008	06/15/2037
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES				4FE	1,441,925	108.8800	1,491,588	1,370,000	1,427,704	0	(4,863)	0	0	7.690	7.020	JD	4,682	105,353	11/01/2013	06/15/2025
19770#-AA-2	Columbia Holdings Inc. Senior Secured			4	3	3,292,295	98.7500	3,038,515	3,076,864	3,076,864	0	0	0	(92,036)	5.750	5.882	MJSD	17,692	187,846	08/25/2015	08/25/2021
199575-AT-8	COLUMBUS STHN PWR CO CORPORATE				2FE	2,129,828	122.2300	2,077,890	1,700,000	2,113,756	0	(16,072)	0	0	6.600	4.469	MS	37,400	112,200	01/20/2016	03/01/2033
20030N-AC-5	COMCAST CORP COMPANY GUARNT	LS			1FE	16,197,846	134.1900	17,001,999	12,670,000	15,856,586	0	(127,924)	0	0	7.050	4.797	MS	263,008	893,235	04/27/2015	03/15/2033
20030N-AF-8	COMCAST CORP BOND				1FE	291,586	119.5200	280,860	235,000	288,376	0	(1,943)	0	0	5.650	3.911	JD	590	13,278	04/27/2015	06/15/2035
20030N-AK-7	COMCAST CORP CORPORATE				1FE	9,941,797	128.0600	12,613,693	9,850,000	9,939,678	0	(3,391)	0	0	6.500	6.406	MN	81,810	640,250	04/27/2015	11/15/2035
20030N-AM-3	COMCAST CORP CORPORATE				1FE	10,978,019	129.1200	11,537,672	8,936,000	10,886,829	0	(44,249)	0	0	6.450	4.712	MS	169,710	498,295	07/06/2016	03/15/2037
20030N-AP-6	COMCAST CORP CORPORATE				1FE	3,328,830	100.1400	3,004,320	3,000,000	3,002,015	0	(54,145)	0	0	6.500	4.631	JJ	89,917	195,000	02/09/2010	01/15/2017
20030N-AV-3	COMCAST CORP CORPORATE	LS			1FE	13,224,078	136.3900	15,480,401	11,350,000	13,127,891	0	(53,526)	0	0	6.950	5.588	FA	298,001	788,825	04/27/2015	08/15/2037
20030N-AX-9	COMCAST CORP CORPORATE				1FE	1,009,589	128.0500	962,936	752,000	997,828	0	(7,091)	0	0	6.400	4.091	MN	6,150	48,128	04/27/2015	05/15/2038
20030N-AY-7	COMCAST CORP CORPORATE				1FE	1,557,010	130.4600	1,487,206	1,140,000	1,539,567	0	(10,593)	0	0	6.550	4.141	JJ	37,335	74,670	04/27/2015	07/01/2039
20030N-AZ-4	COMCAST CORP CORPORATE	LS			1FE	338,551	109.2500	327,738	300,000	327,304	0	(10,556)	0	0	5.700	1.952	JJ	8,550	17,100	12/07/2015	07/01/2019
20030N-BB-6	COMCAST CORP CORPORATE				1FE	1,667,160	130.2500	1,628,138	1,250,000	1,637,904	0	(9,664)	0	0	6.400	4.275	MS	26,667	80,000	04/27/2015	03/01/2040
20030N-BE-0	COMCAST CORP CORPORATE				1FE	618,991	104.1100	574,698	552,000	616,609	0	(1,451)	0	0	4.650	3.920	JJ	11,836	25,668	04/27/2015	07/15/2042
20030N-BG-5	COMCAST CORP CORPORATE				1FE	109,829	103.0500	103,046	100,000	109,490	0	(207)	0	0	4.500	3.915	JJ	2,075	4,500	04/27/2015	01/15/2043
20030N-BH-3	COMCAST CORP CORPORATE	LS			1FE	1,112,582	104.0700	1,077,088	1,035,000	1,107,218	0	(3,257)	0	0	4.250	3.670	JJ	20,283	43,988	04/27/2015	01/15/2033
20030N-BK-6	COMCAST CORP CORPORATE	LS			1FE	902,583	107.2500	847,295	790,000	898,910	0	(2,217)	0	0	4.750	3.920	MS	12,508	37,525	04/27/2015	03/01/2044
20030N-BM-2	COMCAST CORP CORPORATE	LS		2	1FE	2,117,402	102.1500	2,004,132	1,962,000	2,107,401	0	(6,046)	0	0	4.200	3.615	FA	31,130	82,404	04/27/2015	08/15/2034
20030N-BN-0	COMCAST CORP CORPORATE			2	1FE	305,276	100.6000	301,811	300,000	304,756	0	(489)	0	0	3.375	3.158	FA	3,825	10,125	12/07/2015	08/15/2025
20030N-BQ-3	COMCAST CORP CORPORATE			2	1FE	1,551,053	104.8300	1,572,402	1,500,000	1,550,122	0	(892)	0	0	4.600	4.392	FA	26,067	69,000	12/07/2015	08/15/2045
200339-DW-6	COMERICA BK CORPORATE				1FE	299,061	99.8400	299,523	300,000	299,272	0	200	0	0	2.500	2.574	JD	604	7,500	12/07/2015	06/02/2020
20047#-AA-7	Comm-Works Invt Hldg Co, LLC Senior Secu			4	4	699,105	100.8000	704,696	699,105	699,105	0	0	0	0	6.500	6.553	MJSD	2,020	47,162	06/15/2015	06/15/2020
20047#-AB-5	Comm-Works Invt Hldg Co, LLC Sr. Secured			4	4	2,575,800	100.8000	2,596,401	2,575,800	2,575,800	0	0	0	0	6.500	6.626	MON	1,860	150,914	05/03/2016	06/15/2020
201615-CY-5	COMMERCIAL CREDIT GROUP NOTES				2FE	25,371,338	125.4500	28,439,968	22,670,000	24,055,450	0	(124,744)	0	0	7.875	6.875	FA	743,859	1,785,263	09/25/2000	02/01/2025
202795-HG-8	COMMONWEALTH EDISON SECURED				1FE	995,640	120.1800	1,201,825	1,000,000	996,747	0	116	0	0	5.875	5.906	FA	24,479	58,750	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CORPORATE				1FE	15,476,350	122.8500	15,355,925	12,500,000	15,174,790	0	(69,966)	0	0	5.900	4.257	MS	217,153	590,000	12/07/2016	03/15/2036
202795-HS-2	COMMONWEALTH EDISON CORPORATE				1FE	1,628,799	103.2900	2,065,728	2,000,000	1,958,108	0	54,530	0	0	6.150	9.260	MS	36,217	123,000	10/28/2008	09/15/2017
202795-HT-0	COMMONWEALTH EDISON CORPORATE				1FE	10,520,246	131.2300	10,262,147	7,820,000	10,217,558	0	(69,556)	0	0	6.450	4.234	JJ	232,580	504,390	04/13/2012	01/15/2038
202795-JB-7	COMMONWEALTH EDISON CORPORATE			2	1FE	1,082,547	107.6900	1,009,089	937,000	1,077,343	0	(3,147)	0	0	4.600	3.700	FA	16,283	43,102	04/27/2015	08/15/2043
202795-JD-3	COMMONWEALTH EDISON CORPORATE			2	1FE	13,559,770	110.1500	14,828,810	13,462,000	13,556,973	0	(1,130)	0	0	4.700	4.652	JJ	291,751	609,214	12/19/2016	01/15/2044
202795-JF-8	COMMONWEALTH EDISON CORPORATE			2	1FE	4,465,000	94.0500	4,199,239	4,465,000	4,465,000	0	0	0	0	3.700	3.700	MS	55,068	165,205	02/23/2015	03/01/2045
202795-JJ-0	COMMONWEALTH EDISON CORPORATE			2	1FE	1,778,383	93.9800	1,682,174	1,790,000	1,778,451	0	68	0	0	3.650	3.686	JD	2,904	30,490	06/20/2016	06/15/2046
20364#-AA-2	Community Development Ventures SRNT			4	4Z	0	99.2800	337,290	339,725	(444)	0	(444)	0	0	5.250	8,888.000	MS	5,945	4,459	08/20/1998	09/30/2019
20449E-EE-2	COMPASS BANK CORPORATE				2FE	1,651,532	101.1700	1,676,370	1,657,000	1,653,551	0	259	0	0	5.900	5.928	AO	24,441	97,763	03/14/2006	04/01/2026
20451N-AE-1	Compass Minerals International CORPORATE	LS		2	4FE	2,017,500	95.5000	1,910,000	2,000,000	2,014,964	0	(1,662)	0	0	4.875	4.753	JJ	44,958	97,500	05/26/2015	07/15/2024
205887-AC-6	CONAGRA FOODS INC SUB NOTES				2FE	13,000,000	122.4100	15,912,780	13,000,000	13,000,000	0	0	0	0	9.750	9.750	MS	422,500	1,267,500	03/05/1991	03/01/2021
205887-AF-9	CONAGRA FOODS INC SENIOR NOTES				2FE	8,943,750	120.6200	10,855,440	9,000,000	8,966,822	0	2,187	0	0	7.125	7.176	AO	160,313	641,250	09/30/1996	10/01/2026
205887-AX-0	CONAGRA FOODS INC NOTES				2FE	15,907,203	133.1100	18,549,017	13,935,000	15,334,725	0	(60,406)	0	0	8.250	7.082	MS	338,504	1,149,638	04/06/2004	09/15/2030
205887-BD-3	CONAGRA FOODS INC CORPORATE				2FE	18,879,714	101.9500	19,970,202	19,589,000	19,544,670	0	89,165	0	0	5.819	6.314	JD	50,662	1,139,884	06/21/2007	06/15/2017
205887-BS-0	CONAGRA FOODS INC CORPORATE			2	2FE	888,111	91.9000	918,980	1,000,000	890,138	0	1,880	0	0	4.650	5.444	JJ	20,150	46,500	12/07/2015	01/25/2043
20605P-AC-5	CONCHO RESOURCES INC CORPORATE			2	3FE	33,000	103.4700	31,041	30,000	30,995	0	(536)	0	0	6.500	4.506	JJ	899	1,950	01/01/2013	01/15/2022
20714@-AB-9	Conex International LLC Term A			4	6Z	3	0.0000	0	8,163,174	0	0	0	0	0	0.000	8,888.000	FMAN	0	0	08/08/2008	08/08/2013
20714@-AC-7	Conex International LLC Revolver			4	6Z	1	0.0000	0	269,130	0	0	0	0	0	0.000	8,888.000	MON	0	0	03/24/2009	08/08/2013
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	10,429,499	126.9900	12,806,538	10,085,000	10,386,627	0	(8,737)	0	0	6.350	6.078	JD	53,366	640,398	04/27/2015	06/01/2036
207597-EE-1	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	5,976,060	107.2000	6,432,000	6,000,000	5,993,513	0	2,722	0	0	5.500	5.553	FA	137,500	330,000	02/09/2009	02/01/2019
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1FE	635,000	102.8600	653,155	635,000	635,000	0	0	0	0	4.300	4.300	AO	5,764	27,305	04/14/2014	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1FE	5,165,117	100.6200	5,347,873	5,315,000	5,167,763	0	2,598	0	0	4.150	4.320	JD	18,381	220,573	11/13/2015	06/01/2045
208251-AE-8	CONOCO INC SENIOR NOTES				2FE	25,461,477	125.7600	28,295,055	22,500,000	24,953,875	0	(150,256)	0	0	6.950	5.645	AO	330,125	1,563,750	12/07/2015	04/15/2029
20825C-AF-1	Conocophillips COMPANY GUARNT	LS			2FE	456,798	115.2900	420,805	365,000	450,399	0	(3,852)	0	0	5.900	3.901	AO	4,546	21,535	04/27/2015	10/15/2032
20825C-AP-9	Conocophillips CORPORATE				2FE	10,111,911	117.6700	9,596,184	8,155,000	9,931,449	0	(51,676)	0	0	5.900	4.308	MN	61,480	481,145	04/01/2016	05/15/2038
20825C-AQ-7	Conocophillips CORPORATE	LS			2FE	13,126,007	126.5900	14,088,357	11,129,000	12,985,980	0	(45,989)	0	0	6.500	5.198	FA	301,410	683,605	04/01/2016	02/01/2039

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
20826F-AC-0	CONOCOPHILLIPS CO CORPORATE	LS		2	1FE	659,627	99.4700	613,735	617,000	658,236	0	(832)	0	0	4.300	3.900	MN	3,390	26,531	04/27/2015	11/15/2044
20826F-AF-3	CONOCOPHILLIPS CO CORPORATE			2	1FE	760,515	97.7400	695,939	712,000	757,441	0	(1,847)	0	0	4.150	3.650	MN	3,776	29,548	04/27/2015	11/15/2034
20826F-AG-1	CONOCOPHILLIPS CO CORPORATE			2	1FE	486,616	98.9900	494,950	500,000	487,900	0	1,212	0	0	3.350	3.688	MN	2,140	16,750	12/07/2015	05/15/2025
209111-ED-1	CONS EDISON CO OF NY DEBENTURES				1FE	2,765,825	109.0100	2,725,275	2,500,000	2,723,899	0	(9,171)	0	0	5.100	4.333	JD	5,667	127,500	01/06/2012	06/15/2033
209111-EF-6	CONS EDISON CO OF NY CORPORATE				1FE	6,502,345	116.1100	7,228,097	6,225,000	6,461,262	0	(9,245)	0	0	5.700	5.344	FA	147,844	354,825	01/06/2012	02/01/2034
209111-EH-2	CONS EDISON CO OF NY CORPORATE				1FE	2,071,360	114.8600	2,297,234	2,000,000	2,061,264	0	(2,028)	0	0	5.300	5.040	MS	35,333	106,000	06/01/2011	03/01/2035
209111-EL-3	CONS EDISON CO OF NY CORPORATE				1FE	8,525,845	121.2800	10,308,630	8,500,000	8,520,250	0	(585)	0	0	5.850	5.828	MS	146,413	497,250	03/06/2006	03/15/2036
209111-EM-1	CONS EDISON CO OF NY CORPORATE				1FE	3,064,830	125.5900	3,767,682	3,000,000	3,055,777	0	(1,480)	0	0	6.200	6.036	JD	8,267	186,000	07/17/2009	06/15/2036
209111-EQ-2	CONS EDISON CO OF NY CORPORATE				1FE	8,451,676	119.3500	7,817,359	6,550,000	8,221,356	0	(54,979)	0	0	5.700	3.853	JD	31,113	373,350	08/21/2012	12/01/2036
209111-ES-8	CONS EDISON CO OF NY CORPORATE				1FE	754,444	128.8900	839,056	651,000	742,413	0	(2,436)	0	0	6.300	5.183	FA	15,494	41,013	06/15/2011	08/15/2037
209111-ET-6	CONS EDISON CO OF NY CORPORATE				1FE	2,576,422	105.0300	2,542,704	2,421,000	2,500,944	0	(47,933)	0	0	5.850	3.120	AO	35,407	100,064	04/01/2016	04/01/2018
209111-EU-3	CONS EDISON CO OF NY CORPORATE				1FE	16,975,428	135.2700	16,729,822	12,368,000	16,464,297	0	(115,466)	0	0	6.750	4.346	AO	208,710	834,840	03/28/2012	04/01/2038
209111-EV-1	CONS EDISON CO OF NY CORPORATE				1FE	2,464,893	110.1000	2,295,595	2,085,000	2,178,005	0	(45,417)	0	0	7.125	4.662	JD	12,380	148,556	09/22/2009	12/01/2018
209111-EX-7	CONS EDISON CO OF NY CORPORATE				1FE	10,219,540	110.0400	9,903,599	9,000,000	9,336,658	0	(138,688)	0	0	6.650	4.870	AO	149,625	598,500	08/10/2009	04/01/2019
209111-EY-5	CONS EDISON CO OF NY CORPORATE				1FE	37,625,190	117.7500	41,660,819	35,382,000	37,396,016	0	(50,822)	0	0	5.500	5.063	JD	162,168	1,946,010	04/27/2015	12/01/2039
209111-FA-6	CONS EDISON CO OF NY CORPORATE				1FE	18,447,926	121.0900	19,941,200	16,468,000	18,275,611	0	(41,107)	0	0	5.700	4.900	JD	41,719	938,676	04/01/2016	06/15/2040
209111-FB-4	CONS EDISON CO OF NY CORPORATE				1FE	6,811,164	100.2700	6,883,419	6,865,000	6,813,210	0	1,085	0	0	4.200	4.248	MS	84,897	288,330	12/07/2015	03/15/2042
209111-FC-2	CONS EDISON CO OF NY CORPORATE			2	1FE	1,049,418	96.7900	1,047,223	1,082,000	1,049,038	0	(217)	0	0	3.950	4.137	MS	14,246	11,534	12/19/2016	03/01/2043
209111-FD-0	CONS EDISON CO OF NY CORPORATE	LS		2	1FE	1,205,393	104.1100	1,126,471	1,082,000	1,201,161	0	(2,546)	0	0	4.450	3.790	MS	14,177	48,149	04/27/2015	03/15/2044
209111-FE-8	CONS EDISON CO OF NY CORPORATE			2	1FE	903,629	101.5800	914,184	900,000	903,210	0	(381)	0	0	3.300	3.245	JD	2,475	29,700	12/07/2015	12/01/2024
209111-FF-5	CONS EDISON CO OF NY CORPORATE			2	1FE	2,278,114	105.0800	2,313,861	2,202,000	2,276,643	0	(852)	0	0	4.625	4.435	JD	8,487	101,843	12/07/2015	12/01/2054
209111-FH-1	CONS EDISON CO OF NY CORPORATE			2	1FE	8,575,129	95.4100	8,203,644	8,598,000	8,575,269	0	139	0	0	3.850	3.865	JD	14,712	163,672	11/09/2016	06/15/2046
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr				2Z	14,120,000	107.6400	15,198,128	14,120,000	14,120,000	0	0	0	0	4.820	4.820	JD	35,920	680,584	12/12/2013	12/12/2023
21017#-AB-9	Consolidated Terminals, LLC Debt in Infr				2Z	4,500,000	108.8400	4,897,852	4,500,000	4,500,000	0	0	0	0	4.930	4.930	JD	11,709	221,850	12/12/2013	12/12/2025
21036P-AF-5	CONSTELLATION BRANDS INC CORPORATE	LS			2FE	3,424,600	102.0000	3,121,200	3,060,000	3,117,090	0	(151,554)	0	0	7.250	2.177	MN	28,348	221,850	06/05/2015	05/15/2017
21036P-AH-1	CONSTELLATION BRANDS INC CORPORATE				2FE	2,431,250	112.7800	2,537,640	2,250,000	2,366,742	0	(18,779)	0	0	6.000	4.881	MN	22,500	135,000	06/25/2013	05/01/2022
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE				2FE	7,784,375	103.6900	8,813,565	8,500,000	7,989,301	0	65,995	0	0	4.250	5.381	MN	60,208	361,250	09/13/2013	05/01/2023
210371-AF-7	CONSTELLATION ENERGY GROUP NOTES				2FE	19,357,460	131.6400	22,377,949	17,000,000	18,743,548	0	(66,235)	0	0	7.600	6.522	AO	323,000	1,292,000	05/11/2004	04/01/2032
210518-AT-3	Consumers Energy SENIOR NOTES				1FE	4,893,985	105.4700	5,237,491	4,966,000	4,957,846	0	5,965	0	0	6.875	7.012	MS	113,804	341,413	10/01/1998	03/01/2018
210518-CP-9	Consumers Energy CORPORATE				1FE	548,939	118.7300	653,026	550,000	549,135	0	23	0	0	5.800	5.813	MS	9,393	31,900	08/08/2005	09/15/2035
210518-CU-8	Consumers Energy CORPORATE	LS		2	1FE	31,621,594	98.3500	31,217,527	31,742,000	31,632,116	0	6,133	0	0	3.950	3.969	MN	160,209	1,194,559	10/17/2016	05/15/2043
210518-CV-6	Consumers Energy CORPORATE			2	1FE	3,359,004	103.0400	3,400,353	3,300,000	3,348,865	0	(6,828)	0	0	3.375	3.117	FA	42,075	111,375	06/29/2015	08/15/2023
210518-CX-2	Consumers Energy CORPORATE			2	1FE	9,832,299	99.9200	9,357,040	9,365,000	9,830,815	0	(1,542)	0	0	4.350	4.108	FA	136,924	251,539	06/22/2016	08/31/2064
210518-CY-0	Consumers Energy CORPORATE			2	1FE	13,234,627	103.1900	13,081,929	12,677,000	13,229,104	0	(5,245)	0	0	4.100	3.839	MN	66,413	436,599	06/30/2016	11/15/2045
210518-CZ-7	Consumers Energy CORPORATE			2	1FE	4,705,149	88.2800	4,811,374	5,450,000	4,705,768	0	619	0	0	3.250	4.045	FA	69,374	0	12/12/2016	08/15/2046
211666@-AA-2	Continental Mills, Inc. Senior Note			4	3	2,000,000	104.0600	2,081,242	2,000,000	2,000,000	0	0	0	0	6.180	5.719	MJSD	10,300	123,600	09/02/2005	09/01/2020
21246#-AL-0	Convenience Store Investments Senior Not			4	2	4,518,041	108.7000	4,911,010	4,518,041	4,518,041	0	0	0	0	5.970	6.013	FMAN	27,722	269,727	11/26/2007	11/24/2019
21246#-AM-8	Convenience Store Investments Series J S			4	2	17,134,272	110.8400	18,991,715	17,134,272	17,134,272	0	0	0	0	5.800	5.841	FMAN	102,139	993,788	11/06/2009	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S			4	2	12,833,597	110.3300	14,159,528	12,833,597	12,833,597	0	0	0	0	5.550	5.588	FMAN	73,205	712,265	02/24/2010	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S			4	2	5,825,852	105.1800	6,127,520	5,825,852	5,825,852	0	0	0	0	4.260	4.282	FMAN	25,508	248,181	09/14/2010	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec			4	2	841,877	102.5200	863,063	841,877	841,877	0	0	0	0	3.750	3.767	FMAN	3,245	31,570	01/31/2012	11/24/2023
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
21246#-AT-3	Convenience Store Investments Senior Not			4	2	12,044,812	105.1200	12,506,784	11,898,091	12,038,804	0	(6,008)	0	0	4.360	4.224	FMAN	53,317	489,057	03/15/2016	02/24/2034
217020-B#-2	Coorstek, Inc Series F Senior Note			4	2	5,150,000	108.2800	5,576,287	5,150,000	5,150,000	0	0	0	0	6.000	5.998	FA	103,858	309,000	08/31/2010	08/31/2021
217020-B@-4	Coorstek, Inc Senior Series E Note			4	2	17,366,667	103.6900	18,007,325	17,366,667	17,366,667	0	0	0	0	6.800	6.799	JD	85,290	1,180,933	06/06/2008	06/05/2018
217020-C#-1	Coorstek, Inc Senior Note			4	2	50,000,000	103.5600	51,782,131	50,000,000	50,000,000	0	0	0	0	4.900	4.900	JD	111,944	2,450,000	12/22/2014	12/22/2026
217020-C*-5	Coorstek, Inc Senior Note			4	2	61,140,000	105.8000	64,684,256	61,140,000	61,140,000	0	0	0	0	5.150	5.149	JJ	1,574,355	3,148,710	07/01/2011	07/01/2024
217020-C@-3	Coorstek, Inc Senior Note			4	2	5,000,000	100.8100	5,040,369	5,000,000	5,000,000	0	0	0	0	3.700	3.699	JJ	83,250	185,000	07/19/2013	07/19/2021
217204-A*-7	Copart, Inc Senior Secured Note				2	6,000,000	103.8000	6,228,099	6,000,000	6,000,000	0	0	0	0	4.070	4.070	MJSD	18,993	244,200	12/03/2014	12/03/2024
217204-A@-5	Copart, Inc Senior Secured Note				2	500,000	104.1600	520,797	500,000	500,000	0	0	0	0	4.190	4.190	MJSD	1,629	20,950	12/03/2014	12/03/2026
21871@-AA-8	CoreSite, L.P Sr. Unsecured Note				2	17,000,000	99.2700	16,876,620	17,000,000	17,000,000	0	0	0	0	4.190	4.190	JD	31,658	356,150	06/15/2016	06/15/2023
219350-AC-9	Corning Inc DEBENTURES	LS			2FE	12,054,680	123.3000	27,126,220	22,000,000	16,497,509	0	737,500	0	0	8.875	16.665	FA	737,611	1,952,500	06/13/2000	08/15/2021
22053*-AH-3	Cortez Capital Corp. Senior Note	LS			2	15,060,000	100.1000	15,074,760	15,060,000	15,060,000	0	0	0	0	2.360	2.360	JD	18,758	355,416	07/15/2014	12/12/2017
22056*-AA-5	Cortez Expansion Capital Corp. Senior Un				2	6,620,000	102.8400	6,808,231	6,620,000	6,620,000	0	0	0	0	4.570	4.570	MJSD	840	302,534	09/30/2015	09/30/2025
22160K-AH-8	COSTCO WHOLESALE CORP CORPORATE				1FE	2,224,652	99.0900	2,180,046	2,200,000	2,221,257	0	(3,432)	0	0	2.250	2.050	FA	18,700	49,500	02/09/2016	02/15/2022
224044-AN-7	COX COMMUNICATIONS INC CORPORATE				2FE	2,009,488	113.6800	2,159,882	1,900,000	1,971,567	0	(4,092)	0	0	6.800	6.335	FA	53,833	129,200	10/07/2003	08/01/2028
224044-BT-3	COX COMMUNICATIONS INC CORPORATE				2FE	6,982,570	107.9200	7,554,681	7,000,000	6,983,963	0	307	0	0	6.950	6.970	JD	40,542	486,500	05/29/2008	06/01/2038

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
224044-BY-2	COX COMMUNICATIONS INC CORPORATE				2FE	7,223,477	87.0500	7,398,910	8,500,000	7,245,590	0	18,262	0	0	4.700	5.736	JD	17,756	399,500	04/02/2013	12/15/2042
224044-CA-3	COX COMMUNICATIONS INC CORPORATE	LS		2	2FE	7,814,727	93.9500	8,309,700	8,845,000	7,932,113	0	117,386	0	0	2.950	4.399	JD	725	260,928	06/20/2013	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC CORPORATE			2	2FE	12,077,217	84.5800	12,560,576	14,850,000	12,135,333	0	38,761	0	0	4.500	5.796	JD	1,856	668,250	06/06/2013	06/30/2043
22704*-AA-1	Croda, Inc. Senior Gtd Note				2	5,619,487	110.0700	5,503,280	5,000,000	5,363,977	0	(110,458)	0	0	5.940	3.425	JJ	126,225	297,000	08/19/2014	01/28/2020
228047-A*-7	Crowley Holdings, Inc. Sr. Secured			4	3	8,772,000	89.2500	7,829,121	8,772,000	8,772,000	0	0	0	0	3.190	3.198	JAJO	60,582	273,074	10/14/2015	10/14/2020
000000-00-0	Crowley Holdings, Inc. Sr. Secured			4	3Z	3,096,000	89.2500	2,763,219	3,096,000	3,096,000	0	0	0	0	8.857	3.242	MON	17,544	0	10/28/2016	10/14/2020
22861#-AA-6	Crown Two, Inc. Promissory Note			4	6*	174,490	58.0600	170,911	294,376	170,911	(3,580)	0	0	0	4.000	14.798	MON	0	0	07/31/2014	07/01/2024
22889#-AA-4	Oatey Co. Senior Secured Note				2	5,000,000	103.2300	5,161,475	5,000,000	5,000,000	0	0	0	0	4.650	4.650	MJSD	5,167	232,500	09/23/2011	09/23/2018
229669-C@-3	Cubic Corporation Senior Note Series A			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*-4	Cubic Corporation Senior Unsecured			4	2	12,500,000	99.2000	12,400,597	12,500,000	12,500,000	0	0	0	0	3.700	3.700	MS	140,035	462,500	07/17/2015	03/12/2025
229669-D@-2	Cubic Corporation Senior Unsecured			4	2	11,350,000	100.3300	11,387,785	11,350,000	11,350,000	0	0	0	0	3.930	3.930	MS	135,056	272,589	02/02/2016	03/12/2026
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL			4	1	25,750,000	99.2600	25,558,813	25,750,000	25,750,000	0	0	0	0	4.743	4.790	MON	54,281	1,214,537	12/17/2015	12/15/2045
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant			4	2	28,382,815	97.8800	27,781,826	28,382,815	28,382,815	0	0	0	0	4.010	4.043	MON	50,584	483,761	07/14/2016	10/15/2036
23000*-AA-0	Creel, LLC Sr. Secured Revolver			4	4	3,000,000	100.1200	3,003,532	3,000,000	3,000,000	0	0	0	0	8.000	8.208	MON	117,100	76,264	11/16/2016	11/09/2020
23000*-AB-8	Creel, LLC Sr. Secured Term Loan			4	4	11,211,702	100.1200	11,224,901	11,211,702	11,211,702	0	0	0	0	6.250	6.299	FMAN	101,217	714,140	11/09/2015	11/09/2020
231021-AR-7	CUMMINS ENGINE INC CORPORATE	LS		2	1FE	6,459,794	103.3600	6,615,104	6,400,000	6,441,666	0	(5,773)	0	0	3.650	3.534	AO	58,400	233,600	10/17/2013	10/01/2023
23157#-AE-9	Curtiss-Wright Corp. Senior Note				2	9,550,000	97.3500	9,296,803	9,550,000	9,550,000	0	0	0	0	4.240	4.240	JD	33,743	404,920	12/08/2011	12/01/2026
23157#-AF-6	Curtiss-Wright Corp. Senior Note				2	6,500,000	97.6600	6,347,563	6,500,000	6,500,000	0	0	0	0	3.700	3.700	FA	83,507	240,500	02/26/2013	02/26/2023
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note			4	2FE	2,731,243	118.8100	3,244,959	2,731,243	2,731,243	0	0	0	0	8.960	8.962	JD	10,876	244,719	09/12/2003	12/15/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec			4	3	31,513,297	118.3500	37,294,820	31,513,297	31,513,297	0	0	0	0	7.900	7.901	JD	110,647	2,489,550	09/04/2007	06/15/2027
23311R-AA-4	DCP MIDSTREAM LP CORPORATE				3FE	10,274,700	101.1200	10,112,500	10,000,000	10,236,189	0	(5,306)	0	0	6.750	6.539	MS	198,750	675,000	10/18/2007	09/15/2037
23311R-AD-8	DCP MIDSTREAM LP CORPORATE				3FE	2,796,976	103.7500	2,905,000	2,800,000	2,798,621	0	318	0	0	5.350	5.364	MS	44,108	149,800	03/08/2010	03/15/2020
23311R-AE-6	DCP MIDSTREAM LP CORPORATE				3FE	8,795,688	101.2500	8,910,000	8,800,000	8,797,175	0	406	0	0	4.750	4.756	MS	105,661	418,000	09/14/2011	09/30/2021
23312*-AA-3	DATC Path 15 LLC Senior note			4	1FE	5,679,036	125.0000	7,098,996	5,679,036	5,679,036	0	0	0	0	8.000	7.999	JD	20,192	454,323	06/10/2004	12/15/2028
23314#-AH-2	DCT Indl Oper Partnership LP Senior Note				2	15,000,000	102.9900	15,447,830	15,000,000	15,000,000	0	0	0	0	4.970	4.970	FA	291,988	745,500	08/01/2011	08/01/2019
23314#-AK-5	DCT Indl Oper Partnership LP Senior Note				2	5,210,000	104.7000	5,454,625	5,210,000	5,210,000	0	0	0	0	5.500	5.500	FA	112,232	286,550	08/01/2011	08/01/2022
23314#-AL-3	DCT Indl Oper Partnership LP Senior Note				2	8,000,000	104.6800	8,374,132	8,000,000	8,000,000	0	0	0	0	5.570	5.570	FA	174,527	445,600	08/01/2011	08/01/2023
23314#-AM-1	DCT Indl Oper Partnership LP Senior Note				2	500,000	98.6700	493,329	500,000	500,000	0	0	0	0	4.210	4.210	MS	6,081	21,050	09/17/2012	09/17/2022
23331A-BE-8	D.R. HORTON INC CORPORATE			2	2FE	2,002,500	101.8800	2,037,500	2,000,000	2,001,914	0	(306)	0	0	4.375	4.355	MS	25,764	87,500	02/03/2015	09/15/2022
23331A-BG-3	D.R. HORTON INC CORPORATE			2	2FE	1,987,500	102.5000	2,050,000	2,000,000	1,990,202	0	1,331	0	0	4.750	4.842	FA	35,889	95,000	12/04/2014	02/15/2023
23331A-BH-1	D.R. HORTON INC CORPORATE	LS		2	2FE	4,175,000	107.3800	4,482,906	4,175,000	4,175,000	0	0	0	0	5.750	5.750	FA	90,690	240,063	07/31/2013	08/15/2023
233326-B#-3	DST Sys Inc. Del Series C Senior Note				2	16,550,000	104.3500	17,270,395	16,550,000	16,550,000	0	0	0	0	5.060	5.060	FA	330,320	837,430	08/09/2010	08/09/2018
233326-B@-5	DST Sys Inc. Del Series B Senior Note	LS			2	8,041,186	101.7800	7,633,138	7,500,000	7,616,562	0	(189,329)	0	0	4.860	2.258	FA	143,775	364,500	09/02/2014	08/09/2017
233326-C*-6	DST Sys Inc. Del Series D Senior Note				2	6,000,000	108.6300	6,517,960	6,000,000	6,000,000	0	0	0	0	5.420	5.420	FA	128,273	325,200	08/09/2010	08/09/2020
23338V-AA-4	DTE ELECTRIC CO CORPORATE	LS		2	1FE	18,752,592	100.6000	19,058,329	18,945,000	18,759,533	0	3,673	0	0	4.000	4.060	AO	189,450	757,800	06/10/2015	04/01/2043
23338V-AC-0	DTE ELECTRIC CO CORPORATE			2	1FE	307,172	101.7800	305,340	300,000	306,417	0	(709)	0	0	3.375	3.067	MS	3,375	10,125	12/07/2015	03/01/2025
23338V-AD-8	DTE ELECTRIC CO CORPORATE			2	1FE	6,726,018	105.0000	6,625,532	6,310,000	6,718,210	0	(7,222)	0	0	4.300	3.908	JJ	135,665	186,728	02/25/2016	07/01/2044
23338V-AE-6	DTE ELECTRIC CO CORPORATE			2	1FE	18,014,287	95.6100	18,794,195	19,657,000	18,057,657	0	29,339	0	0	3.700	4.193	MS	214,152	699,337	10/26/2016	03/15/2045
23338V-AF-3	DTE ELECTRIC CO CORPORATE			2	1FE	7,594,376	96.2300	7,313,556	7,600,000	7,594,367	0	(9)	0	0	3.700	3.704	JD	23,433	151,536	05/10/2016	06/01/2046
23383S-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT				1FE	10,483,469	150.7700	15,868,858	10,525,000	10,493,278	0	1,098	0	0	8.500	8.536	JJ	405,066	894,625	04/20/2001	01/18/2031
233851-AU-8	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	16,709,530	100.1400	16,647,693	16,625,000	16,643,138	0	(17,373)	0	0	1.875	1.767	JJ	147,201	311,719	01/31/2013	01/11/2018
233851-BE-3	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	4,990,550	100.6200	5,030,765	5,000,000	4,993,991	0	1,302	0	0	2.875	2.905	MS	44,323	143,750	03/03/2014	03/10/2021
233851-BR-4	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	25,615,955	99.5400	25,883,464	26,003,000	25,726,607	0	82,484	0	0	2.250	2.601	MS	193,397	585,068	08/24/2015	03/02/2020
233851-BV-5	DAIMLER FINANCE NORTH AMERICA CORPORATE	LS			1FE	5,910,176	99.8700	5,943,323	5,951,000	5,918,173	0	7,997	0	0	2.450	2.621	MN	17,415	145,800	02/12/2016	05/18/2020
233851-BZ-6	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	8,301,012	100.1200	8,339,913	8,330,000	8,311,795	0	10,784	0	0	2.000	2.140	FA	68,491	166,600	01/06/2016	08/03/2018
23386#-AH-5	Dairy Farmers of America Senior Note				2	13,000,000	99.8100	12,975,252	13,000,000	13,000,000	0	0	0	0	3.760	3.760	JD	19,009	488,800	12/17/2012	12/17/2024
23386#-AL-6	Dairy Farmers of America Senior Note				2	6,370,000	98.6300	6,282,508	6,370,000	6,370,000	0	0	0	0	3.790	3.790	JJ	117,358	241,423	01/06/2015	01/06/2027
23404@-AA-0	Daisy Brand, LLC Senior Note				2	9,320,000	100.6900	9,384,229	9,320,000	9,320,000	0	0	0	0	3.790	3.790	MN	39,248	353,228	11/21/2012	11/21/2022
23404@-AB-8	Daisy Brand, LLC Senior Note				2	19,400,000	103.2300	20,026,757	19,400,000	19,400,000	0	0	0	0	4.410	4.434	MJSD	4,753	855,540	09/29/2014	09/30/2024
23404@-AC-6	Daisy Brand, LLC Senior Note				2	5,251,879	103.0900	5,332,619	5,172,817	5,247,206	0	(4,673)	0	0	4.480	4.300	MJSD	1,287	217,039	04/01/2016	09/29/2026
235825-AE-6	Dana Holding Corp CORPORATE	LS		2	4FE	2,000,000	102.0000	2,040,000	2,000,000	2,000,000	0	0	0	0	5.500	5.500	JD	4,889	110,000	12/04/2014	12/15/2024
235851-AP-7	DANAHER CORP CORPORATE			2	1FE	7,042,844	100.2100	7,074,875	7,060,000	7,046,962	0	3,290	0	0	2.400	2.452	MS	49,891	169,440	09/10/2015	09/15/2020
235851-AQ-5	DANAHER CORP CORPORATE			2	1FE	2,711,118	102.6600	2,787,246	2,715,000	2,711,458	0	336	0	0	3.350	3.367	MS	26,780	90,953	09/10/2015	09/15/2025
235851-AR-3	DANAHER CORP CORPORATE	C		2	1FE	18,414,290	104.9000	19,375,583	18,470,000	18,414,487	0	919	0	0	4.375	4.393	MS	237,930	808,063	09/18/2015	09/15/2045
237266-AG-6	DARLING INTL INC CORPORATE	LS		2	3FE	5,920,088	103.7500	6,053,813	5,835,000	5,886,930	0	(15,522)	0	0	5.375	5.054	JJ	144,619	313,631	11/17/2014	01/15/2022
239753-BG-0	DAYTON HUDSON CORP DEBENTURES				1FE	15,102,450	126.6900	19,003,350	15,000,000	15,036,987	0	(6,616)	0	0	9.700	9.628	JD	64,667	1,455,000	07/17/1991	06/15/2021
239753-DJ-2	DAYTON HUDSON CORP DEBENTURES				1FE	12,207,800	122.4100	13,464,990	11,000,000	11,742,367	0	(46,795)	0	0	6.750	5.907	JJ	371,250	742,500	09/23/2002	01/01/2028

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	
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
239753-DL-7	DAYTON HUDSON CORP TARGET CORPORATION				1FE	4,026,583	122.3200	4,709,320	3,850,000	3,966,425	0	(6,686)	0	0	6.650	6.278	FA	106,677	256,025	05/24/2004	08/01/2028
244199-AZ-8	DEERE & CO DEBENTURES				1FE	2,080,596	145.6000	2,475,261	1,700,000	1,965,553	0	(12,324)	0	0	8.100	6.348	MN	17,595	137,700	08/20/2003	05/15/2030
244199-BA-2	DEERE & CO NOTES				1FE	18,307,420	136.0800	24,494,760	18,000,000	18,231,466	0	(10,744)	0	0	7.125	6.972	MS	420,375	1,282,500	05/17/2006	03/03/2031
244199-BC-8	DEERE & CO CORPORATE				1FE	18,304,061	106.3900	19,474,176	18,304,000	18,328,497	0	(5,719)	0	0	4.375	4.319	AO	166,833	800,800	04/01/2016	10/16/2019
244199-BE-4	DEERE & CO CORPORATE			2	1FE	20,148,907	99.5100	20,106,885	20,205,000	20,171,581	0	5,612	0	0	2.600	2.633	JD	33,563	525,330	12/07/2015	06/08/2022
244199-BF-1	DEERE & CO CORPORATE	C		2	1FE	137,372,220	100.1300	135,178,627	134,998,000	137,346,009	0	(61,818)	(2,477,411)	0	3.900	3.786	JD	321,745	5,264,922	12/07/2015	06/09/2042
24422E-SF-7	JOHN DEERE CAPITAL CORP CORPORATE				1FE	502,471	100.5300	502,641	500,000	501,611	0	(806)	0	0	1.950	1.781	JD	488	9,750	12/07/2015	12/13/2018
24422E-TE-9	JOHN DEERE CAPITAL CORP CORPORATE	LS			1FE	6,999,580	100.3500	7,024,500	7,000,000	6,999,702	0	122	0	0	1.950	1.952	JJ	65,596	68,250	01/05/2016	01/08/2019
24422E-TF-6	JOHN DEERE CAPITAL CORP CORPORATE				1FE	7,023,520	100.4200	7,029,225	7,000,000	7,019,150	0	(4,370)	0	0	2.550	2.478	JJ	85,779	89,250	01/06/2016	01/08/2021
24618#-AD-2	Delaware North Companies, Inc. Senior No				2	8,000,000	103.7600	8,300,500	8,000,000	8,000,000	0	0	0	0	6.080	6.080	JD	14,862	486,400	12/20/2007	12/20/2017
24618#-AG-5	Delaware North Companies, Inc. Senior No				2	6,000,000	102.1100	6,126,461	6,000,000	6,000,000	0	0	0	0	3.930	3.930	JJ	98,905	235,800	07/31/2013	07/31/2023
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT				2FE	41,519,503	140.0300	53,393,297	38,129,000	40,653,363	0	(93,799)	0	0	9.000	8.195	AO	724,451	3,431,610	06/19/2003	04/15/2031
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE			2	1FE	19,151,554	98.5900	18,254,679	18,515,000	19,102,480	0	(12,669)	0	0	4.000	3.801	JD	61,717	718,500	07/11/2016	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO CORPORATE			2	1FE	10,684,941	102.4700	10,493,327	10,240,000	10,680,782	0	(4,159)	0	0	4.150	3.892	MN	54,300	87,980	12/05/2016	05/15/2045
24715@-AA-2	Deloitte LLP Guaranteed Series A Senior			4	1	31,818,182	110.7700	35,243,810	31,818,182	31,818,182	0	0	0	0	6.730	6.729	FA	779,218	2,141,364	08/20/2008	08/20/2023
24715@-AD-6	Deloitte LLP Series B Senior Note				1	16,255,035	108.4100	16,261,397	15,000,000	15,694,869	0	(241,737)	0	0	6.290	4.434	MS	272,567	943,500	08/19/2014	09/17/2019
24715@-AQ-7	Deloitte LLP Senior Note				1	1,000,000	104.8400	1,048,446	1,000,000	1,000,000	0	0	0	0	4.400	4.400	AO	8,311	44,000	10/23/2013	10/23/2023
247748-A@-5	Delta Natural Gas Co Inc Senior Note			4	2	10,508,907	100.2500	10,535,681	10,509,224	10,508,888	0	(19)	0	0	4.260	4.282	MJSD	13,680	447,693	03/15/2016	12/20/2031
24823U-AH-1	DENBURY RES INC. CORPORATE			2	5FE	190,345	80.1200	400,625	500,000	190,345	0	(10,566)	305,153	0	4.625	4.780	JJ	10,663	23,125	05/07/2013	07/15/2023
249030-C#-2	Dentsply IntL, Inc. Senior Unsecured				2	3,159,000	95.1200	2,975,959	3,128,596	3,128,596	0	0	0	(93,584)	2.050	2.050	JD	3,563	66,385	12/11/2015	12/11/2025
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured				2	5,000,000	94.8000	4,694,554	4,951,878	4,951,878	0	0	0	(48,122)	2.250	2.250	FA	42,091	0	08/15/2016	08/15/2026
24906P-C@-6	Dentsply Sirona Inc. Senior Unsecured				2	3,362,100	98.3700	3,112,631	3,164,250	3,164,250	0	0	0	(197,850)	1.310	1.310	AO	7,369	0	10/27/2016	10/27/2027
24906P-D#-3	Dentsply Sirona Inc. Senior Unsecured				2	3,132,770	97.9700	2,888,524	2,948,415	2,948,415	0	0	0	(184,355)	1.580	1.580	AO	8,282	0	10/27/2016	10/27/2030
24906P-D*-7	Dentsply Sirona Inc. Senior Unsecured				2	2,241,400	98.2000	2,071,591	2,109,500	2,109,500	0	0	0	(131,900)	1.500	1.500	AO	5,625	0	10/27/2016	10/27/2029
24906P-E@-4	Dentsply Sirona Inc. Senior Unsecured				2	7,844,900	97.6100	7,207,052	7,383,250	7,383,250	0	0	0	(461,650)	1.650	1.650	AO	21,658	0	10/27/2016	10/27/2031
250847-DU-1	DTE Electric Company CORPORATE				1FE	2,824,374	123.8400	3,547,921	2,865,000	2,833,194	0	1,121	0	0	6.350	6.462	AO	38,407	181,928	07/24/2006	10/15/2032
250847-EA-4	DTE Electric Company CORPORATE				1FE	941,689	123.7000	1,060,082	857,000	930,825	0	(1,987)	0	0	5.700	5.026	AO	12,212	48,849	10/26/2010	10/01/2037
250847-EB-2	DTE Electric Company CORPORATE				1FE	10,620,330	131.8200	13,840,743	10,500,000	10,600,211	0	(2,561)	0	0	6.625	6.537	JD	57,969	695,625	07/25/2006	06/01/2036
250847-EH-9	DTE Electric Company CORPORATE	LS		2	1FE	11,122,856	103.7800	11,631,774	11,208,000	11,132,839	0	1,723	0	0	4.500	4.544	MS	168,120	495,180	04/01/2016	09/01/2041
250847-EJ-5	DTE Electric Company CORPORATE			2	1FE	1,497,660	100.0600	1,500,885	1,500,000	1,498,631	0	228	0	0	2.650	2.668	JD	1,767	39,750	06/19/2012	06/15/2022
250847-EK-2	DTE Electric Company CORPORATE			2	1FE	18,815,361	99.3500	18,964,941	19,089,000	18,833,399	0	8,925	0	0	3.950	4.029	JD	33,512	703,673	10/17/2016	06/15/2042
251799-AA-0	DEVON ENERGY CORP NT DEBENTURES				3FE	20,288,990	126.6200	21,525,672	17,000,000	19,485,007	0	(93,866)	0	0	7.950	6.430	AO	285,317	1,351,500	02/15/2007	04/15/2032
25179M-AL-7	DEVON ENERGY CORP CORPORATE			2	2FE	7,136,639	103.0000	5,924,537	5,752,000	7,029,040	0	(30,635)	0	0	5.600	4.133	JJ	148,529	322,112	04/27/2015	07/15/2041
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT				3FE	28,271,065	126.8800	29,817,834	23,500,000	27,028,708	0	(142,320)	0	0	7.875	6.295	MS	467,797	1,850,625	08/24/2006	09/30/2031
25212#-AE-7	DEX MEDIA EAST LLC / FIN BK LN NEW TERM			4	1	0	0.0000	0	0	0	0	0	0	0	5.619	0.000	JAJO	0	24,025	01/01/2016	12/30/2016
000000-00-0	DEX Media Inc DEX MEDIA INC			4	5*	117,278	99.6200	380,482	381,914	105,582	0	(11,696)	0	0	1.681	410.546	JAJO	7,118	10,969	07/29/2016	07/29/2021
25239*-AA-8	DeZurik, Inc. Senior Note			4	4	11,460,000	106.2100	12,171,489	11,460,000	11,460,000	0	0	0	0	6.500	6.553	MJSD	2,069	744,900	05/30/2014	01/03/2023
25239*-AB-6	DeZurik, Inc. Senior Secured Note			4	4	4,453,230	111.3700	4,893,593	4,393,941	4,448,369	0	(4,861)	0	0	7.500	7.325	MJSD	915	263,930	04/01/2016	01/02/2024
25245B-AA-5	DIAGEO INVESTMENT CORP CORPORATE	LS			1FE	3,192,334	100.6500	3,021,573	3,002,000	3,175,197	0	(4,106)	0	0	4.250	3.885	MN	17,720	127,585	12/07/2015	05/11/2042
25245B-AB-3	DIAGEO INVESTMENT CORP CORPORATE				1FE	5,263,807	100.5600	5,037,806	5,010,000	5,245,804	0	(18,003)	0	0	2.875	1.946	MN	20,005	72,019	07/20/2016	05/11/2022
25271C-AM-4	DIAMOND OFFSHORE DRILLIN CORPORATE	LS		2	3FE	383,422	86.8800	334,469	385,000	383,849	0	145	0	0	3.450	3.499	MN	2,214	13,283	10/31/2013	11/01/2023
25271C-AN-2	DIAMOND OFFSHORE DRILLIN CORPORATE			2	3FE	2,082,460	71.7500	1,602,895	2,234,000	2,086,335	0	1,757	0	0	4.875	5.319	MN	18,151	108,908	04/01/2016	11/01/2043
25389J-B@-4	Digital Realty Trust LP Series E Senior				2FE	21,785,000	100.1800	21,823,693	21,785,000	21,785,000	0	0	0	0	5.730	5.798	MON	24,272	1,248,281	01/20/2010	01/20/2017
25466A-AF-8	DISCOVER BANK/GREENWOOD DE MONEY MARKET			2	2FE	16,945,071	100.5400	17,015,888	16,925,000	16,941,613	0	(3,408)	0	0	3.200	3.176	FA	213,631	541,600	12/11/2015	08/09/2021
254687-AH-9	WALT DISNEY COMPANY DEBENTURES			2	1FE	1,997,070	123.9200	2,394,057	1,932,000	1,988,098	0	(824)	0	0	7.550	7.293	JJ	67,260	145,866	12/05/1996	07/15/2093
25468P-BW-5	WALT DISNEY CO SENIOR NOTES	LS			1FE	18,187,804	136.2300	22,982,675	16,870,000	17,860,041	0	(40,784)	0	0	7.000	6.381	MS	393,633	1,180,900	10/28/2010	03/01/2032
25468P-CB-0	WALT DISNEY CO CORPORATE				1FE	2,061,920	104.3700	2,087,360	2,000,000	2,007,877	0	(7,885)	0	0	5.875	5.443	JD	5,222	117,500	09/12/2008	12/15/2017
25468P-CK-0	WALT DISNEY CO CORPORATE				1FE	23,759,029	108.0900	23,195,255	21,460,000	22,110,368	0	(277,582)	0	0	5.500	4.045	MS	347,533	1,180,300	07/08/2010	03/15/2019
25468P-CP-9	WALT DISNEY CO CORPORATE				1FE	23,273,670	106.2100	24,555,522	23,120,000	23,263,402	0	(3,550)	0	0	4.375	4.329	FA	379,313	984,725	04/01/2016	08/16/2041
25468P-CR-5	WALT DISNEY CO CORPORATE				1FE	1,803,330	102.2800	1,749,960	1,711,000	1,801,676	0	(1,646)	0	0	4.125	3.793	JD	5,882	70,579	04/01/2016	12/01/2041
25468P-CW-4	WALT DISNEY CO CORPORATE	LS			1FE	299,120	98.6000	295,794	300,000	299,243	0	117	0	0	2.350	2.396	JD	588	7,050	12/07/2015	12/01/2022
25468P-CX-2	WALT DISNEY CO CORPORATE	LS			1FE	30,236,360	96.4400	31,445,211	32,607,000	30,387,543	0	46,173	0	0	3.700	4.127	JD	100,538	1,206,459	04/27/2015	12/01/2042
25468P-DB-9	WALT DISNEY CO CORPORATE	LS			1FE	10,548,358	103.5500	10,418,568	10,061,000	10,540,805	0	(7,512)	0	0	4.125	3.841	JD	34,585	415,016	03/23/2016	06/01/2044
25470D-AA-7	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	7,875,543	108.0300	7,552,650	6,991,000	7,316,535	0	(116,163)	0	0	5.625	3.742	FA	148,559	393,244	10/18/2011	08/15/2019
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE	LS			2FE	4,094,090	106.6400	4,105,525	3,850,000	4,070,156	0	(4,292)	0	0	6.350	5.896	JD	20,373	244,475	06/29/2010	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE	LS			2FE	8,265,843	93.0300	7,907,720	8,500,000	8,272,815	0	3,687	0	0	4.875	5.055	AO	103,594	414,375	12/07/2015	04/01/2043
25470X-AB-1	DISH DBS CORP CORPORATE				3FE	3,039,285	111.0000	2,925,960	2,636,000	2,866,222	0	(79,811)	0	0	7.875	4.366	MS	69,195	207,585	11/05/2014	09/01/2019

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
25470X-AJ-4	DISH DBS CORP CORPORATE				3FE	64,500	105.2500	63,150	60,000	62,861	0	(440)	0	0	5.875	4.882	JJ	1,625	3,525	01/01/2013	07/15/2022
25485#-AA-5	District Stormwater, LLC Secured Note				5*	550,000	99.0000	544,500	550,000	550,000	0	0	0	0	8.000	7.532	MAR	36,300	0	03/10/2016	03/10/2018
256746-AB-4	Dollar Tree, Inc. CORPORATE	LS		2	3FE	4,606,263	105.8800	4,521,161	4,270,000	4,566,874	0	(39,388)	0	0	5.750	3.279	MS	81,842	122,763	08/01/2016	03/01/2023
257375-AF-2	DOMINION GAS HOLDINGS LLC CORPORATE	LS		2	1FE	24,201,143	103.6200	23,389,985	22,573,000	24,128,956	0	(31,206)	0	0	4.800	4.357	MN	180,584	1,083,504	04/01/2016	11/01/2043
257375-AJ-4	DOMINION GAS HOLDINGS LLC CORPORATE			2	1FE	477,475	99.5000	497,490	500,000	477,858	0	365	0	0	4.600	4.892	JD	1,022	23,000	12/07/2015	12/15/2044
25746U-AV-1	DOMINION RESOURCES INC CORPORATE				2FE	5,733,630	115.5600	6,933,276	6,000,000	5,781,095	0	6,056	0	0	5.950	6.285	JD	15,867	357,000	09/11/2006	06/15/2035
25746U-BM-0	DOMINION RESOURCES INC CORPORATE			2	2FE	1,629,695	104.9800	1,737,416	1,655,000	1,631,895	0	469	0	0	4.900	4.999	FA	33,790	81,095	08/02/2011	08/01/2041
25746U-CC-1	DOMINION RESOURCES INC CORPORATE	LS		2	2FE	1,172,891	102.8000	1,094,872	1,065,000	1,169,528	0	(2,036)	0	0	4.700	4.100	JD	4,171	50,055	04/27/2015	12/01/2044
257867-AG-6	RR DONNELLEY & SONS CO DEBENTURES				4FE	1,633,253	88.0000	1,452,000	1,650,000	1,638,991	0	551	0	0	6.625	6.704	AO	23,077	109,313	04/13/1999	04/15/2029
260003-AJ-7	DOVER CORP CORPORATE			2	1FE	8,427,834	105.9900	8,903,496	8,400,000	8,423,331	0	(5,746)	0	0	4.300	4.218	MS	120,400	361,200	12/07/2015	03/01/2021
260003-AK-4	DOVER CORP CORPORATE			2	1FE	59,413,793	117.1600	60,126,615	51,320,000	58,680,656	0	(186,308)	0	0	5.375	4.374	MS	919,483	2,758,450	11/12/2013	03/01/2041
260543-BE-2	DOW CHEMICAL CO/THE DEBENTURES				2FE	1,656,980	119.4100	1,970,232	1,650,000	1,652,820	0	(381)	0	0	7.375	7.337	MS	40,563	121,688	12/06/1996	03/01/2023
260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES				2FE	24,915,700	131.4000	30,221,931	23,000,000	24,338,955	0	(64,752)	0	0	7.375	6.689	MN	282,708	1,696,250	07/20/2006	11/01/2029
260543-CC-5	DOW CHEMICAL CO/THE CORPORATE			2	2FE	580,915	105.9100	565,549	534,000	573,234	0	(7,681)	0	0	4.250	2.129	MN	2,900	22,695	04/01/2016	11/15/2020
260543-CF-8	DOW CHEMICAL CO/THE CORPORATE			2	2FE	217,139	105.6600	221,892	210,000	214,534	0	(890)	0	0	4.125	3.612	MN	1,107	8,663	12/18/2013	11/15/2021
260543-CG-6	DOW CHEMICAL CO/THE CORPORATE	LS		2	2FE	22,755,676	97.0700	22,756,589	23,443,000	22,798,245	0	12,301	0	0	4.375	4.554	MN	131,053	1,025,631	04/27/2015	11/15/2042
26138E-AH-2	DR PEPPER SNAPPLE GROUP CORPORATE				2FE	7,803,175	106.6400	8,038,523	7,538,000	7,589,466	0	(38,164)	0	0	6.820	6.261	MN	85,682	514,092	06/11/2010	05/01/2018
26138E-AT-6	DR PEPPER SNAPPLE GROUP CORPORATE			2	2FE	1,024,120	101.4600	1,014,550	1,000,000	1,023,776	0	(344)	0	0	4.500	4.353	MN	5,750	45,750	02/16/2016	11/15/2045
263534-BR-9	E.I. DU PONT DE NEMOURS CORPORATE				1FE	1,768,568	113.8100	1,991,675	1,750,000	1,766,115	0	(436)	0	0	5.600	5.523	JD	4,356	98,000	05/11/2010	12/15/2036
263534-BZ-1	E.I. DU PONT DE NEMOURS CORPORATE				1FE	756,419	106.8200	747,704	700,000	742,324	0	(13,234)	0	0	4.625	2.544	JJ	14,928	32,375	12/07/2015	01/15/2020
263534-CB-3	E.I. DU PONT DE NEMOURS CORPORATE	LS			1FE	2,072,348	103.5700	1,958,528	1,891,000	1,981,437	0	(21,094)	0	0	3.625	2.376	JJ	31,609	68,549	06/29/2012	01/15/2021
263534-CC-1	E.I. DU PONT DE NEMOURS CORPORATE				1FE	25,871,202	104.8000	26,152,615	24,954,000	25,798,164	0	(20,496)	0	0	4.900	4.658	JJ	563,822	1,222,746	04/27/2015	01/15/2041
263534-CE-7	E.I. DU PONT DE NEMOURS CORPORATE				1FE	4,858,751	105.9700	4,488,974	4,236,000	4,554,859	0	(70,516)	0	0	4.250	2.377	AO	45,008	180,030	06/29/2012	04/01/2021
263534-CJ-6	E.I. DU PONT DE NEMOURS CORPORATE				1FE	52,604,426	94.5100	49,139,436	51,995,000	52,559,357	0	(12,188)	0	0	4.150	4.081	FA	815,166	2,157,793	05/02/2013	02/15/2043
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE				1FE	6,336,743	125.7900	5,798,919	4,610,000	6,299,209	0	(30,381)	0	0	6.350	3.834	FA	110,589	151,130	08/31/2016	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE				1FE	4,063,394	131.1300	4,356,006	3,322,000	3,985,136	0	(16,514)	0	0	6.450	4.947	AO	53,567	214,269	04/27/2015	04/01/2039
263901-AD-2	DUKE ENERGY INDIANA INC CORPORATE			2	1FE	484,600	99.0400	440,713	445,000	483,047	0	(934)	0	0	4.200	3.670	MS	5,503	18,690	04/27/2015	03/15/2042
263901-AF-7	DUKE ENERGY INDIANA INC CORPORATE			2	1FE	626,876	110.8100	578,414	522,000	623,138	0	(2,268)	0	0	4.900	3.730	JJ	11,794	25,578	04/27/2015	07/15/2043
26439R-AH-9	DUKE CAP CORP BOND				2FE	3,535,350	113.0200	3,390,540	3,000,000	3,133,935	0	(43,537)	0	0	8.000	6.203	AO	60,000	240,000	01/20/2004	10/01/2019
26439X-AC-7	DCP MIDSTREAM LP NOTES				3FE	6,676,081	111.0000	7,437,000	6,700,000	6,681,519	0	680	0	0	8.125	8.157	FA	204,141	544,375	08/10/2000	08/16/2030
26441C-AB-1	DUKE ENERGY CORP CORPORATE				2FE	3,340,816	106.2700	4,080,837	3,840,000	3,737,505	0	63,637	0	0	6.250	8.229	JD	10,667	240,000	10/28/2008	06/15/2018
26441Y-AQ-0	DUKE REALTY LP CORPORATE				2FE	4,998,700	104.6900	5,234,520	5,000,000	4,999,567	0	221	0	0	6.500	6.505	JJ	149,861	325,000	09/06/2007	01/15/2018
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	187,960	123.0500	174,734	142,000	185,677	0	(1,379)	0	0	6.100	3.901	JD	722	8,662	04/27/2015	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	17,960,924	124.1200	19,629,261	15,815,000	17,719,904	0	(50,543)	0	0	6.000	5.059	JJ	437,548	948,900	11/30/2015	01/15/2038
26442C-AD-6	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	3,095,443	104.4000	3,236,369	3,100,000	3,099,033	0	530	0	0	5.100	5.119	AO	33,377	158,100	04/09/2008	04/15/2018
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	28,378,723	126.1400	33,995,878	26,952,000	28,271,633	0	(35,525)	0	0	6.050	5.637	AO	344,237	1,630,596	12/07/2015	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	524,205	118.6200	488,699	412,000	519,360	0	(2,926)	0	0	5.300	3.626	FA	8,249	21,836	04/27/2015	02/15/2040
26442C-AJ-3	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	541,000	106.5100	532,535	500,000	531,717	0	(8,707)	0	0	4.300	2.377	JD	956	21,500	12/07/2015	06/15/2020
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1FE	7,777,942	102.3000	7,832,027	7,656,000	7,773,830	0	(2,647)	0	0	4.250	4.147	JD	14,461	325,380	04/01/2016	12/15/2041
26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1FE	2,130,148	99.3100	2,008,046	2,022,000	2,127,755	0	(1,535)	0	0	4.000	3.680	MS	20,445	45,480	10/18/2016	09/30/2042
26442C-AP-9	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1FE	1,912,100	95.1900	1,903,854	2,000,000	1,914,194	0	1,599	0	0	3.750	4.004	JD	6,250	75,000	10/01/2015	06/01/2045
26442E-AA-8	DUKE ENERGY OHIO INC CORPORATE				1FE	4,523,058	107.3900	4,463,128	4,156,000	4,256,530	0	(41,803)	0	0	5.450	4.307	AO	56,626	226,502	09/29/2009	04/01/2019
26442E-AD-2	DUKE ENERGY OHIO INC CORPORATE			2	1FE	11,126,170	104.9600	10,758,718	10,250,000	11,059,480	0	(66,690)	0	0	3.800	2.462	MS	129,833	194,750	05/25/2016	09/01/2023
26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE			2	1FE	1,568,956	94.5300	1,493,587	1,580,000	1,569,029	0	73	0	0	3.700	3.739	JD	2,598	27,931	06/20/2016	06/15/2046
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	8,437,844	103.6200	8,678,435	8,375,000	8,436,481	0	(1,122)	0	0	4.375	4.327	MS	92,619	344,531	12/19/2016	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	1,306,244	99.3500	1,142,539	1,150,000	1,304,237	0	(1,767)	0	0	4.150	3.394	JD	3,977	27,805	07/11/2016	12/01/2044
26442U-AB-0	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	9,949,300	101.5900	10,158,700	10,000,000	9,950,121	0	888	0	0	4.200	4.230	FA	158,667	422,333	08/10/2015	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	349,108	94.6900	331,421	350,000	349,098	0	(10)	0	0	3.700	3.714	AO	3,777	0	09/13/2016	10/15/2046
26444H-AA-9	DUKE ENERGY CORP CORPORATE			2	1FE	16,745,359	88.9800	14,983,811	16,840,000	16,745,347	0	(12)	0	0	3.400	3.430	AO	178,130	0	09/06/2016	10/01/2046
26858*-AB-4	EIF Calypso, LLC Term B			4	3	1,196,142	92.2800	1,103,801	1,196,142	1,196,142	0	0	0	0	3.770	3.790	MJSD	125	44,684	10/02/2008	11/14/2019
26860#-AA-8	EIF Pio Pico, LLC Senior Secured			4	2FE	12,500,000	96.0700	12,008,371	12,500,000	12,500,000	0	0	0	0	4.170	4.169	JD	1,448	521,250	02/11/2015	12/31/2041
268648-AQ-5	EMC CORP MA CORPORATE				3FE	10,532,553	97.6000	10,345,420	10,600,000	10,553,685	0	12,383	0	0	2.650	2.782	JD	23,408	280,900	12/07/2015	06/01/2020
26867L-AL-4	EMD FINANCE LLC CORPORATE			2	2FE	2,955,780	97.8600	2,935,680	3,000,000	2,956,234	0	454	0	0	3.250	3.455	MS	27,625	0	11/21/2016	03/19/2025
26875P-AA-9	EOG RESOURCES INC CORPORATE				2FE	11,991,720	102.9800	12,358,080	12,000,000	11,998,021	0	999	0	0	5.875	5.884	MS	207,583	705,000	09/05/2007	09/15/2017
26875P-AC-5	EOG RESOURCES INC CORPORATE				2FE	14,821,050	108.3800	16,256,250	15,000,000	14,956,951	0	21,199	0	0	6.875	7.043	AO	257,813	1,031,250	11/06/2008	10/01/2018
26875P-AK-7	EOG RESOURCES INC CORPORATE			2	2FE	290,615	96.9600	290,892	300,000	291,862	0	1,171	0	0	2.625	3.109	MS	2,319	7,875	12/07/2015	03/15/2023
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2FE	21,983,687	121.2800	26,680,874	22,000,000	21,985,752	0	372	0	0	6.700	6.706	JD	122,833	1,474,000	12/15/2010	06/01/2034

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	
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
26884A-AX-1	ERP OPERATING LP CORPORATE				2FE	3,855,210	101.8700	5,093,400	5,000,000	4,913,522	0	177,511	0	0	5.750	9.729	JJ	132,569	287,500	10/28/2008	06/15/2017
26884A-AZ-6	ERP OPERATING LP CORPORATE			2	2FE	381,157	108.2700	378,959	350,000	375,787	0	(5,038)	0	0	4.625	2.937	JD	719	16,188	12/07/2015	12/15/2021
26884A-BA-0	ERP OPERATING LP CORPORATE			2	2FE	442,563	98.2100	441,927	450,000	443,531	0	911	0	0	3.000	3.254	AO	2,850	13,500	12/07/2015	04/15/2023
26884T-AK-8	ERAC USA FINANCE LLC CORPORATE				2FE	818,786	101.2500	830,280	820,000	819,532	0	236	0	0	2.800	2.831	MN	3,827	22,960	07/18/2013	11/01/2018
26884U-A*-0	EPR Properties Senior Unsecured Note				2FE	10,500,000	96.9100	10,175,189	10,500,000	10,500,000	0	0	0	0	4.350	4.350	FA	163,669	0	08/22/2016	08/22/2024
26972@-AA-5	Eagle Op Corp/Stagnito Hldgs Term A			4	4	9,292,028	99.4400	9,239,591	9,292,028	9,292,028	0	0	0	0	6.000	6.092	FMAN	1,549	492,485	02/16/2016	02/16/2021
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Revolver			4	4	1,531,600	99.4400	1,522,957	1,531,600	1,531,600	0	0	0	0	8.360	8.863	MON	11,027	51,932	07/15/2016	02/16/2021
26972@-AC-1	Eagle Op Corp/Stagnito Hldgs Term B			4	4	2,299,746	99.4400	2,286,768	2,299,746	2,299,746	0	0	0	0	6.000	6.319	FMAN	31,202	71,602	04/08/2016	02/16/2023
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr			4	2FE	4,729,793	103.9400	4,915,937	4,729,793	4,729,793	0	0	0	0	4.580	4.580	JJ	99,888	216,625	10/01/2013	01/15/2039
27731#-AD-7	EastGroup Properties Senior Note				2Z	1,427,000	98.1300	1,400,285	1,427,000	1,427,000	0	0	0	0	3.480	3.480	JD	2,207	0	12/15/2016	12/16/2024
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES				2FE	37,157,272	120.0400	40,735,235	33,935,000	35,960,413	0	(228,662)	0	0	7.250	6.179	JJ	1,134,466	2,460,288	12/18/2013	01/15/2024
277432-AD-2	EASTMAN CHEMICAL CO DEBENTURES				2FE	4,785,164	126.9800	5,460,054	4,300,000	4,597,145	0	(20,200)	0	0	7.600	6.647	FA	136,167	326,800	06/02/2004	02/01/2027
277432-AK-6	EASTMAN CHEMICAL CO CORPORATE			2	2FE	3,727,836	105.6100	3,802,025	3,600,000	3,706,067	0	(21,769)	0	0	4.500	3.661	JJ	74,700	81,000	02/22/2016	01/15/2021
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE			2	2FE	5,458,295	102.5400	5,639,695	5,500,000	5,472,155	0	4,347	0	0	3.600	3.700	FA	74,800	198,000	03/31/2014	08/15/2022
277432-AP-5	EASTMAN CHEMICAL CO CORPORATE			2	2FE	1,127,955	99.1800	1,061,168	1,070,000	1,126,147	0	(1,064)	0	0	4.650	4.320	AO	10,504	49,755	04/27/2015	10/15/2044
278058-AW-2	Eaton Corporation DEBENTURES				2FE	5,982,650	130.4400	6,521,750	5,000,000	5,659,757	0	(32,866)	0	0	7.650	6.150	MN	48,875	382,500	10/09/2002	11/15/2029
278062-AD-6	EATON CORPORATION CORPORATE				2FE	1,516,555	97.9900	1,425,740	1,455,000	1,512,156	0	(2,624)	0	0	4.000	3.670	MN	9,538	58,200	04/27/2015	11/02/2032
278865-AM-2	Ecolab Inc CORPORATE				2FE	32,369,157	117.6000	31,901,108	27,127,000	31,963,382	0	(109,382)	0	0	5.500	4.315	JD	95,321	1,491,985	04/16/2014	12/08/2041
278865-B#-6	Ecolab Inc Senior Note				2	10,536,245	102.6800	10,267,836	10,000,000	10,181,166	0	(92,370)	0	0	3.690	2.699	MN	41,000	369,000	01/01/2013	11/21/2018
279338-AA-1	EducationDynamics, LLC Senior Secured Te			4	5*	4,746,200	92.6700	4,398,280	4,746,200	4,746,200	0	0	0	0	6.250	6.318	FMAN	824	336,981	11/30/2015	11/30/2020
279338-AB-9	EducationDynamics, LLC Senior Secured Re			4	5*	776,667	92.6700	719,733	776,667	776,667	0	0	0	0	7.870	8.194	MON	5,019	28,674	06/28/2016	11/30/2020
27965#-AQ-5	Edens Limited Partnership Sr. Unsecured				2	7,900,000	98.6300	7,791,504	7,900,000	7,900,000	0	0	0	0	3.590	3.590	JJ	136,290	0	07/08/2016	07/08/2026
27965#-AR-3	Edens Limited Partnership Senior Unsecur				2	13,300,000	98.7600	13,135,559	13,300,000	13,300,000	0	0	0	0	3.770	3.770	JJ	240,955	0	07/08/2016	07/08/2028
28103*-AN-7	Edison Properties Senior Note			4	2	5,357,076	106.2200	5,690,338	5,357,076	5,357,076	0	0	0	0	6.130	6.206	MON	3,649	328,389	09/11/2014	02/27/2021
28103*-AT-4	Edison Properties Senior Note			4	1	0	0.0000	0	0	0	0	0	0	0	5.250	0.000	MON	0	344,653	10/21/2011	10/21/2026
28103*-AU-1	Edison Properties Senior Note				2	5,000,000	100.9700	5,048,580	5,000,000	5,000,000	0	0	0	0	3.500	3.500	MS	51,528	175,000	09/15/2014	09/15/2019
28103*-AV-9	Edison Properties Senior Revolver	LS		4	2	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	0	0	0	0	2.650	2.699	MON	1,837	452,999	03/30/2016	09/15/2018
28103*-AW-7	Edison Properties Senior Unsecured Note			4	2Z	10,083,047	98.9000	9,972,478	10,083,047	10,083,047	0	0	0	0	3.600	3.626	MON	12,100	90,747	09/19/2016	09/19/2026
28103*-AX-5	Edison Properties Senior Unsecured Note			4	2Z	7,835,204	99.0100	7,757,750	7,835,204	7,835,204	0	0	0	0	4.050	4.083	MON	6,170	52,888	10/24/2016	10/24/2031
281504-A*-1	Educational Ventures, Inc. Senior Note			4	1Z	102,598,122	112.3900	115,308,319	102,598,122	102,596,764	0	(230)	0	0	5.810	5.880	MON	380,839	5,960,951	02/28/2007	02/08/2027
281504-A@-9	Educational Ventures, Inc. Senior Secure				1Z	31,652,142	100.4400	31,667,200	31,530,000	31,644,887	0	(7,256)	0	0	3.680	3.640	MON	74,131	1,132,704	03/15/2016	06/08/2027
283677-AX-0	El Paso Electric Company CORPORATE				2FE	3,866,694	134.1600	5,232,123	3,900,000	3,869,097	0	565	0	0	7.500	7.574	MS	86,125	292,500	05/29/2008	03/15/2038
283677-AZ-5	El Paso Electric Company CORPORATE			2	2FE	19,914,660	104.2700	18,768,870	18,000,000	19,893,127	0	(21,533)	0	0	5.000	4.340	JD	75,000	900,000	05/25/2016	12/01/2044
283695-BP-8	EL PASO NATURAL GAS CORPORATE				2FE	2,220,998	101.1600	2,276,010	2,250,000	2,248,346	0	3,593	0	0	5.950	6.132	AO	28,263	133,875	12/07/2007	04/15/2017
285512-AC-3	ELECTRONIC ARTS INC CORPORATE			2	2FE	10,537,510	103.3900	10,845,349	10,490,000	10,529,566	0	(7,944)	0	0	3.700	3.599	MS	129,377	201,612	02/22/2016	03/01/2021
285659-AF-5	Electronic Data Sys Corp BOND				2FE	5,676,347	119.6800	6,594,313	5,510,000	5,634,559	0	(5,854)	0	0	7.450	7.175	AO	86,660	410,495	10/09/2007	10/15/2029
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK			4	1FE	4,589,530	107.1600	4,303,668	4,016,039	4,457,385	0	(31,393)	0	0	5.209	3.455	FA	81,354	209,195	01/01/2013	02/11/2030
291011-AQ-7	EMERSON ELEC CO NOTES				1FE	8,826,350	120.1700	10,815,066	9,000,000	8,872,324	0	4,732	0	0	6.000	6.142	FA	204,000	540,000	08/23/2002	08/15/2032
291011-AX-2	EMERSON ELEC CO CORPORATE				1FE	10,796,100	106.4100	10,641,399	10,000,000	10,187,288	0	(99,200)	0	0	5.250	4.149	AO	110,833	525,000	02/02/2010	10/15/2018
291011-AY-0	EMERSON ELEC CO CORPORATE				1FE	5,963,268	107.8600	6,282,670	5,825,000	5,870,129	0	(15,086)	0	0	4.875	4.572	AO	59,949	283,969	12/11/2009	10/15/2019
291011-BA-1	EMERSON ELEC CO CORPORATE				1FE	1,371,246	106.6900	1,467,029	1,375,000	1,373,869	0	413	0	0	5.000	5.035	AO	14,514	68,750	04/28/2009	04/15/2019
291011-BB-9	EMERSON ELEC CO CORPORATE				1FE	7,824,924	125.8600	8,105,255	6,440,000	7,710,027	0	(32,208)	0	0	6.125	4.684	AO	83,273	394,450	04/16/2014	04/15/2039
291011-BD-5	EMERSON ELEC CO CORPORATE				1FE	8,560,999	115.9500	8,406,302	7,250,000	8,444,839	0	(27,995)	0	0	5.250	4.118	MN	48,635	357,000	07/08/2016	11/15/2039
291011-BF-0	EMERSON ELEC CO CORPORATE			2	1FE	13,046,509	100.6000	12,877,184	12,800,000	13,011,530	0	(34,999)	0	0	2.625	2.262	JD	28,000	336,000	02/18/2016	12/01/2021
29206#-AB-3	Empire Southwest LLC Senior Note				2	6,250,000	100.1000	6,255,989	6,250,000	6,250,000	0	0	0	0	3.910	3.910	JJ	105,896	244,375	07/25/2012	07/25/2022
29206#-AC-1	Empire Southwest LLC Senior Note				2	5,000,000	98.8700	4,943,509	5,000,000	5,000,000	0	0	0	0	3.650	3.650	JJ	79,083	182,500	07/25/2012	07/25/2022
292102-A#-7	Empire State Realty OP, L.P. Sr. Unsecur				2	16,000,000	94.6100	15,137,498	16,000,000	16,000,000	0	0	0	0	4.180	4.180	MJSD	7,431	668,800	03/27/2015	03/27/2030
292102-A*-1	Empire State Realty OP, L.P. Sr. Unsecur				2	16,000,000	96.9000	15,504,503	16,000,000	16,000,000	0	0	0	0	3.930	3.930	MJSD	6,987	628,800	03/27/2015	03/27/2025
292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur				2	23,360,000	96.3200	22,499,679	23,360,000	23,360,000	0	0	0	0	4.090	4.111	MJSD	10,616	955,424	03/27/2015	03/29/2027
29250R-AP-1	ENBRIDGE ENERGY PARTNERS CORPORATE				2FE	11,078,280	118.1600	10,633,950	9,000,000	10,868,294	0	(43,749)	0	0	7.500	5.790	AO	142,500	675,000	07/25/2011	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS CORPORATE			2	2FE	4,266,365	104.1300	4,451,557	4,275,000	4,270,259	0	850	0	0	4.200	4.225	MS	52,868	179,550	09/06/2011	09/15/2021
29252B-AA-7	Enbridge Pipelines LLC Senior Note			4	1	9,064,600	98.6300	8,940,322	9,064,600	9,064,600	0	0	0	0	3.980	3.980	JD	1,002	360,771	08/18/2014	07/02/2040
292554-A*-3	Encore Capital Group Inc. Senior Secured			4	4	1,203,998	101.9900	1,227,907	1,203,998	1,203,998	0	0	0	0	7.750	7.823	MJSD	3,629	105,117	09/20/2010	09/18/2017
292554-A@-1	Encore Capital Group Inc. Senior Secured			4	4	2,881,362	102.3100	2,947,833	2,881,362	2,881,362	0	0	0	0	7.375	7.440	FMAN	30,104	243,693	02/10/2011	02/12/2018
29273R-AE-9	ENERGY TRANSFER PARTNERS LP CORPORATE	LS			2FE	21,155,193	100.5000	22,217,091	22,107,000	22,130,347	0	(227,289)	0	0	6.125	5.136	FA	511,531	1,354,054	12/03/2015	02/15/2017
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE	LS			2FE	6,535,888	117.0600	7,035,546	6,010,000	6,502,557	0	(11,105)	0	0	7.500	6.754	JJ	225,375	450,750	04/27/2015	07/01/2038
29273R-AM-1	ENERGY TRANSFER PARTNERS LP CORPORATE				2FE	2,426,680	113.2600	2,265,260	2,000,000	2,125,927	0	(50,012)	0	0	9.000	6.007	AO	38,000	180,000	10/30/2009	04/15/2019

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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	
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
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2FE	1,141,458	103.8600	1,061,449	1,022,000	1,138,019	0	(2,055)	0	0	5.950	5.155	AO	15,202	60,809	04/27/2015	10/01/2043
29273R-BB-4	ENERGY TRANSFER PARTNERS LP			2	2FE	11,878,045	110.6800	11,068,100	10,000,000	11,396,825	0	(166,659)	0	0	7.600	5.149	FA	316,667	760,000	12/16/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS LP			2	2FE	24,904,747	124.4700	27,214,929	21,865,000	24,526,369	0	(132,414)	0	0	8.250	6.787	MN	230,494	1,803,863	12/16/2013	11/15/2029
29273V-AC-4	Energy Transfer Equity, L.P. CORPORATE				3FE	144,375	111.5000	139,375	125,000	135,360	0	(2,426)	0	0	7.500	5.065	AO	1,979	9,375	01/01/2013	10/15/2020
29357#-AB-0	Ensign US Fncl (Delaware) LP Senior Note				2	2,800,000	100.7800	2,821,906	2,800,000	2,800,000	0	0	0	0	3.970	3.973	MN	9,572	111,160	02/22/2012	02/22/2019
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE			2	1FE	6,499,723	104.8100	6,833,358	6,520,000	6,505,365	0	1,836	0	0	4.050	4.088	MS	88,020	264,060	08/19/2013	09/01/2023
29364W-AV-0	ENTERGY LOUISIANA LLC CORPORATE			2	1FE	154,884	102.2800	153,416	150,000	154,200	0	(425)	0	0	4.950	4.530	JJ	3,424	7,425	04/27/2015	01/15/2045
29365P-AN-2	ENTERGY GULF STATES LA CORPORATE				1FE	4,449,500	105.3800	5,269,100	5,000,000	4,893,645	0	72,592	0	0	6.000	7.699	MN	50,000	300,000	03/09/2009	05/01/2018
29365P-AP-7	ENTERGY GULF STATES LA CORPORATE				1FE	487,669	115.5600	478,414	414,000	481,971	0	(5,698)	0	0	5.590	3.182	AO	5,786	11,571	04/01/2016	10/01/2024
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	19,728,080	122.2100	23,219,710	19,000,000	19,566,708	0	(19,715)	0	0	6.875	6.569	MS	435,417	1,306,250	05/18/2006	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE	LS			2FE	5,826,660	119.1400	7,148,340	6,000,000	5,855,301	0	3,852	0	0	6.650	6.883	AO	84,233	399,000	07/11/2006	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	4,840,150	109.7000	5,485,150	5,000,000	4,872,080	0	3,804	0	0	5.750	5.982	MS	95,833	287,500	08/25/2005	03/01/2035
29379V-AC-7	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	2,050,600	109.0100	2,180,168	2,000,000	2,012,375	0	(5,472)	0	0	6.500	6.175	JJ	54,528	130,000	04/28/2008	01/31/2019
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	2,275,704	112.8900	2,127,977	1,885,000	2,245,666	0	(8,032)	0	0	5.950	4.624	FA	46,732	112,158	01/01/2013	02/01/2041
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE	LS			2FE	5,396,397	110.7500	4,927,223	4,449,000	5,323,368	0	(18,774)	0	0	5.700	4.399	FA	95,802	253,593	10/31/2012	02/15/2042
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	8,664,972	100.9600	8,601,818	8,520,000	8,660,128	0	(2,950)	0	0	4.850	4.737	MS	121,670	404,490	04/01/2016	03/15/2044
29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE	LS		2	2FE	2,072,851	105.4600	2,013,325	1,909,000	2,067,925	0	(2,954)	0	0	5.100	4.562	FA	36,780	89,403	04/01/2016	02/15/2045
29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	1,377,488	96.9100	1,264,712	1,305,000	1,376,254	0	(706)	0	0	4.950	4.640	AO	13,637	64,598	04/27/2015	10/15/2054
294429-AF-2	EQUIFAX INC CORPORATE				2FE	9,977,900	102.3300	10,232,800	10,000,000	9,998,544	0	2,779	0	0	6.300	6.330	JJ	315,000	630,000	06/25/2007	07/01/2017
29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES				1FE	13,994,702	121.3400	16,946,764	13,966,000	13,982,032	0	(1,054)	0	0	7.000	6.983	AO	244,405	977,620	05/21/1998	04/01/2028
29481#-AD-5	Ergon Inc Senior GTD Note Series A				2FE	24,850,000	108.1200	26,866,500	24,850,000	24,850,000	0	0	0	0	6.640	6.640	FMAN	229,172	1,650,040	02/11/2010	02/11/2019
29717P-A@-6	Essex Portfolio LP Senior Note	LS			2FE	16,527,143	101.7200	16,811,927	16,527,143	16,527,143	0	0	0	0	4.500	4.500	MS	187,996	743,721	06/30/2011	09/30/2017
29717P-B*-7	Essex Portfolio LP Senior Note				2	11,480,000	104.1200	11,952,698	11,480,000	11,480,000	0	0	0	0	4.270	4.270	AO	83,061	490,196	04/30/2012	04/30/2021
29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORATE				1FE	153,991	92.6400	148,232	160,000	154,207	0	129	0	0	3.700	3.925	FA	2,236	5,920	04/27/2015	08/15/2042
29736R-AH-3	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1FE	10,252,539	97.3400	9,982,525	10,255,000	10,252,768	0	229	0	0	1.700	1.705	MN	24,697	87,168	05/05/2016	05/10/2021
30161N-AS-0	EXELON CORPORATION CORPORATE			2	2FE	1,106,103	106.1800	1,061,820	1,000,000	1,104,953	0	(1,150)	0	0	5.100	4.441	JD	2,267	51,000	05/19/2016	06/15/2045
302182-AE-0	EXPRESS SCRIPTS INC CORPORATE				2FE	4,629,120	111.3000	4,451,800	4,000,000	4,195,258	0	(72,897)	0	0	7.250	5.108	JD	12,889	290,000	02/11/2010	06/15/2019
30224P-AE-1	EXTENDED STAY AMERICA INC SR SUB NOTES				6	28,619	1.0000	36,850	3,685,000	28,619	0	0	0	0	9.875	657.386	JD	0	0	10/27/2005	06/28/2013
30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE			2	1FE	10,132,309	93.1600	10,173,236	10,920,000	10,149,982	0	14,336	0	0	3.567	3.985	MS	124,429	368,114	04/01/2016	03/06/2045
30231G-AW-2	EXXON MOBIL CORPORATION CORPORATE	LS		2	1FE	7,324,200	102.4300	7,374,773	7,200,000	7,324,112	0	(88)	0	0	4.114	4.012	MS	98,736	0	12/07/2016	03/01/2046
302508-AQ-9	FMR LLC BONDS 144A				1FE	14,087,125	127.3500	17,192,791	13,500,000	13,898,364	0	(19,311)	0	0	7.570	7.206	JD	45,420	1,021,950	04/11/2001	06/15/2029
30251B-AC-2	FMR LLC CORPORATE				1FE	858,141	123.6100	787,408	637,000	849,835	0	(5,035)	0	0	6.500	4.261	JD	1,955	41,405	04/27/2015	12/14/2040
302788-AJ-9	FMT Heavy Oil Transportation Senior Secu			4	3	1,989,000	99.1100	1,971,247	1,989,000	1,989,000	0	0	0	0	4.567	4.216	MON	7,569	87,500	09/26/2012	09/26/2017
302788-AK-6	FMT Heavy Oil Transportation Senior Secu			4	3	2,318,700	98.9900	2,295,350	2,318,700	2,318,700	0	0	0	0	4.567	4.202	MON	8,824	102,004	10/31/2012	10/31/2017
302788-AL-4	FMT Heavy Oil Transportation Senior Secu			4	3	1,197,000	98.8300	1,183,001	1,197,000	1,197,000	0	0	0	0	4.567	4.199	MON	4,555	52,658	12/20/2012	12/20/2017
302788-AM-2	FMT Heavy Oil Transportation Senior Secu			4	3	399,000	98.8000	394,202	399,000	399,000	0	0	0	0	4.567	4.193	MON	1,518	17,553	01/25/2013	12/31/2017
302788-AN-0	FMT Heavy Oil Transportation Senior Note			4	3	6,359,965	102.5500	6,522,300	6,359,965	6,359,965	0	0	0	0	5.600	5.663	MON	29,680	356,158	08/30/2013	01/01/2021
302788-AP-5	FMT Heavy Oil Transportation Senior Note			4	3	6,271,250	99.8600	6,262,315	6,271,250	6,271,250	0	0	0	0	4.750	4.796	MON	24,824	297,884	03/24/2014	03/01/2024
303250-B@-2	Fair Isaac Corporation Series D Senior N				2Z	1,000,000	106.5000	1,064,991	1,000,000	1,000,000	0	0	0	0	7.180	7.180	MN	10,770	71,800	05/07/2008	05/07/2018
303250-C*-3	Fair Isaac Corporation Series F Senior N	LS			2Z	5,369,354	101.6600	5,082,885	5,000,000	5,070,119	0	(128,521)	0	0	5.040	2.390	JJ	116,900	252,000	08/19/2014	07/14/2017
31410H-AQ-4	FEDERATED DEPT STORES DEBENTURES				2FE	5,629,500	113.2700	6,796,320	6,000,000	5,746,183	0	12,320	0	0	6.900	7.430	AO	103,500	414,000	12/05/2001	04/01/2029
31428X-AU-0	FedEx Corporation CORPORATE				2FE	9,339,800	93.3900	9,339,320	10,000,000	9,380,635	0	12,116	0	0	4.100	4.504	AO	86,556	410,000	06/04/2013	04/15/2043
31428X-AW-6	FedEx Corporation CORPORATE				2FE	3,114,188	108.5000	3,033,761	2,796,000	3,106,760	0	(5,324)	0	0	5.100	4.391	JJ	65,753	114,903	04/01/2016	01/15/2044
31428X-BB-1	FedEx Corporation CORPORATE	LS			2FE	9,784,811	93.6300	10,198,615	10,892,000	9,805,202	0	18,043	0	0	4.100	4.745	FA	186,072	446,572	11/17/2015	02/01/2045
31428X-BE-5	FedEx Corporation CORPORATE	LS		2	2FE	45,302,200	103.5700	47,364,433	45,733,000	45,310,963	0	8,925	0	0	4.750	4.809	MN	277,574	2,305,070	02/08/2016	11/15/2045
31428X-BG-0	FedEx Corporation CORPORATE			2	2FE	16,002,600	100.7700	15,115,635	15,000,000	15,990,638	0	(11,962)	0	0	4.550	4.154	AO	170,625	354,521	04/27/2016	04/01/2046
314300-BE-6	FELCOR LODGING LP SR NT CORP			2	4FE	972,500	102.0000	1,020,000	1,000,000	980,653	0	2,512	0	0	5.625	6.003	MS	18,750	56,250	07/01/2013	03/01/2023
315292-AR-3	FERRELLGAS LP/FINANCE CORPORATE	LS		2	4FE	5,310,000	98.2500	5,895,000	6,000,000	5,345,869	0	35,869	0	0	6.750	9.013	JD	18,000	203,250	07/06/2016	06/15/2023
31620M-AP-1	Fidelity National Information CORPORATE			2	2FE	9,256,364	103.5300	9,408,516	9,088,000	9,226,627	0	(29,738)	0	0	3.625	3.185	AO	69,548	324,864	03/01/2016	10/15/2020
31620M-AQ-9	Fidelity National Information CORPORATE			2	2FE	17,593,539	106.3800	18,333,886	17,235,000	17,543,246	0	(48,044)	0	0	4.500	4.139	AO	163,733	764,803	12/10/2015	10/15/2022
316773-CH-1	FIFTH THIRD BANCORP CORPORATE				2FE	1,759,058	141.3000	1,656,778	1,172,500	1,733,786	0	(15,295)	0	0	8.250	4.666	MS	32,244	96,731	04/27/2015	03/01/2038
316773-CL-2	FIFTH THIRD BANCORP CORPORATE	LS		2	2FE	4,013,680	102.5200	4,100,760	4,000,000	4,008,877	0	(1,575)	0	0	3.500	3.452	MS	41,222	140,000	10/30/2013	03/15/2022
31677Q-BB-4	FIFTH THIRD BK CINCINNATI CORPORATE	LS		2	1FE	2,705,135	100.7500	2,723,321	2,703,000	2,703,983	0	(431)	0	0	2.375	2.358	AO	11,769	64,196	04/29/2014	04/25/2019
31677Q-BC-2	FIFTH THIRD BK CINCINNATI Corporate Publ			2	1FE	10,452,800	100.9000	10,090,200	10,000,000	10,428,808	0	(23,992)	0	0	2.875	1.910	AO	71,875	143,750	09/20/2016	10/01/2021
31677Q-BD-0	FIFTH THIRD BK CINCINNATI CORP			2	1FE	602,797	100.6000	603,624	600,000	601,676	0	(1,053)	0	0	2.150	1.966	FA	4,694	12,900	12/07/2015	08/20/2018
31677Q-BG-3	FIFTH THIRD BK CINCINNATI CORPORATE			2	1FE	10,793,320	98.6400	10,471,410	10,616,000	10,779,895	0	(13,425)	0	0	2.250	1.880	JD	11,280	119,430	09/09/2016	06/14/2021
32055R-AR-8	FIRST INDUSTRIAL LP CORPORATE				2FE	5,983,800	101.5300	6,091,740	6,000,000	5,998,220	0	1,521	0	0	5.950	5.986	MN	45,617	357,000	05/01/2007	05/15/2017

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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
336130-AA-7	FIRST QUALITY FINANCE CO INC CORPORATE			2	4FE	4,110,938	99.0000	4,232,250	4,275,000	4,175,819	0	19,642	0	0	4.625	5.224	MN	25,264	197,719	06/21/2013	05/15/2021
337358-BA-2	WACHOVIA CORPORATION SUB DEBENTURES				1FE	11,126,678	126.8400	13,064,005	10,300,000	10,930,655	0	(16,864)	0	0	7.500	6.904	AO	163,083	772,500	11/21/1995	04/15/2035
337358-BD-6	WACHOVIA CORPORATION SUB DEBENTURES				1FE	6,557,054	121.2500	7,566,000	6,240,000	6,488,284	0	(6,872)	0	0	6.550	6.188	AO	86,285	408,720	05/17/2002	10/15/2035
337738-AL-2	FISERV INC CORPORATE				2FE	18,586,777	107.6700	20,081,202	18,650,000	18,617,715	0	6,273	0	0	4.750	4.793	JD	39,372	885,875	06/06/2011	06/15/2021
337932-AC-1	FIRSTENERGY CORP NOTES	LS			3FE	22,915,643	128.8900	27,389,083	21,250,000	22,503,763	0	(49,948)	0	0	7.375	6.731	MN	200,252	1,567,188	05/18/2006	11/15/2031
338915-AH-4	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	5,550,209	118.2200	5,797,607	4,904,000	5,310,472	0	(25,612)	0	0	6.875	5.845	JJ	155,464	337,150	02/04/2004	01/15/2028
338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	27,482,099	116.3400	31,992,565	27,500,000	27,489,057	0	551	0	0	6.700	6.705	JJ	849,597	1,842,500	09/25/2000	07/15/2028
340711-AW-0	Florida Gas Transmission CORPORATE			2	2FE	1,227,233	100.7900	1,239,707	1,230,000	1,227,545	0	231	0	0	4.350	4.378	JJ	24,672	53,505	07/07/2015	07/15/2025
341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	8,264,423	120.8100	9,175,747	7,595,000	8,134,239	0	(21,055)	0	0	5.850	5.193	FA	185,128	444,308	10/06/2009	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	6,508,810	121.1800	8,482,684	7,000,000	6,608,301	0	12,461	0	0	5.625	6.155	AO	98,438	393,750	07/11/2006	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE				1FE	11,551,923	124.7100	14,141,672	11,340,000	11,527,618	0	(7,525)	0	0	5.950	5.785	AO	168,683	674,730	04/27/2015	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CORPORATE				1FE	4,986,200	121.3400	6,066,950	5,000,000	4,989,079	0	331	0	0	5.650	5.669	FA	117,708	282,500	01/26/2004	02/01/2035
341081-ET-0	FLORIDA POWER & LIGHT CORPORATE				1FE	339,769	114.0900	327,432	287,000	336,680	0	(1,864)	0	0	4.950	3.651	JD	1,184	14,207	04/27/2015	06/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CORP				1FE	7,562,499	117.5200	9,027,633	7,682,000	7,607,985	0	636	0	0	5.400	5.462	MS	138,276	414,828	04/27/2015	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CORPORATE				1FE	607,220	121.1800	605,899	500,000	607,046	0	(174)	0	0	5.650	4.078	FA	11,771	0	12/07/2016	02/01/2037
341081-EY-9	FLORIDA POWER & LIGHT CORPORATE				1FE	7,069,700	124.9100	6,869,995	5,500,000	6,872,020	0	(42,870)	0	0	5.850	4.039	MN	53,625	321,750	01/03/2012	05/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE	LS			1FE	32,981,975	128.1700	39,988,978	31,200,000	32,760,427	0	(45,705)	0	0	5.950	5.522	FA	773,500	1,856,400	04/27/2015	02/01/2038
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE				1FE	14,497,035	129.1500	15,345,389	11,882,000	14,320,932	0	(62,968)	0	0	5.960	4.490	AO	177,042	708,167	04/27/2015	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE				1FE	22,754,395	124.2700	25,668,340	20,655,000	22,548,959	0	(46,060)	0	0	5.690	5.001	MS	391,756	1,175,270	04/27/2015	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE			2	1FE	16,548,084	117.8200	19,124,023	16,232,000	16,536,088	0	(5,517)	0	0	5.250	5.105	FA	355,075	825,930	12/07/2016	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE	LS		2	1FE	19,888,933	116.9200	20,674,327	17,683,000	19,703,112	0	(50,193)	0	0	5.125	4.337	JD	75,521	906,254	02/11/2013	06/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE			2	1FE	14,564,582	102.5700	14,763,044	14,393,000	14,545,427	0	(3,972)	0	0	4.125	4.053	FA	247,380	591,649	04/01/2016	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE			2	1FE	29,565,400	101.9400	29,802,397	29,234,000	29,578,011	0	779	0	0	4.050	3.968	JD	98,665	1,075,498	10/17/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE			2	1FE	9,962,502	98.3400	10,030,456	10,200,000	9,980,657	0	4,766	0	0	3.800	3.933	JD	17,227	387,600	04/27/2015	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CORPORATE			2	1FE	991,473	102.4600	1,024,585	1,000,000	991,638	0	159	0	0	4.050	4.100	AO	10,125	40,500	12/07/2015	10/01/2044
341099-CB-3	FLORIDA POWER CORP 1ST MORTGAGE				1FE	24,106,290	115.7100	27,769,680	24,000,000	24,076,608	0	(2,900)	0	0	5.900	5.868	MS	472,000	1,416,000	02/27/2003	03/01/2033
341099-CH-0	FLORIDA POWER CORP CORPORATE				1FE	7,581,427	128.8600	8,955,701	6,950,000	7,536,438	0	(17,619)	0	0	6.350	5.614	MS	129,946	441,325	04/27/2015	09/15/2037
341099-CL-1	FLORIDA POWER CORP CORPORATE	LS			1FE	23,144,610	131.8500	27,427,853	20,802,000	22,839,362	0	(50,789)	0	0	6.400	5.598	JD	59,170	1,331,328	04/27/2015	06/15/2038
341099-CR-8	FLORIDA POWER CORP CORPORATE			2	1FE	420,952	95.8900	388,361	405,000	420,341	0	(364)	0	0	3.850	3.620	MN	1,992	15,593	04/27/2015	11/15/2042
344878-AB-5	Football Club Term Notes 2012 Senior Not			4	1FE	5,977,200	107.5900	6,430,719	5,977,200	5,977,200	0	0	0	0	7.702	7.574	OCT	112,533	468,037	12/02/2012	12/02/2018
345370-BR-0	FORD MOTOR CO CORPORATE				2FE	1,758,704	130.9500	1,571,376	1,200,000	1,744,699	0	(8,414)	0	0	7.400	4.590	MN	14,800	88,800	04/27/2015	11/01/2046
345370-CA-6	FORD MOTOR CO NOTES			4	2FE	1,184,750	125.5000	5,947,658	4,739,000	1,243,132	0	15,596	0	0	7.450	29.829	JJ	161,817	353,056	12/21/2005	07/16/2031
345370-CQ-1	FORD MOTOR CO CORPORATE	LS			2FE	2,141,114	94.9400	1,870,332	1,970,000	2,135,499	0	(3,445)	0	0	4.750	4.215	JJ	43,148	93,575	04/27/2015	01/15/2043
345397-VU-4	FORD MOTOR CREDIT CO LLC CORPORATE				2FE	7,148,887	110.3900	7,036,513	6,374,000	7,016,305	0	(127,115)	0	0	5.875	3.478	FA	154,990	374,473	12/10/2015	08/02/2021
345397-XK-4	FORD MOTOR CREDIT CO LLC CORPORATE	LS			2FE	2,228,130	100.7400	2,266,727	2,250,000	2,232,075	0	3,945	0	0	3.157	3.394	FA	29,005	35,516	02/17/2016	08/04/2020
34959J-AD-0	FORTIVE CORP CORPORATE			2	2FE	74,837	99.0200	74,261	75,000	74,837	0	0	0	0	4.300	4.313	JD	143	1,568	06/06/2016	06/15/2046
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas			4	1	12,447,075	93.2400	11,605,800	12,447,075	12,447,075	0	0	0	0	4.140	4.175	MON	22,903	515,309	04/13/2015	03/15/2046
353514-C#-7	Franklin Electric Co. Inc. Senior Note			4	2	39,454,800	104.5900	41,266,559	39,454,800	39,454,800	0	0	0	0	5.790	5.837	JAJO	387,084	2,290,779	04/30/2007	04/30/2019
353514-D*-0	Franklin Electric Co. Inc. Senior Note			4	2	14,347,200	104.5900	15,005,505	14,347,200	14,347,200	0	0	0	0	5.790	5.831	JAJO	140,758	830,703	09/07/2007	04/30/2019
356528-AA-3	Freelancers Union Inc. Promissory Note			4	6*S	200,850	12.7200	573,240	4,506,065	200,850	19,711	0	2,237,209	0	3.000	9.678	JUL	0	0	10/03/2008	10/03/2019
35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	LS		2	3FE	3,701,959	82.6200	3,796,619	4,595,000	3,721,350	0	8,484	0	0	5.450	6.969	MS	73,737	250,428	12/07/2015	03/15/2043
35671D-BD-6	FREEPORT-MCMORAN INC CORPORATE	LS			3FE	3,911,045	99.6200	4,034,813	4,050,000	4,010,148	0	31,841	0	0	2.375	3.212	MS	28,322	96,188	10/10/2013	03/15/2018
35671D-BM-6	FREEPORT-MCMORAN INC CORPORATE			2	2FE	80,828	102.2500	80,778	79,000	80,764	0	(64)	0	0	6.125	4.473	JD	215	0	12/13/2016	06/15/2019
35802X-AH-6	FRESENIUS MEDICAL CARE US FINA CORPORATE			2	3FE	3,325,000	103.5000	3,441,375	3,325,000	3,325,000	0	0	0	0	4.125	4.125	AO	28,955	137,156	10/24/2014	10/15/2020
35906A-AB-4	FRONTIER COMMUNICATIONS CORP CORPORATE				4FE	2,508,125	108.0000	2,430,000	2,250,000	2,317,485	0	(35,680)	0	0	8.125	6.277	AO	45,703	182,813	10/18/2010	10/01/2018
35906A-AF-5	FRONTIER COMMUNICATIONS CORP CORPORATE	LS			3FE	987,778	102.7500	1,027,500	1,000,000	998,904	0	1,995	0	0	8.250	8.491	AO	17,417	82,500	08/13/2010	04/15/2017
35906A-AH-1	FRONTIER COMMUNICATIONS CORP CORPORATE				3FE	120,750	105.1200	110,381	105,000	112,932	0	(2,129)	0	0	8.500	5.933	AO	1,884	8,925	01/01/2013	04/15/2020
359694-D@-2	Fuller Company H B Senior Note				2	534,975	100.3400	501,709	500,000	501,843	0	(12,519)	0	0	5.130	2.570	FA	9,049	25,650	04/17/2014	02/24/2017
361268-B#-1	G & K Services, Inc. Senior Note				2	4,608,655	98.2400	4,420,914	4,500,000	4,587,908	0	(8,971)	0	0	3.880	3.605	AO	36,860	174,600	08/19/2014	04/15/2025
361841-AB-5	GLP CAPITAL LP CORPORATE	LS		2	3FE	740,700	103.4700	744,977	720,000	729,054	0	(5,460)	0	0	4.375	3.551	MN	5,250	31,500	10/24/2014	11/01/2018
361841-AD-1	GLP CAPITAL LP CORPORATE	LS		2	3FE	2,903,450	105.0000	2,961,000	2,820,000	2,873,306	0	(13,662)	0	0	4.875	4.293	MN	22,913	137,475	11/12/2014	11/01/2020
362320-AZ-6	GTE CORP DEBENTURES	LS			2FE	13,982,530	105.9800	15,005,850	14,159,000	14,136,145	0	14,887	0	0	6.840	6.961	AO	204,456	968,476	08/20/1999	04/15/2018
362333-AH-9	G T E FLORIDA INC DEBENTURES	LS			3FE	9,991,366	85.3800	9,109,513	10,670,000	10,225,975	0	24,247	0	0	6.860	7.408	FA	304,984	731,962	06/07/2000	02/01/2028
362338-AQ-8	G T E SOUTHWEST INC 1ST MORTGAGE	LS			3FE	3,491,220	101.7100	3,051,300	3,000,000	3,343,005	0	(12,552)	0	0	8.500	7.231	MN	32,583	255,000	07/29/1993	11/15/2031
36389*-AP-0	E J Gallo Winery SRNT			4	1	2,250,000	111.8000	2,515,567	2,250,000	2,250,000	0	0	0	0	7.960	7.960	MN	23,383	180,095	05/11/1994	05/11/2020
36389*-AQ-8	E J Gallo Winery SRNT			4	1	4,005,000	120.6500	4,832,168	4,005,000	4,005,000	0	0	0	0	7.560	7.631	FMAN	39,529	304,460	08/11/1995	08/11/2023
36389*-AR-6	E J Gallo Winery SRNT			4	1	50,000,000	118.4400	59,221,631	50,000,000	50,000,000	0	0	0	0	6.860	6.917	JAJO	838,444	3,449,056	03/31/1998	04/01/2026

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
36389*-AS-4	E J Gallo Winery SRNT				1	50,000,000	119.3500	59,673,474	50,000,000	50,000,000	0	0	0	0	6.800	6.858	JAJO	831,111	3,418,889	06/10/1998	04/01/2024
36389*-AT-2	E J Gallo Winery Senior Note			4	1	100,000,000	121.6100	121,612,956	100,000,000	100,000,000	0	0	0	0	6.750	6.806	JAJO	1,162,500	6,750,000	01/29/1999	01/29/2027
364725-BE-0	GANNETT CO INC CORPORATE	LS		2	3FE	3,753,360	105.8200	3,809,340	3,600,000	3,710,842	0	(19,723)	0	0	6.375	5.630	AO	48,450	229,500	10/16/2014	10/15/2023
36714#-AA-5	The Gas Company, LLC Senior Secured Note				2	18,000,000	101.0300	18,185,507	18,000,000	18,000,000	0	0	0	0	4.220	4.220	FA	301,730	759,600	08/08/2012	08/08/2022
36734*-AA-5	Gate Technologies LLC Senior Term Loan			4	6Z	1	0.0000	1	1,725,000	1	0	0	0	0	7.500	2,620.190	JAJO	0	0	04/10/2012	04/09/2022
36803R-AA-1	Gator Power II Holdings, LLC Senior Secu				2FE	3,860,000	100.1200	3,864,824	3,860,000	3,860,000	0	0	0	0	4.080	4.079	MN	20,123	179,799	09/24/2015	11/02/2020
368710-AC-3	GENENTECH INC CORPORATE				1FE	2,364,490	116.8400	2,921,000	2,500,000	2,392,031	0	3,239	0	0	5.250	5.628	JJ	60,521	131,250	12/15/2005	07/15/2035
369300-AN-8	GENERAL CABLE CORP DEL N CORP FLOATER	LS		2	4FE	2,418,950	97.0000	2,323,150	2,395,000	2,410,407	0	(3,648)	0	0	5.750	5.554	AO	34,428	137,713	07/23/2014	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP CORPORATE			2	1FE	371,083	106.1900	371,672	350,000	367,122	0	(3,700)	0	0	3.875	2.661	JJ	6,254	13,563	12/07/2015	07/15/2021
369604-BF-9	GENERAL ELECTRIC CO CORPORATE				1FE	32,426,620	100.8800	30,485,460	30,218,000	32,399,933	0	(27,913)	0	0	4.125	3.681	AO	283,923	767,951	12/07/2016	10/09/2042
369604-BH-5	GENERAL ELECTRIC CO CORPORATE	LS			1FE	36,818,251	107.3500	39,063,755	36,390,000	36,813,423	0	(8,586)	0	0	4.500	4.423	MS	500,363	1,637,550	01/08/2016	03/11/2044
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE				1FE	659,165	129.0700	623,419	483,000	650,353	0	(5,325)	0	0	6.150	3.726	FA	11,882	29,705	04/27/2015	08/07/2037
36962G-3P-7	GENERAL ELEC CAP CORP CORPORATE				1FE	3,090,326	125.8500	2,919,787	2,320,000	3,052,827	0	(22,694)	0	0	5.875	3.701	JJ	63,228	136,300	04/27/2015	01/14/2038
36962G-4B-7	GENERAL ELEC CAP CORP CORPORATE				1FE	1,711,621	140.9900	1,608,744	1,141,000	1,685,508	0	(15,798)	0	0	6.875	3.691	JJ	37,261	78,444	04/27/2015	01/10/2039
36962G-6W-9	GENERAL ELEC CAP CORP CORPORATE	LS			1FE	9,534,375	100.2600	9,525,080	9,500,000	9,509,054	0	(7,161)	0	0	1.625	1.547	AO	38,165	154,375	05/21/2013	04/02/2018
36962G-7G-3	GENERAL ELEC CAP CORP CORPORATE				1FE	11,548,248	101.1900	11,708,030	11,570,000	11,560,784	0	4,344	0	0	2.300	2.340	JJ	123,445	266,110	01/08/2014	01/14/2019
36962G-7M-0	GENERAL ELEC CAP CORP CORPORATE			2	1FE	8,304,931	100.3200	8,337,041	8,310,000	8,306,848	0	991	0	0	2.200	2.213	JJ	87,347	182,820	01/06/2015	01/09/2020
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES	LS			1FE	34,103,175	133.1100	43,361,527	32,575,000	33,724,950	0	(47,380)	0	0	6.750	6.373	MS	647,428	2,198,813	11/20/2006	03/15/2032
370334-BJ-2	GENERAL MILLS INC CORPORATE				2FE	11,509,080	113.6700	12,503,701	11,000,000	11,454,321	0	(9,892)	0	0	5.400	5.096	JD	26,400	594,000	07/28/2010	06/15/2040
370334-BP-8	GENERAL MILLS INC CORPORATE			2	2FE	2,317,871	96.3300	2,215,636	2,300,000	2,316,593	0	(363)	(370,507)	0	4.150	4.104	FA	36,059	95,450	03/01/2013	02/15/2043
370334-BT-0	GENERAL MILLS INC CORPORATE	LS		2	2FE	10,682,880	103.8100	11,107,456	10,700,000	10,687,043	0	1,526	0	0	3.650	3.669	FA	147,541	390,550	01/21/2014	02/15/2024
37045X-AL-0	GENERAL MOTORS FINANCIAL CO IN				2FE	990,940	101.2000	1,012,013	1,000,000	991,975	0	1,035	0	0	4.250	4.395	MN	5,431	42,500	01/08/2016	05/15/2023
37045X-AQ-9	GENERAL MOTORS FINANCIAL CO IN CORPORATE				2FE	16,702,676	103.7300	16,981,867	16,371,000	16,648,020	0	(52,369)	0	0	4.375	3.978	MS	190,995	716,231	12/10/2015	09/25/2021
37045X-AR-7	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2FE	10,751,180	100.6300	11,068,981	11,000,000	10,803,000	0	51,820	0	0	3.150	3.779	JJ	159,775	173,250	02/17/2016	01/15/2020
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2FE	671,279	98.8900	692,255	700,000	675,487	0	4,066	0	0	3.450	4.196	AO	5,434	24,150	12/15/2015	04/10/2022
372460-B#-1	Genuine Parts Company Senior Note				1	49,871,450	97.7100	48,731,212	49,873,077	49,871,600	0	151	0	0	2.990	2.990	JD	120,125	1,491,205	04/01/2016	12/04/2023
373298-BU-1	GEORGIA PACIFIC LLC NOTES				2FE	10,838,122	148.1800	16,396,339	11,065,000	10,901,585	0	4,229	0	0	8.875	9.038	MN	125,480	982,019	04/01/2016	05/15/2031
37331N-AB-7	GEORGIA-PACIFIC LLC CORPORATE				2FE	2,454,385	109.9400	2,305,398	2,097,000	2,286,614	0	(46,151)	0	0	5.400	2.890	MN	18,873	113,238	03/18/2013	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE			2	2FE	4,999,850	103.0300	5,151,665	5,000,000	4,999,923	0	2	0	0	3.734	3.734	JJ	86,089	186,700	06/18/2013	07/15/2023
373334-GC-9	GEORGIA POWER COMPANY CORPORATE				1FE	4,913,400	116.4000	5,819,950	5,000,000	4,927,418	0	1,855	0	0	5.650	5.772	MS	94,167	282,500	04/30/2007	03/01/2037
373334-JN-2	GEORGIA POWER COMPANY CORPORATE				1FE	13,449,780	120.8200	16,311,241	13,500,000	13,454,850	0	949	0	0	5.950	5.977	FA	334,688	803,250	02/04/2009	02/01/2039
373334-JP-7	GEORGIA POWER COMPANY CORPORATE				1FE	375,818	105.9400	370,797	350,000	369,129	0	(6,272)	0	0	4.250	2.301	JD	1,240	14,875	12/07/2015	12/01/2019
373334-JR-3	GEORGIA POWER COMPANY CORPORATE				1FE	2,541,354	114.2600	2,856,575	2,500,000	2,541,111	0	(919)	0	0	5.400	5.275	JD	11,250	135,000	12/07/2015	06/01/2040
373334-JS-1	GEORGIA POWER COMPANY CORPORATE				1FE	6,817,408	104.9800	6,718,406	6,400,000	6,793,195	0	(9,395)	0	0	4.750	4.332	MS	101,333	304,000	04/25/2014	09/01/2040
373334-KA-8	GEORGIA POWER COMPANY CORPORATE	LS			1FE	8,403,153	100.8600	8,895,852	8,820,000	8,417,481	0	7,567	0	0	4.300	4.598	MS	111,671	379,260	12/07/2015	03/15/2043
373628-AA-0	Georgia Trans First Mortgage Oblig Serie			4	1	7,612,771	114.0000	7,474,845	6,556,667	7,414,093	0	(85,738)	0	0	5.590	3.401	MJSD	1,018	366,518	09/02/2014	06/30/2030
374297-A*-0	Getty Realty Corp New Senior Unsecured				3	20,649,521	105.9800	21,888,672	20,652,988	20,649,821	0	300	0	0	5.350	5.388	FMAN	110,493	1,096,736	04/01/2016	06/02/2023
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note				2FE	1,000,000	105.9000	1,058,965	1,000,000	1,000,000	0	0	0	0	5.010	5.010	JD	139	50,100	06/30/2010	06/30/2020
375558-AS-2	GILEAD SCIENCES INC CORPORATE	LS		2	1FE	28,004,273	115.5800	25,806,216	22,327,000	27,564,249	0	(123,766)	0	0	5.650	4.114	JD	105,123	1,261,476	04/27/2015	12/01/2041
375558-AV-5	GILEAD SCIENCES INC CORPORATE				1FE	7,841,411	100.2800	7,876,837	7,855,000	7,848,713	0	2,657	0	0	2.050	2.086	AO	40,257	161,028	03/04/2014	04/01/2019
375558-AX-1	GILEAD SCIENCES INC CORPORATE			2	1FE	1,972,664	103.8400	1,806,757	1,740,000	1,965,257	0	(4,560)	0	0	4.800	4.006	AO	20,880	78,720	04/01/2016	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC CORPORATE			2	1FE	403,016	101.1100	404,424	400,000	402,704	0	(296)	0	0	3.500	3.401	FA	5,833	14,000	12/07/2015	02/01/2025
375558-BA-0	GILEAD SCIENCES INC CORPORATE			2	1FE	1,140,400	99.9200	1,039,125	1,040,000	1,137,332	0	(1,927)	0	0	4.500	3.940	FA	19,500	46,800	04/27/2015	02/01/2045
375558-BB-8	GILEAD SCIENCES INC CORPORATE	LS			1FE	16,172,272	101.0500	16,370,732	16,200,000	16,178,857	0	5,288	0	0	2.550	2.587	MS	137,700	398,183	12/07/2015	09/01/2020
375558-BD-4	GILEAD SCIENCES INC CORPORATE	LS		2	1FE	1,525,902	103.4700	1,552,007	1,500,000	1,525,438	0	(440)	0	0	4.750	4.642	MS	23,750	68,677	12/07/2015	03/01/2046
375558-BE-2	GILEAD SCIENCES INC CORPORATE	LS			1FE	23,727,886	100.3800	23,814,562	23,725,000	23,726,638	0	(1,134)	0	0	1.850	1.845	MS	142,647	426,720	12/07/2015	09/04/2018
375558-BF-9	GILEAD SCIENCES INC CORPORATE	LS		2	1FE	1,507,931	101.3900	1,520,906	1,500,000	1,507,200	0	(688)	0	0	3.650	3.586	MS	18,250	52,773	12/07/2015	03/01/2026
375558-BG-7	GILEAD SCIENCES INC CORPORATE	LS		2	1FE	1,691,726	103.9100	1,724,873	1,660,000	1,690,561	0	(1,098)	0	0	4.600	4.451	MS	25,453	73,603	12/07/2015	09/01/2035
377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE				1FE	5,094,665	117.2700	6,027,781	5,140,000	5,102,988	0	1,249	0	0	5.375	5.439	AO	58,325	276,275	01/13/2009	04/15/2034
377372-AD-9	GLAXOSMITHKLINE CAP INC CORP FOREIGN				1FE	21,741,150	105.4000	21,253,058	20,164,000	20,452,188	0	(200,130)	0	0	5.650	4.559	MN	145,573	1,139,266	11/30/2009	05/15/2018
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN				1FE	88,369,257	131.5200	105,238,734	80,014,000	87,794,134	0	(191,319)	0	0	6.375	5.528	MN	651,781	4,743,893	12/07/2016	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAP INC CORPORATE				1FE	217,546	103.2700	211,707	205,000	217,105	0	(264)	0	0	4.200	3.840	MS	2,463	8,610	04/27/2015	03/18/2043
379463-A@-1	Global Water Resources, Inc. Senior Secu			4	2Z	5,000,000	97.9400	4,897,092	5,000,000	5,000,000	0	0	0	0	4.580	4.580	JD	10,178	108,775	06/24/2016	06/16/2036
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu			4	1	31,639,634	103.9400	31,269,824	30,083,645	31,337,317	0	(80,642)	0	0	4.350	3.722	FA	516,285	1,312,224	09/02/2014	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu			4	1	33,474,434	106.7500	35,733,064	33,474,434	33,474,434	0	0	0	0	4.950	4.949	FA	653,714	1,661,524	08/11/2011	08/10/2041
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured			4	1	2,819,401	94.9500	2,769,595	2,917,035	2,820,938	0	1,536	0	0	3.820	4.110	MS	32,501	111,431	03/15/2016	03/16/2045
38141E-A2-5	GOLDMAN SACHS CORPORATE				1FE	11,422,100	110.8600	11,085,810	10,000,000	11,202,951	0	(219,149)	0	0	7.500	1.703	FA	283,333	375,000	08/04/2016	02/15/2019

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
38141E-C2-3	GOLDMAN SACHS CORPORATE			2	1FE	306,103	102.0800	306,237	300,000	305,424	0	(642)	0	0	3.850	3.566	JJ	5,550	11,550	12/07/2015	07/08/2024
38141E-C3-1	GOLDMAN SACHS CORPORATE			2	1FE	37,148,912	104.9800	36,431,166	34,702,000	37,130,555	0	(14,641)	0	0	4.800	4.354	JJ	800,459	147,216	12/20/2016	07/08/2044
38141G-CU-6	GOLDMAN SACHS GROUP INC NOTES	LS			1FE	2,957,752	120.8600	2,824,557	2,337,000	2,916,198	0	(25,124)	0	0	6.125	4.021	FA	54,076	143,141	04/27/2015	02/15/2033
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE				2FE	7,248,143	123.4800	6,936,136	5,617,000	7,175,356	0	(43,890)	0	0	6.750	4.651	AO	94,787	379,148	04/27/2015	10/01/2037
38141G-FM-1	GOLDMAN SACHS GROUP INC CORPORATE				1FE	3,992,640	105.1900	4,207,660	4,000,000	3,998,350	0	883	0	0	6.150	6.175	AO	61,500	246,000	03/25/2008	04/01/2018
38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE				1FE	5,635,083	123.9600	5,524,750	4,457,000	5,597,986	0	(25,966)	0	0	6.250	4.497	FA	116,068	278,563	12/07/2015	02/01/2041
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE				1FE	7,495,950	109.6000	8,219,925	7,500,000	7,497,570	0	399	0	0	5.250	5.257	JJ	168,438	393,750	07/22/2011	07/27/2021
38141G-VP-6	GOLDMAN SACHS GROUP INC CORPORATE			2	1FE	577,501	100.4100	577,363	575,000	576,939	0	(528)	0	0	2.750	2.647	MS	4,656	15,813	12/07/2015	09/15/2020
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	LS		2	1FE	112,925,688	105.5600	107,957,443	102,267,000	112,854,404	0	(71,284)	0	0	4.750	4.125	AO	944,549	2,067,841	12/02/2016	10/21/2045
38143Y-AC-7	GOLDMAN SACHS CORPORATE				2FE	20,938,260	119.1800	25,027,212	21,000,000	20,946,991	0	1,287	0	0	6.450	6.472	MN	225,750	1,354,500	04/10/2006	05/01/2036
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE CORPORATE				2FE	1,483,448	105.1700	1,577,490	1,500,000	1,483,663	0	246	0	0	5.150	5.224	MN	8,369	77,250	12/07/2015	05/22/2045
382388-AL-0	GOODRICH CORP CORPORATE				1FE	1,146,690	128.4300	1,284,320	1,000,000	1,122,696	0	(2,807)	0	0	7.000	5.973	AO	14,778	70,000	08/09/2005	04/15/2038
382388-AU-0	GOODRICH CORP				1FE	20,136,868	127.7600	26,889,211	21,046,000	20,250,777	0	17,385	0	0	6.800	7.158	JJ	715,564	1,431,128	10/28/2008	07/01/2036
38238Q-AH-9	GOODRICH CORP BOND				1FE	2,227,820	118.4400	2,368,740	2,000,000	2,130,234	0	(10,707)	0	0	7.280	6.306	AO	30,738	145,600	03/25/2004	11/07/2025
38238Q-AL-0	GOODRICH CORP BOND				1FE	11,044,959	128.0700	13,600,715	10,620,000	10,892,586	0	(16,749)	0	0	7.100	6.760	MN	96,347	754,020	03/25/2004	11/15/2027
382550-BF-7	GOODYEAR TIRE & RUBR CO CORPORATE			2	3FE	1,825,000	99.5400	1,816,678	1,825,000	1,825,000	0	0	0	0	5.000	5.000	MN	7,858	49,934	05/10/2016	05/31/2026
38259P-AB-8	GOOGLE INC CL A CORPORATE				1FE	534,630	106.0500	530,235	500,000	528,177	0	(6,050)	0	0	3.625	2.267	MN	2,115	18,125	12/07/2015	05/19/2021
384109-B#-0	Graco Inc Senior Note				2	27,955,000	106.6700	29,819,668	27,955,000	27,955,000	0	0	0	0	4.880	4.908	MJSD	75,789	1,364,204	07/26/2011	01/26/2020
384109-B*-4	Graco Inc Senior Note				2	7,213,437	102.3600	7,062,623	6,900,000	7,008,149	0	(88,185)	0	0	4.000	2.667	MJSD	15,333	276,000	08/19/2014	03/11/2018
384109-B@-2	Graco Inc Senior Note				2	12,650,000	109.5700	13,860,126	12,650,000	12,650,000	0	0	0	0	5.010	5.010	MJSD	35,209	633,765	03/11/2011	03/11/2023
384109-C*-3	Graco Inc Senior Note				2	11,901,165	113.4200	12,957,939	11,425,000	11,870,431	0	(30,735)	0	0	5.350	4.846	MJSD	33,958	571,112	03/15/2016	07/26/2026
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORP SINKING			2	1FE	2,196,085	99.6400	2,188,201	2,196,085	2,196,085	0	0	0	0	3.290	3.289	AO	16,257	71,850	09/16/2014	10/10/2034
38479*-AM-4	Grain Processing Corporation Series H Se			4	2	21,170,947	105.3800	20,361,281	19,321,429	19,803,587	0	(157,957)	0	0	6.230	7.328	MJSD	53,499	1,203,725	09/29/2009	12/15/2018
38479*-AN-2	Grain Processing Corporation Series I Se			4	2	10,299,793	112.8000	10,038,954	8,900,000	9,410,706	0	(143,312)	0	0	7.180	8.027	MJSD	28,401	639,020	09/29/2009	09/15/2020
38479*-AP-7	Grain Processing Corporation Senior Note			4	2	7,500,000	107.8200	8,086,415	7,500,000	7,500,000	0	0	0	0	5.000	5.031	FMAN	47,917	375,000	05/22/2014	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note			4	2	4,450,000	113.4600	5,048,743	4,450,000	4,450,000	0	0	0	0	5.970	6.014	MJSD	11,807	265,665	05/22/2014	12/15/2026
384802-AB-0	WW GRAINGER INC CORPORATE			2	1FE	24,766,315	107.0400	25,384,422	23,716,000	24,747,225	0	(17,504)	0	0	4.600	4.328	JD	48,486	1,090,936	04/08/2016	06/15/2045
384802-AC-8	WW GRAINGER INC CORPORATE			2	1FE	20,132,569	94.0700	19,067,584	20,270,000	20,133,439	0	870	0	0	3.750	3.788	MN	97,127	377,951	05/09/2016	05/15/2046
386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT				1FE	17,532,370	138.9900	22,278,867	16,029,000	17,321,468	0	(35,780)	0	0	7.450	6.655	AO	252,101	1,194,161	04/01/2016	04/15/2035
387328-A#-4	Granite Construction Inc. Senior Note			4	3	10,935,000	105.0400	11,486,063	10,935,000	10,935,000	0	0	0	0	6.110	6.109	JD	35,262	668,129	12/12/2007	12/12/2019
38807#-AA-9	Grant County Wind, LLC Senior Note			4	3FE	8,673,063	107.8000	9,349,099	8,673,063	8,673,063	0	0	0	0	7.500	7.567	MJSD	1,807	650,480	09/20/2011	06/30/2030
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE	LS		2	3FE	3,897,600	105.3800	3,911,520	3,712,000	3,875,789	0	(21,811)	0	0	4.750	3.567	AO	37,223	88,160	05/26/2016	04/15/2021
38869P-AL-8	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3FE	4,715,000	102.3800	4,770,675	4,660,000	4,714,477	0	(523)	0	0	4.875	4.635	MN	29,028	129,675	12/08/2016	11/15/2022
38869P-AM-6	GRAPHIC PACKAGING INTL CORP CORPORATE	LS		2	3FE	1,606,981	96.0000	1,533,120	1,597,000	1,606,696	0	(285)	0	0	4.125	4.029	FA	25,619	0	09/23/2016	08/15/2024
389375-AJ-5	GRAY TELEVISION INC CORPORATE	LS		2	4FE	478,750	99.2500	496,250	500,000	478,884	0	134	0	0	5.875	6.475	JJ	16,075	0	12/05/2016	07/15/2026
39029#-AG-6	Great Clips Inc Senior Secured Note			4	3	2,000,000	103.2400	2,064,866	2,000,000	2,000,000	0	0	0	0	7.250	7.314	JAJO	36,250	145,000	10/29/2010	10/01/2020
390568-AB-5	Great Lakes Cheese Senior Note			4	2	4,193,780	103.2600	4,292,605	4,157,143	4,171,623	0	(8,395)	0	0	5.830	5.440	FMAN	37,027	242,361	03/01/2014	11/06/2017
390568-AC-3	Great Lakes Cheese Senior Note			4	2	28,310,000	106.6400	30,190,316	28,310,000	28,310,000	0	0	0	0	5.100	5.132	FMAN	220,582	1,443,810	08/04/2011	08/06/2021
390568-AD-1	Great Lakes Cheese Senior Note			4	2	12,500,000	102.6600	12,831,838	12,500,000	12,500,000	0	0	0	0	3.800	3.818	JAJO	80,486	475,000	01/31/2014	01/31/2024
391164-AB-6	GREAT PLAINS ENERGY INC CORPORATE				2FE	9,948,400	103.3400	10,333,800	10,000,000	9,993,634	0	6,611	0	0	6.875	6.948	MS	202,431	687,500	09/20/2007	09/15/2017
39121J-A*-1	Great River Energy First Mortgage Bonds			4	1	13,550,417	107.0900	12,203,397	11,395,349	12,530,068	0	(240,396)	0	0	5.810	1.994	JJ	331,035	662,070	01/01/2013	07/01/2021
39121J-AA-8	Great River Energy CORP SINKING FUND			4	1FE	928,964	101.5100	877,764	864,682	878,108	0	(13,235)	0	0	5.829	2.651	JJ	25,201	50,402	01/01/2013	07/01/2017
39265*-AG-3	Green Bay Packaging Senior Note			4	1	2,052,273	103.6900	2,128,043	2,052,273	2,052,273	0	0	0	0	4.990	5.020	FMAN	13,086	102,408	11/15/2004	11/15/2019
39265*-AH-1	Green Bay Packaging Senior Note			4	1	4,546,364	107.2700	4,877,021	4,546,364	4,546,364	0	0	0	0	5.760	5.800	MJSD	7,274	261,871	12/21/2007	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note			4	1	22,727,273	101.8300	23,143,172	22,727,273	22,727,273	0	0	0	0	4.240	4.262	MJSD	2,677	963,636	06/30/2011	06/30/2026
39301#-AC-4	Green Diamond Resource Company Senior No				2	9,400,000	101.5800	9,548,234	9,400,000	9,400,000	0	0	0	0	4.270	4.270	MS	102,575	401,380	09/29/2014	10/01/2029
39301#-AD-2	Green Diamond Resource Company Senior No			4	2	5,000,000	101.2400	5,062,217	5,000,000	5,000,000	0	0	0	0	4.270	4.270	MS	54,561	213,500	09/29/2014	09/29/2034
393154-AB-5	Green Mountain Power Corp FIRST MORTGAGE			4	1FE	25,027	103.7000	23,782	22,934	23,801	0	(465)	0	0	6.040	1.856	JD	115	1,385	03/01/2014	12/01/2017
393154-L@-6	Green Mountain Power Corp Series UU Bond				1	5,000,000	126.7800	6,339,109	5,000,000	5,000,000	0	0	0	0	6.830	6.830	MN	43,636	341,500	05/15/2008	05/15/2028
395268-AC-5	Greenheck Fan Corporation Senior Secured			4	2	48,136,786	106.7100	51,366,778	48,136,786	48,136,786	0	0	0	0	5.100	5.132	MJSD	102,291	2,454,976	09/16/2016	09/16/2021
395268-AD-3	Greenheck Fan Corporation Senior Note			4	2	1,298,380	102.1100	1,303,966	1,277,059	1,295,636	0	(2,744)	0	0	3.910	3.582	MJSD	2,635	37,450	04/01/2016	09/12/2024
397624-AE-7	GREIF INC CORPORATE				3FE	3,710,125	100.2500	3,358,375	3,350,000	3,359,529	0	(114,663)	0	0	6.750	3.236	FA	94,219	226,125	11/01/2013	02/01/2017
397624-AG-2	GREIF INC CORPORATE				3FE	11,629,196	111.0000	11,255,400	10,140,000	10,995,814	0	(307,257)	0	0	7.750	4.263	FA	327,438	785,850	01/15/2015	08/01/2019
39839#-AF-8	Griffith Laboratories Int'l Senior Note			4	2	6,250,000	109.5900	6,849,400	6,250,000	6,250,000	0	0	0	0	5.470	5.506	JAJO	72,174	341,875	01/15/2014	01/15/2029
398433-AH-5	GRIFFON CORPORATION CORPORATE			2	4FE	10,760,610	101.3200	10,972,484	10,829,000	10,774,682	0	4,431	0	0	5.250	5.319	MS	189,508	568,523	06/02/2015	03/01/2022
39985#-AB-9	Growmark Inc. Series B Senior Note				2	6,000,000	105.6200	6,337,255	6,000,000	6,000,000	0	0	0	0	4.920	4.920	JD	9,020	295,200	12/20/2010	12/20/2019
39985#-AC-7	Growmark Inc. Series C Senior Note				2	11,000,000	108.8200	11,970,676	11,000,000	11,000,000	0	0	0	0	5.290	5.290	JD	17,780	581,900	12/20/2010	12/20/2022

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	
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
39985#-AD-5	Growmark Inc. Series D Senior Note				2	40,000,000	111.3300	44,532,033	40,000,000	40,000,000	0	0	0	0	5.540	5.540	JD	67,711	2,216,000	12/20/2010	12/20/2025
400640-AA-5	Guadalupe Valley Elec Coop Inc Senior Se			4	1	23,646,173	98.2600	23,234,004	23,646,173	23,646,173	0	0	0	0	3.770	3.770	JD	74,288	891,461	12/23/2011	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note			4	2	1,534,205	112.4800	1,725,742	1,534,205	1,534,205	0	0	0	0	7.610	7.683	MJSD	324	116,753	11/08/2001	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note			4	2	643,265	112.7400	725,220	643,265	643,265	0	0	0	0	7.830	7.907	MJSD	140	50,368	12/10/2001	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note			4	2	857,717	113.1800	970,755	857,717	857,717	0	0	0	0	7.990	8.070	MJSD	190	68,532	01/09/2002	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note			4	2	551,344	112.1900	618,568	551,344	551,344	0	0	0	0	7.630	7.704	MJSD	117	42,068	02/11/2002	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note			4	2	796,407	112.9900	899,837	796,407	796,407	0	0	0	0	7.920	7.999	MJSD	175	63,075	03/04/2002	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note			4	2	857,717	113.9500	977,335	857,717	857,717	0	0	0	0	8.270	8.353	MJSD	197	70,933	04/01/2002	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note			4	2	1,225,220	113.4800	1,390,383	1,225,220	1,225,220	0	0	0	0	8.100	8.180	MJSD	276	99,243	05/01/2002	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note			4	2	459,514	112.8500	518,562	459,514	459,514	0	0	0	0	7.870	7.945	MJSD	100	36,164	06/03/2002	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note			4	2	1,531,593	112.8500	1,728,404	1,531,593	1,531,593	0	0	0	0	7.870	7.945	MJSD	335	120,536	07/01/2002	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note			4	2	2,021,627	112.3300	2,270,885	2,021,627	2,021,627	0	0	0	0	7.680	7.755	MJSD	431	155,261	11/01/2002	09/30/2022
402479-CB-3	GULF POWER CO CORPORATE				1FE	9,993,600	108.6000	10,859,700	10,000,000	9,993,706	0	117	0	0	5.100	5.104	AO	127,500	510,000	09/09/2010	10/01/2040
402568-AC-9	Gulf States Toyota Inc/Friedki Senior No			4	2	1,240,000	99.7600	1,236,978	1,240,000	1,240,000	0	0	0	0	3.620	3.636	MJSD	3,367	44,888	06/04/2012	06/04/2024
402568-AD-7	Gulf States Toyota Inc/Friedki Senior No			4	2	11,700,000	101.4300	11,867,448	11,700,000	11,700,000	0	0	0	0	4.160	4.180	MJSD	1,352	486,720	12/31/2013	12/31/2025
404119-BQ-1	HCA INC CORPORATE	LS			3FE	4,065,000	104.3800	4,175,000	4,000,000	4,054,518	0	(5,212)	0	0	5.250	5.046	AO	44,333	210,000	12/09/2014	04/15/2025
000000-00-0	HCA INC HCA INC			2	3FE	1,727,206	101.1700	1,748,237	1,728,070	1,725,375	0	(1,831)	0	0	1.949	4.053	MJSD	178	3,602	03/18/2016	03/17/2023
40415R-AQ-8	HD Supply Inc CORPORATE	LS		2	4FE	2,625,000	105.5000	2,769,375	2,625,000	2,625,000	0	0	0	0	5.250	5.250	JD	6,125	137,813	11/19/2014	12/15/2021
40426W-AU-5	COMMONWEALTH REIT CORPORATE				1	0	0.0000	0	0	0	0	0	0	0	6.250	0.000	JD	0	687,501	12/03/2015	06/15/2017
40428H-PN-6	HSBC USA INC CORPORATE				1FE	299,589	100.0800	300,249	300,000	299,694	0	101	0	0	2.375	2.411	MN	930	7,145	12/07/2015	11/13/2019
40429C-GD-8	HSBC FINANCE CORPORATION CORP				1FE	578,093	112.4000	562,021	500,000	562,854	0	(14,314)	0	0	6.676	3.324	JJ	15,392	33,380	12/07/2015	01/15/2021
404201-AA-5	HSBC BANK USA CORPORATE	LS			1FE	996,748	116.1000	922,955	795,000	984,799	0	(7,189)	0	0	5.875	3.991	MN	7,784	46,706	04/27/2015	11/01/2034
4042Q1-AB-3	HSBC BANK USA CORPORATE				1FE	1,829,668	113.6900	1,912,315	1,682,000	1,822,469	0	(5,051)	0	0	5.625	4.906	FA	35,743	94,613	04/27/2015	08/15/2035
4042Q1-AD-9	HSBC BANK USA MONEY MARKET				1FE	3,818,118	133.0500	3,612,416	2,715,000	3,771,217	0	(28,458)	0	0	7.000	4.261	JJ	87,634	190,050	04/27/2015	01/15/2039
40447#-AD-7	HMSHost Corporation Senior Note				1FE	6,000,000	101.3000	6,077,904	6,000,000	6,000,000	0	0	0	0	5.730	5.730	MN	49,660	343,800	05/09/2007	05/09/2017
40447#-AE-5	HMSHost Corporation Senior Note				1FE	42,000,000	107.5900	45,188,489	42,000,000	42,000,000	0	0	0	0	5.120	5.120	JJ	979,627	2,150,400	01/17/2013	01/17/2023
406216-AH-4	HALLIBURTON COMPANY CORPORATE				2FE	10,971,576	121.8800	10,351,843	8,493,750	9,379,141	0	(185,077)	0	0	8.750	5.938	FA	280,766	743,203	12/14/2004	02/15/2021
406216-AS-0	HALLIBURTON COMPANY				2FE	285,328	124.6400	236,813	190,000	285,184	0	(90)	0	0	7.600	5.030	FA	5,455	14,440	04/27/2015	08/15/2096
406216-AV-3	HALLIBURTON COMPANY CORPORATE				2FE	7,945,992	106.4300	7,662,888	7,200,000	7,364,580	0	(91,174)	0	0	5.900	4.488	MS	125,080	424,800	09/10/2009	09/15/2018
406216-AY-7	HALLIBURTON COMPANY CORPORATE				2FE	20,030,256	134.3200	20,493,797	15,257,000	19,603,573	0	(107,072)	0	0	7.450	5.233	MS	334,679	1,136,647	04/27/2015	09/15/2039
406216-BA-8	HALLIBURTON COMPANY CORPORATE		2		2FE	23,297,845	98.2000	23,123,641	23,548,000	23,309,015	0	4,118	0	0	4.500	4.567	MN	135,401	1,059,660	04/01/2016	11/15/2041
406216-BD-2	HALLIBURTON COMPANY CORPORATE		2		2FE	17,896,860	101.5400	18,277,398	18,000,000	17,926,032	0	9,704	0	0	3.500	3.570	FA	262,500	630,000	12/11/2013	08/01/2023
406216-BE-0	HALLIBURTON COMPANY CORPORATE		2		2FE	51,371,372	102.6900	53,367,837	51,970,000	51,401,291	0	10,071	0	0	4.750	4.823	FA	1,028,573	2,468,575	12/07/2015	08/01/2043
406216-BJ-9	HALLIBURTON COMPANY CORPORATE	LS	2		2FE	373,978	105.7800	395,628	374,000	373,977	0	(1)	0	0	4.850	4.850	MN	2,318	18,240	04/01/2016	11/15/2035
406216-BK-6	HALLIBURTON COMPANY CORPORATE	LS	2		2FE	6,158,090	107.0300	6,592,924	6,160,000	6,157,782	0	59	0	0	5.000	5.002	MN	39,356	309,711	11/05/2015	11/15/2045
40621P-AB-5	HALLIBURTON CO CORPORATE				2FE	11,449,700	101.8500	10,184,800	10,000,000	10,063,407	0	(166,136)	0	0	7.530	5.760	FA	313,750	753,000	02/14/2006	05/12/2017
406240-AD-2	Hallmark Cards, Inc. SR NT			4	2	104,158,000	150.1000	150,095,596	100,000,000	103,057,093	0	(118,891)	0	0	8.500	8.125	AO	1,794,444	8,500,000	07/01/2001	10/15/2032
406240-AH-3	Hallmark Cards, Inc. Senior Note				2	7,000,000	119.7300	8,380,860	7,000,000	7,000,000	0	0	0	0	7.910	7.910	JD	27,685	553,700	12/13/2000	12/13/2020
41242*-AZ-5	Hardwood Funding, LLC Senior Secured Not				1	3,950,000	97.6400	3,856,724	3,950,000	3,950,000	0	0	0	0	3.380	3.380	JD	8,901	133,510	04/02/2015	06/07/2030
412830-AB-6	Harley Marine Services, Inc. First Lien			4	4Z	14,980,440	96.5000	14,456,321	14,980,440	14,980,440	0	0	0	0	4.100	4.292	MJSD	154,373	388,161	07/01/2016	12/20/2018
412830-AB-6	Harley Marine Services, Inc. Fist Lien S			4	3Z	2,984,154	97.3000	2,903,607	2,984,154	2,984,154	0	0	0	0	4.100	4.849	MJSD	34,506	36,218	07/01/2016	12/20/2018
412830-AC-4	Harley Marine Services, Inc. Revolver			4	4	1,457,771	96.5000	1,406,768	1,457,771	1,457,771	0	0	0	0	3.910	4.858	MON	27,820	16,673	11/04/2016	12/20/2018
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL CORPORATE	LS			1FE	49,781,788	100.4300	49,984,061	49,770,000	49,777,937	0	(3,850)	0	0	2.250	2.242	JJ	516,364	581,687	01/06/2016	01/15/2019
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL CORPORATE			2	1FE	2,022,800	100.4200	2,008,480	2,000,000	2,018,611	0	(4,189)	0	0	2.850	2.601	JJ	26,283	29,608	01/13/2016	01/15/2021
41284*-AA-9	Harley Marine Services, Inc. Senior Secu			4	4	1,244,113	97.3000	1,210,533	1,244,113	1,244,113	0	0	0	0	4.600	4.870	MJSD	14,386	67,129	01/22/2016	12/20/2018
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt			4	6	11,367,222	50.2900	13,348,771	26,542,634	11,367,222	0	0	15,175,412	0	9.850	10.165	MJSD	440,276	2,063,564	11/22/2016	03/30/2018
413875-AT-2	HARRIS CORP DEL CORPORATE			2	2FE	496,609	106.1400	530,710	500,000	496,654	0	51	0	0	5.054	5.098	AO	4,492	25,270	12/07/2015	04/27/2045
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	2,497,900	117.3500	2,933,723	2,500,000	2,497,814	0	32	0	0	6.100	6.106	AO	38,125	152,500	09/19/2006	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	5,822,534	114.2600	6,398,734	5,600,000	5,796,688	0	(5,732)	0	0	5.950	5.645	AO	70,342	333,200	06/13/2014	10/15/2036
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	3,510,859	92.6300	3,242,099	3,500,000	3,508,673	0	(222)	0	0	4.300	4.283	AO	31,772	150,500	12/07/2015	04/15/2043
416592-AC-7	HARTFORD LIFE DEBENTURES				2FE	12,942,875	120.1700	15,020,750	12,500,000	12,761,358	0	(16,615)	0	0	7.650	7.356	JD	42,500	956,250	05/20/1998	06/15/2027
416592-AE-3	HARTFORD LIFE SENIOR NOTES				2FE	5,066,800	119.4100	5,970,600	5,000,000	5,047,422	0	(1,897)	0	0	7.375	7.265	MS	122,917	368,750	02/22/2001	03/01/2031
418056-AP-2	HASBRO INC CORPORATE				2FE	12,768,798	103.2200	15,482,850	15,000,000	14,752,131	0	323,413	0	0	6.300	8.741	MS	278,250	945,000	10/28/2008	09/15/2017
419870-F*-6	Hawaiian Electric Ind Inc Senior Note				2	17,000,000	102.6900	17,457,831	17,000,000	17,000,000	0	0	0	0	3.990	3.990	MS	216,679	678,300	03/06/2013	03/06/2023
422418-AB-5	Hearst Communications, Inc. Guaranteed S				1	40,310,000	107.1800	43,203,814	40,310,000	40,310,000	0	0	0	0	5.290	5.290	JD	177,700	2,132,399	12/01/2009	12/02/2019
422418-AC-3	Hearst Communications, Inc. GTD Series A				1	29,315,749	104.6300	29,290,633	27,995,000	28,815,060	0	(129,964)	0	0	4.220	3.639	AO	295,347	1,181,389	01/01/2013	10/03/2022
42251#-AF-1	HEB Grocery Company, LP Senior Note				1	3,330,162	101.7100	3,051,218	3,000,000	3,043,624	0	(103,282)	0	0	5.820	2.286	JD	14,550	174,600	03/01/2014	06/01/2017

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
42251#-AG-9	HEB Grocery Company, LP Senior Note				1	6,000,000	114.6000	6,876,100	6,000,000	6,000,000	0	0	0	0	6.120	6.120	JD	30,600	367,200	05/26/2006	06/01/2022
42251#-AK-0	HEB Grocery Company, LP Series A Senior				1	50,000,000	104.6000	52,302,500	50,000,000	50,000,000	0	0	0	0	4.160	4.182	FMAN	346,667	2,080,000	11/19/2010	11/03/2025
42251#-AM-6	HEB Grocery Company, LP Senior Note				1	1,000,000	102.9300	1,029,304	1,000,000	1,000,000	0	0	0	0	4.050	4.050	JD	1,800	40,500	12/15/2011	12/15/2027
42251#-AN-4	HEB Grocery Company, LP Senior Note				1	5,000,000	103.9500	5,197,377	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD	9,444	212,500	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Company, LP Senior Note				1	3,000,000	104.4700	3,134,163	3,000,000	3,000,000	0	0	0	0	4.350	4.350	JD	5,800	130,500	12/15/2011	12/16/2030
42251#-AU-8	HEB Grocery Company, LP Sr. Unsecured No				1	6,500,000	96.1700	6,251,022	6,500,000	6,500,000	0	0	0	0	3.540	3.540	MS	58,164	115,050	03/30/2016	03/30/2031
42251#-AY-0	HEB Grocery Company, LP Senior Unsecured				1	1,834,525	97.5900	1,744,823	1,787,883	1,833,487	0	(1,038)	0	0	4.160	3.986	MS	18,801	37,188	04/01/2016	03/30/2039
42251#-BB-9	HEB Grocery Company, LP Sr. Unsecured No				1	8,000,000	98.3500	7,867,897	8,000,000	8,000,000	0	0	0	0	4.340	4.340	MS	87,764	173,600	03/30/2016	03/30/2044
42251#-BC-7	HEB Grocery Company, LP Sr. Unsecured No				1	10,000,000	98.3000	9,829,643	10,000,000	10,000,000	0	0	0	0	4.360	4.360	MS	110,211	218,000	03/30/2016	03/30/2045
423074-AS-2	HEINZ COMPANY H J CORPORATE			2	2FE	1,496,000	107.9200	1,614,543	1,496,000	1,496,000	0	0	0	0	4.875	4.875	FA	27,551	72,930	01/26/2015	02/15/2025
42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	LS			2FE	23,688,969	121.1900	29,085,864	24,000,000	23,764,496	0	8,290	0	0	6.750	6.853	MS	477,000	1,620,000	03/21/2003	03/15/2032
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE				2FE	27,553,302	127.4000	26,720,540	20,974,000	27,175,798	0	(147,367)	0	0	7.125	4.936	FA	622,666	1,494,398	12/02/2015	08/01/2039
42778*-AE-2	Herschend Entertainment Co LLC Senior No		4		3	19,294,859	104.5800	20,177,506	19,294,859	19,294,859	0	0	0	0	5.450	5.486	MJSD	14,605	1,051,570	03/26/2013	03/27/2023
42778*-AF-9	Herschend Entertainment Co LLC Senior No		4		3	14,389,093	104.5800	15,047,325	14,389,093	14,389,093	0	0	0	0	5.450	5.486	MJSD	10,892	784,206	03/26/2013	03/27/2023
42778*-AH-5	Herschend Entertainment Co LLC Senior No		4		3	9,050,000	106.2600	9,616,753	9,050,000	9,050,000	0	0	0	0	5.600	5.638	JAJO	95,729	506,800	01/23/2015	01/23/2025
42778*-AK-8	Herschend Entertainment Co LLC Senior Un		4		2Z	11,400,000	98.2100	11,195,780	11,400,000	11,400,000	0	0	0	0	4.050	4.070	MJSD	32,063	0	12/06/2016	12/06/2026
427866-AT-5	HERSHEY CO CORPORATE			2	1FE	3,790,120	98.3300	3,736,388	3,800,000	3,793,328	0	945	0	0	2.625	2.655	MN	16,625	99,750	05/14/2013	05/01/2023
427866-AV-0	HERSHEY CO CORPORATE				1FE	160,218	100.2200	160,357	160,000	160,133	0	(80)	0	0	1.600	1.548	FA	924	2,560	12/07/2015	08/21/2018
428040-CG-2	HERTZ CORP CORP	LS		2	4FE	3,186,000	100.2500	2,957,375	2,950,000	3,023,751	0	(37,117)	0	0	7.375	5.197	JJ	100,320	217,563	09/10/2013	01/15/2021
428040-CJ-6	HERTZ CORP CORPORATE			2	4FE	562,479	100.0000	526,000	526,000	528,517	0	(8,878)	0	0	6.750	4.585	AO	7,496	35,504	06/13/2013	04/15/2019
428040-CP-2	HERTZ CORP CORPORATE	LS		2	4FE	3,045,000	97.7500	2,932,500	3,000,000	3,021,489	0	(11,292)	0	0	5.875	5.444	AO	37,208	176,250	11/07/2014	10/15/2020
42809H-AD-9	HESS CORP CORPORATE	LS			2FE	44,199,227	101.1100	42,917,795	42,445,000	44,061,145	0	(37,942)	0	0	5.600	5.305	FA	897,948	2,376,920	04/27/2015	02/15/2041
431282-AK-8	HIGHWOODS REALTY LIMITED CORPORATE				2FE	2,927,580	100.8500	3,025,365	3,000,000	2,997,310	0	9,145	0	0	5.850	6.185	MS	51,675	175,500	07/20/2007	03/15/2017
43507@-AA-4	Holiday Companies, Inc. Senior Note				2	17,770,000	100.1700	17,801,000	17,770,000	17,770,000	0	0	0	0	5.670	5.670	JAJO	204,311	1,007,559	01/18/2007	01/18/2017
43507@-AB-2	Holiday Companies, Inc. SER B Senior Not				2	6,600,000	105.1100	6,937,404	6,600,000	6,600,000	0	0	0	0	6.220	6.220	FMAN	63,859	410,520	05/05/2008	05/05/2018
43507@-AC-0	Holiday Companies, Inc. Series C Senior	LS			2	7,890,000	101.9700	8,045,723	7,890,000	7,890,000	0	0	0	0	4.220	4.220	MJSD	2,775	332,958	12/28/2010	12/28/2017
43507@-AF-3	Holiday Companies, Inc. Senior Note				2	1,000,000	101.1000	1,010,988	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MJSD	1,277	38,300	09/03/2013	09/19/2023
435596-B#-7	Hollingsworth & Vose Company Senior Note		4		2	545,455	105.7000	576,545	545,455	545,455	0	0	0	0	7.150	7.212	MJSD	325	39,000	12/28/2010	12/28/2018
435596-C*-0	Hollingsworth & Vose Company Senior Note		4		2	1,818,182	107.7700	1,571,045	1,457,793	1,457,793	0	0	0	(43,606)	6.230	5.263	MJSD	757	94,395	12/28/2006	12/28/2018
435596-D*-9	Hollingsworth & Vose Company Senior Secu		4		2	1,154,587	101.6600	1,153,960	1,135,164	1,153,619	0	(968)	0	0	4.520	4.088	JAJO	12,115	38,482	04/01/2016	07/08/2024
435596-D@-7	Hollingsworth & Vose Company Senior Secu		4		2	4,490,416	110.0900	4,138,124	3,758,941	3,758,941	0	0	0	(112,439)	4.210	4.232	JAJO	37,365	166,408	07/06/2012	07/08/2024
437076-AS-1	Home Depot Inc CORPORATE				1FE	50,936,665	126.3400	61,203,572	48,445,000	50,754,953	0	(112,687)	0	0	5.875	5.351	JD	118,589	2,772,706	12/19/2016	12/16/2036
437076-AU-6	Home Depot Inc CORPORATE			2	1FE	19,814,891	119.1600	22,116,820	18,560,000	19,700,555	0	(27,758)	0	0	5.400	4.941	MS	295,104	1,002,240	04/27/2015	09/15/2040
437076-AV-4	Home Depot Inc CORPORATE			2	1FE	13,376,890	127.1300	13,767,843	10,830,000	13,154,626	0	(54,266)	0	0	5.950	4.472	AO	161,096	644,385	04/27/2015	04/01/2041
437076-BA-9	Home Depot Inc CORPORATE	LS		2	1FE	25,368,759	103.0400	24,923,088	24,189,000	25,364,479	0	(14,077)	0	0	4.200	3.891	AO	253,985	754,131	06/21/2016	04/01/2043
437076-BD-3	Home Depot Inc CORPORATE			2	1FE	9,999,101	112.3600	10,938,090	9,735,000	9,989,146	0	(5,304)	0	0	4.875	4.696	FA	179,286	474,581	04/27/2015	02/15/2044
437076-BF-8	Home Depot Inc CORPORATE			2	1FE	6,760,845	106.5700	6,318,512	5,929,000	6,748,743	0	(10,334)	0	0	4.400	3.606	MS	76,814	153,868	06/16/2016	03/15/2045
437076-BG-6	Home Depot Inc CORPORATE			2	1FE	717,350	100.4800	723,470	720,000	717,897	0	355	0	0	2.625	2.683	JD	1,575	18,900	05/28/2015	06/01/2022
437076-BH-4	Home Depot Inc CORPORATE	LS		2	1FE	19,096,670	104.9900	18,351,570	17,480,000	19,078,722	0	(17,947)	0	0	4.250	3.727	AO	185,725	487,900	09/07/2016	04/01/2046
437076-BK-7	Home Depot Inc CORPORATE			2	1FE	509,791	102.5600	512,778	500,000	508,827	0	(905)	0	0	3.350	3.110	MS	4,932	16,750	12/07/2015	09/15/2025
437076-BP-6	Home Depot Inc CORPORATE			2	1FE	6,930,553	87.5400	6,184,341	7,065,000	6,930,736	0	183	0	0	3.500	3.590	MS	72,809	0	09/06/2016	09/15/2056
438506-AS-6	HONEYWELL INC DEBENTURES				1FE	7,242,800	124.4100	9,330,525	7,500,000	7,333,745	0	8,927	0	0	6.625	6.903	JD	22,083	496,875	09/23/1999	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE				1FE	30,050,290	122.4300	34,036,569	27,800,000	29,733,167	0	(59,206)	0	0	5.700	5.122	MS	466,577	1,584,600	06/10/2013	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE				1FE	18,697,345	123.2000	18,738,401	15,210,000	18,373,515	0	(95,833)	0	0	5.700	4.166	MS	255,275	852,435	06/22/2016	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE				1FE	40,344,301	122.2100	42,846,826	35,060,000	40,025,333	0	(123,477)	0	0	5.375	4.391	MS	628,158	1,884,475	12/17/2015	03/01/2041
439223-AA-6	Hoosier Energy Rural Electric Senior Not		4		1FE	3,456,582	111.4200	3,342,600	3,000,000	3,445,132	0	(11,450)	0	0	4.860	3.809	MS	42,930	72,900	03/15/2016	09/15/2039
443510-AG-7	HUBBELL INC CL B CORPORATE		2		1FE	1,400,350	98.9500	1,385,356	1,400,000	1,400,292	0	(58)	0	0	3.350	3.347	MS	15,633	23,450	03/08/2016	03/01/2026
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un				2	35,000,000	95.8200	33,535,746	35,000,000	35,000,000	0	0	0	0	3.980	3.980	JJ	677,153	0	07/06/2016	07/06/2026
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		4		3	22,748,208	107.5600	24,468,880	22,748,208	22,748,208	0	0	0	0	6.250	6.298	MJSD	3,949	1,421,763	08/30/2012	03/31/2042
444859-BE-1	HUMANA INC CORPORATE		2		2FE	1,190,550	105.0900	1,177,019	1,120,000	1,188,458	0	(1,290)	0	0	4.950	4.552	AO	13,860	55,440	12/07/2015	10/01/2044
44569*-BE-0	Hunt Oil Company Senior Unsecured Note				3	9,400,000	98.5200	9,852,167	10,000,000	9,459,373	0	59,373	0	0	5.230	9.962	MS	136,561	0	11/08/2016	03/27/2018
44569*-BF-7	Hunt Oil Company Senior Note				3	25,610,000	105.1100	26,918,110	25,610,000	25,610,000	0	0	0	0	9.000	9.000	FMAN	217,685	2,304,900	02/27/2009	02/27/2019
44569*-BK-6	Hunt Oil Company Series C Senior Note				3	18,450,000	98.2400	18,126,200	18,450,000	18,450,000	0	0	0	0	6.250	6.250	JJ	493,281	1,153,125	07/27/2010	07/27/2026
44569*-BR-1	Hunt Oil Company Senior Note				3	9,810,000	80.4200	7,888,739	9,810,000	9,810,000	0	0	0	0	4.230	4.230	MN	56,481	414,963	11/12/2014	11/13/2029
446413-AG-1	HUNTINGTON INGALLS INDUSTRIES CORPORATE	LS		2	3FE	1,528,813	104.1200	1,509,813	1,450,000	1,512,942	0	(15,871)	0	0	5.000	2.957	JD	3,222	72,500	05/31/2016	12/15/2021
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		4		4Z	10,270,000	99.4400	10,212,044	10,270,000	10,270,000	0	0	0	0	6.000	6.051	MJSD	15,405	155,762	09/22/2016	09/22/2021
44667#-AB-4	Huntington Foam, LLC Senior Secured Revo		4		1	0	0.0000	0	0	0	0	0	0	0	52.646	0.000	MON	0	1,090	01/01/2016	09/22/2021

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 (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
44855#-AP-5	Hy Vee, Inc. Senior Note				1	7,299,509	103.5000	7,099,975	6,860,000	6,969,920	0	(118,328)	0	0	5.810	4.010	FMAN	36,535	398,566	03/01/2014	11/27/2017
44855#-AS-9	Hy Vee, Inc. Series Q Senior Note				1	45,000,000	108.4700	48,809,572	45,000,000	45,000,000	0	0	0	0	7.080	7.143	JAJO	654,900	3,203,700	10/15/2008	10/15/2018
44855#-AU-4	Hy Vee, Inc. Seires S Senior Note				1	10,000,000	103.9500	10,394,786	10,000,000	10,000,000	0	0	0	0	3.950	3.969	MJSD	17,556	395,000	12/15/2010	12/16/2019
44855#-AV-2	Hy Vee, Inc. Series T Senior Note				1	20,000,000	105.1200	21,023,276	20,000,000	20,000,000	0	0	0	0	4.190	4.212	MJSD	37,244	838,000	12/15/2010	12/15/2020
44855#-AW-0	Hy Vee, Inc. Senior Note			4	1	3,162,500	104.1200	3,292,807	3,162,500	3,162,500	0	0	0	0	3.940	3.959	MJSD	5,538	124,603	12/15/2011	12/15/2021
44855#-AX-8	Hy Vee, Inc. Senior Note				1	17,700,000	100.2300	17,741,326	17,700,000	17,700,000	0	0	0	0	3.250	3.250	MJSD	27,165	575,250	12/14/2012	12/14/2022
44855#-AY-6	Hy Vee, Inc. Senior Note			4	1	2,800,000	104.7000	2,931,448	2,800,000	2,800,000	0	0	0	0	4.290	4.290	MJSD	6,006	120,120	12/13/2013	12/13/2028
44855#-AZ-3	Hy Vee, Inc. Senior Note				1	5,300,000	100.4400	5,323,048	5,300,000	5,300,000	0	0	0	0	3.880	3.899	MJSD	9,140	205,640	12/15/2014	12/17/2029
44855#-BA-7	Hy Vee, Inc. Senior Unsecured Note				1	20,000,000	101.0000	20,200,359	20,000,000	20,000,000	0	0	0	0	4.000	4.000	MJSD	44,444	800,000	12/11/2015	12/11/2030
44855#-BB-5	Hy Vee, Inc. Senior Unsecured Note				1	10,000,000	100.2800	10,028,119	10,000,000	10,000,000	0	0	0	0	3.430	3.445	MJSD	1,906	343,000	12/29/2015	12/15/2023
44860#-AB-9	Hybrid Design Associates LLC Senior Secu			4	5	3,845,240	57.3100	4,191,967	7,315,000	3,845,240	0	0	2,982,601	0	8.750	8.850	JAJO	0	161,794	01/07/2011	01/07/2017
44914@-AA-9	Hypertherm, Inc Senior Secured Note			4	3	5,000,000	104.0800	5,204,052	5,000,000	5,000,000	0	0	0	0	4.950	4.979	MJSD	8,250	247,500	12/19/2013	12/20/2021
44929@-AB-0	ICRE REIT HLDGS Senior Note				1	25,000,000	101.7000	25,425,298	25,000,000	25,000,000	0	0	0	0	4.290	4.290	MON	80,438	1,072,500	01/04/2011	01/04/2018
44929@-AC-8	ICRE REIT HLDGS Senior Note				1	50,000,000	102.7300	51,367,138	50,000,000	50,000,000	0	0	0	0	5.340	5.340	MON	200,250	2,670,000	01/04/2011	01/04/2018
44929@-AD-6	ICRE REIT HLDGS Senior Note				1	25,345,224	99.7200	25,272,487	25,342,396	25,344,953	0	(271)	0	0	3.820	3.820	MON	61,850	951,750	04/01/2016	03/08/2023
44929@-AE-4	ICRE REIT HLDGS Senior Note				1	15,038,011	98.5100	14,821,076	15,044,721	15,038,623	0	612	0	0	3.650	3.658	MON	45,761	542,474	04/01/2016	07/01/2023
44954@-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te			4	2	10,534,852	104.8400	11,044,653	10,534,852	10,534,852	0	0	0	0	4.250	4.287	MON	19,899	447,731	09/09/2014	06/15/2034
450319-A*-9	ITC Midwest LLC First Mortgage Bonds Ser				1	3,333,334	105.0100	3,500,220	3,333,334	3,333,334	0	0	0	0	7.120	7.119	JD	659	237,333	12/22/2008	12/22/2017
45138L-BA-0	IDAHO PWR CO CORPORATE			2	1FE	3,497,690	100.2000	3,507,000	3,500,000	3,497,644	0	47	0	0	4.300	4.304	AO	37,625	150,500	04/10/2012	04/01/2042
45138L-BD-4	IDAHO PWR CO CORPORATE			2	1FE	8,604,361	93.3000	8,203,191	8,792,000	8,608,532	0	3,427	0	0	3.650	3.769	MS	106,969	320,908	11/17/2015	03/01/2045
45148@-AA-4	Idaho USG Holdings, LLC Debt in a Projec			4	3	10,823,865	101.6400	11,001,405	10,823,865	10,823,865	0	0	0	0	5.800	5.799	MS	158,690	228,444	05/19/2016	03/31/2023
45168D-C@-1	Idexx Laboratories Inc. Senior Unsecured				2	70,960,000	106.3300	70,717,783	66,505,296	66,505,296	0	0	(1,989,326)	0	1.785	1.785	JD	42,868	1,218,802	06/18/2015	06/18/2025
452308-AQ-2	Illinois Tool Wks Inc CORPORATE			2	1FE	30,888,740	111.0200	29,997,037	27,019,000	30,556,484	0	(85,087)	0	0	4.875	4.022	MS	387,835	1,305,476	04/01/2016	09/15/2041
452308-AR-0	Illinois Tool Wks Inc CORPORATE	LS		2	1FE	96,667,467	100.4000	95,918,904	95,532,000	96,499,385	0	(35,549)	0	0	3.900	3.832	MS	1,241,916	3,026,088	12/19/2016	09/01/2042
452308-AU-3	Illinois Tool Wks Inc CORPORATE			2	1FE	802,675	100.5200	804,184	800,000	801,707	0	(909)	0	0	1.950	1.831	MS	5,200	15,600	12/07/2015	03/01/2019
453415-A*-2	Independence Contract Drilling Senior Se			4	4	1,342,443	95.4300	1,281,038	1,342,443	1,342,443	0	0	0	0	5.480	5.813	MON	989	45,667	12/30/2016	11/05/2018
454889-AQ-9	INDIANA MICH PWR CO CORPORATE			2	2FE	14,679,359	103.7200	15,210,127	14,665,000	14,678,794	0	(565)	0	0	4.550	4.543	MS	196,470	355,871	05/26/2016	03/15/2046
455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE				2FE	4,967,900	117.6300	5,881,400	5,000,000	4,972,675	0	686	0	0	6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
455434-BP-4	INDIANAPOLIS PWR & LT CO CORPORATE			2	2FE	1,277,832	103.5900	1,243,128	1,200,000	1,276,375	0	(1,457)	0	0	4.875	4.444	MN	9,750	58,500	02/23/2016	11/01/2041
455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE			2	2FE	11,980,800	101.5600	12,186,840	12,000,000	11,981,426	0	343	0	0	4.650	4.660	JD	46,500	558,000	06/03/2013	06/01/2043
455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE			2	2FE	36,396,952	105.3700	37,321,062	35,420,000	36,384,558	0	(12,051)	0	0	4.700	4.526	MS	554,913	1,429,249	12/19/2016	09/01/2045
455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE			2	2FE	492,467	92.6000	503,771	544,000	492,489	0	22	0	0	4.050	4.644	MN	3,672	0	12/19/2016	05/01/2046
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE			4	2FE	2,832,684	107.6400	2,798,651	2,599,913	2,788,541	0	(34,858)	0	0	9.770	6.170	JD	11,289	254,012	11/01/2013	12/15/2020
45686X-CE-1	INGERSOLL RAND NOTES				2FE	685,000	114.7400	785,942	685,000	685,000	0	0	0	0	6.230	6.229	MN	5,453	42,676	11/14/1997	11/19/2027
45686X-CF-8	INGERSOLL RAND NOTES				2FE	685,000	115.4900	791,127	685,000	685,000	0	0	0	0	6.015	6.015	FA	15,565	41,203	11/21/1997	02/15/2028
457030-AJ-3	INGLES MKTS INC CORPORATE			2	4FE	14,801,758	102.7500	15,234,743	14,827,000	14,818,722	0	956	0	0	5.750	5.690	JD	37,891	795,053	11/28/2016	06/15/2023
458140-AM-2	INTEL CORP CORPORATE	LS			1FE	2,666,128	100.2800	2,665,548	2,658,000	2,665,350	0	(828)	0	0	2.700	2.649	JD	3,190	71,766	02/23/2016	12/15/2022
45822P-AA-3	Integrys Energy Group, Inc. CORPORATE				2FE	1,064,176	105.7400	1,040,432	984,000	1,051,724	0	(12,452)	0	0	4.170	2.284	MN	6,839	41,033	04/01/2016	11/01/2020
459200-AG-6	IBM CORP DEBENTURES				1FE	13,021,275	117.7000	14,712,625	12,500,000	12,625,444	0	(38,784)	0	0	8.375	7.965	MN	174,479	1,046,875	11/08/2000	11/01/2019
459200-AM-3	IBM CORP DEBENTURES				1FE	12,307,487	128.4700	14,507,172	11,292,000	11,878,065	0	(48,662)	0	0	7.000	6.225	AO	133,936	790,440	12/19/2008	10/30/2025
459200-AN-1	IBM CORP DEBENTURES				1FE	6,054,602	129.6400	8,037,804	6,200,000	6,065,205	0	1,016	0	0	7.000	7.172	AO	73,539	434,000	02/05/2004	10/30/2045
459200-AR-2	IBM CORP DEBENTURES				1FE	1,405,834	125.0100	1,725,146	1,380,000	1,394,552	0	(962)	0	0	6.220	6.083	FA	35,765	85,836	01/20/1998	08/01/2027
459200-AS-0	IBM CORP DEBENTURES				1FE	3,202,890	127.7800	3,833,250	3,000,000	3,135,255	0	(8,475)	0	0	6.500	5.937	JJ	89,917	195,000	08/18/2006	01/15/2028
459200-GJ-4	IBM CORP CORPORATE				1FE	6,151,940	103.0900	5,726,538	5,555,000	5,616,071	0	(84,491)	0	0	5.700	4.087	MS	94,111	316,635	10/30/2009	09/14/2017
459200-GS-4	IBM CORP CORPORATE	LS			1FE	22,085,000	121.8300	26,905,494	22,085,000	22,085,000	0	0	0	0	5.600	5.600	MN	106,499	1,236,760	11/30/2009	11/30/2039
459200-HF-1	IBM CORP CORP	LS			1FE	1,354,811	99.9800	1,464,678	1,465,000	1,357,192	0	2,232	0	0	4.000	4.488	JD	1,791	58,600	12/07/2015	06/20/2042
459200-HP-9	IBM CORP CORPORATE				1FE	10,142,440	102.7200	10,451,618	10,175,000	10,152,148	0	3,020	0	0	3.375	3.413	FA	143,086	343,406	07/29/2013	08/01/2023
459200-HU-8	IBM CORP CORPORATE	LS			1FE	20,956,320	104.1400	21,868,329	21,000,000	20,966,743	0	3,953	0	0	3.625	3.650	FA	293,927	761,250	02/06/2014	02/12/2024
459200-JD-4	IBM CORP CORP FLOATER	LS			1FE	40,000,000	100.2800	40,111,560	40,000,000	40,000,000	0	0	0	0	1.359	1.282	FMAN	66,426	343,662	02/16/2016	08/18/2017
459506-B#-7	Intl Flavors & Fragrances Senior Note				2	1,150,000	109.1700	1,255,473	1,150,000	1,150,000	0	0	0	0	6.350	6.350	MS	19,068	73,025	09/27/2007	09/27/2019
459506-B@-9	Intl Flavors & Fragrances Senior Note				2	6,000,000	103.0000	6,179,762	6,000,000	6,000,000	0	0	0	0	6.250	6.250	MS	97,917	375,000	09/27/2007	09/27/2017
459506-C*-0	Intl Flavors & Fragrances Senior Note				2	11,250,000	115.0300	12,940,494	11,250,000	11,250,000	0	0	0	0	6.500	6.500	MS	190,938	731,250	09/27/2007	09/27/2022
460146-CC-5	INTL PAPER CORP CORPORATE	LS			2FE	2,557,363	144.6200	2,530,770	1,750,000	2,508,856	0	(18,682)	0	0	8.700	5.294	JD	6,767	152,250	04/08/2014	06/15/2038
460146-CH-4	INTL PAPER CORP CORPORATE			2	2FE	18,205,692	112.3000	16,639,669	14,817,000	17,937,838	0	(68,794)	0	0	6.000	4.559	MN	113,597	889,020	10/31/2012	11/15/2041
460146-CK-7	INTL PAPER CORP CORPORATE			2	2FE	1,631,194	99.3200	1,579,269	1,590,000	1,630,029	0	(736)	0	0	4.800	4.635	JD	3,392	76,320	04/27/2015	06/15/2044
460146-CN-1	INTL PAPER CORP CORPORATE			2	2FE	4,647,907	104.2900	4,981,785	4,777,000	4,649,672	0	1,764	0	0	5.150	5.330	MN	31,435	246,016	12/21/2015	05/15/2046
460335-A@-1	Intl Speedway Corp Senior Note				2	2,610,964	100.1100	2,556,822	2,554,118	2,606,518	0	(4,446)	0	0	3.950	3.641	MS	30,266	50,444	04/01/2016	09/13/2024

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
461070-AD-6	INTERSTATE POWER & LIGHT CORPORATE				1FE	9,965,400	125.0600	12,505,500	10,000,000	9,971,792	0	843	0	0	6.300	6.326	MN	105,000	630,000	05/03/2004	05/01/2034
461070-AK-0	INTERSTATE POWER & LIGHT CORPORATE			2	1FE	1,227,411	104.4400	1,279,418	1,225,000	1,227,208	0	(45)	0	0	4.700	4.687	AO	12,155	57,575	10/07/2013	10/15/2043
461070-AL-8	INTERSTATE POWER & LIGHT CORPORATE			2	2FE	5,272,344	99.8700	5,218,417	5,225,000	5,266,773	0	(4,758)	0	0	3.250	3.130	JD	14,151	169,813	01/07/2016	12/01/2024
461070-AN-4	INTERSTATE POWER & LIGHT CORPORATE			2	2FE	2,068,744	92.0000	2,115,915	2,300,000	2,068,866	0	121	0	0	3.700	4.302	MS	25,057	0	12/19/2016	09/15/2046
46113V-AD-0	INTERVAL ACQUISITION COR CORPORATE	LS		2	3FE	5,560,170	102.0000	5,587,560	5,478,000	5,551,495	0	(8,676)	0	0	5.625	5.269	AO	65,051	154,069	06/07/2016	04/15/2023
46123*-AA-3	Invenergy III. Wind HIdgs LLC Senior Sec			4	2	11,072,011	111.3700	12,330,789	11,072,011	11,072,011	0	0	0	0	5.500	5.427	JAN	580,204	617,418	05/31/2012	01/24/2031
46123*-AB-1	Invenergy III. Wind HIdgs LLC PIK Note			4	2	1,879,256	104.5800	1,965,407	1,879,256	1,879,256	0	0	0	0	5.500	5.424	JAN	98,478	73,355	01/24/2016	01/24/2031
463018-AA-5	Ironbound Film and Television Note				6*	507,078	65.2600	507,078	777,073	507,078	0	0	142,797	0	7.000	13.512	MJSD	0	0	05/06/2011	12/31/2013
463018-AB-3	Ironbound Film and Television Bridge/Ter				6*	937,922	65.2600	937,922	1,437,322	937,922	0	0	145,203	0	7.000	15.282	MJSD	0	0	06/30/2012	03/31/2016
463556-AD-2	Iroquois Gas Transmission Syst Senior No			4	2FE	1,902,244	112.6100	2,142,195	1,902,244	1,902,244	0	0	0	0	6.100	6.097	AO	19,662	116,037	08/13/2002	10/31/2027
46361*-AK-2	Irvine/Land Co LLC Senior Note				1FE	60,000,000	103.2500	61,949,765	60,000,000	60,000,000	0	0	0	0	5.820	5.820	JD	291,000	3,492,000	07/06/2007	12/01/2017
46361*-AL-0	Irvine/Land Co LLC Series 2010-A Senior				1FE	140,000,000	102.1700	143,032,801	140,000,000	140,000,000	0	0	0	0	3.750	3.750	MN	860,417	5,250,000	11/02/2010	11/02/2018
46361*-AT-3	Irvine/Land Co LLC Senior Note				1FE	98,230,000	102.6100	100,796,260	98,230,000	98,230,000	0	0	0	0	3.820	3.820	JJ	1,834,500	3,752,386	07/05/2011	07/05/2019
46361*-AZ-9	Irvine/Land Co LLC Senior Note				1FE	75,000,000	102.1700	76,624,715	75,000,000	74,999,888	0	0	0	0	3.750	3.750	MN	460,938	2,812,500	11/02/2010	11/02/2018
46361*-BG-0	Irvine/Land Co LLC Senior Note				1FE	2,380,000	98.0200	2,332,998	2,380,000	2,380,000	0	0	0	0	3.650	3.650	FA	33,783	86,870	08/11/2014	08/11/2026
46361*-BH-8	Irvine/Land Co LLC Senior Note				1FE	29,620,000	96.8600	28,689,707	29,620,000	29,620,000	0	0	0	0	3.780	3.780	FA	435,414	1,119,636	08/11/2014	08/13/2029
464592-AQ-7	ISLE OF CAPRI CASINOS IN CORPORATE			2	4FE	5,375,069	103.5000	5,485,500	5,300,000	5,361,902	0	(28,209)	0	0	5.875	4.778	MS	91,683	229,125	06/01/2016	03/15/2021
465685-AD-7	ITC HOLDINGS CORP CORPORATE				2FE	4,995,500	121.3500	6,067,400	5,000,000	4,995,494	0	96	0	0	6.375	6.382	MS	80,573	318,750	10/04/2006	09/30/2036
46607*-AA-8	J.A Riggs Tractor Co Series A Senior Not			4	2	3,000,000	104.4200	3,132,457	3,000,000	3,000,000	0	0	0	0	5.090	5.121	JAJO	36,054	152,700	10/06/2010	10/06/2022
466112-AH-2	JBS USA LLC/JBS USA FINANCE IN CORPORATE			2	3FE	120,840	102.5000	116,850	114,000	115,651	0	(1,431)	0	0	8.250	6.831	FA	3,919	9,405	01/01/2013	02/01/2020
46625H-HF-0	JP MORGAN CHASE & CO CORPORATE				1FE	7,784,606	129.5800	8,299,497	6,405,000	7,650,175	0	(32,885)	0	0	6.400	4.913	MN	52,379	409,920	04/27/2015	05/15/2038
46625H-HL-7	JP MORGAN CHASE & CO CORPORATE				1FE	19,572,756	109.2700	21,417,645	19,600,000	19,589,869	0	3,073	0	0	6.300	6.319	AO	233,240	1,234,800	04/16/2009	04/23/2019
46625H-HU-7	JP MORGAN CHASE & CO CORPORATE				1FE	2,389,950	105.8200	2,645,590	2,500,000	2,450,020	0	11,715	0	0	4.250	4.832	AO	22,431	106,250	04/01/2011	10/15/2020
46625H-HV-5	JP MORGAN CHASE & CO CORPORATE				1FE	8,338,379	118.1200	8,040,531	6,807,000	8,307,511	0	(22,596)	0	0	5.500	4.046	AO	79,037	287,760	09/20/2016	10/15/2040
46625H-JB-7	JP MORGAN CHASE & CO CORPORATE				1FE	34,583,175	119.5800	32,464,747	27,149,000	34,495,784	0	(82,084)	0	0	5.600	3.879	JJ	701,048	300,580	08/08/2016	07/15/2041
46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	LS			2FE	2,677,570	114.9400	2,563,251	2,230,000	2,663,589	0	(8,476)	0	0	5.625	4.380	FA	47,039	125,438	04/27/2015	08/16/2043
46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	LS			1FE	15,451,611	111.2800	15,903,552	14,292,000	15,421,327	0	(21,687)	0	0	4.850	4.349	FA	288,817	693,162	12/07/2015	02/01/2044
46625H-JZ-4	JP MORGAN CHASE & CO CORPORATE	LS			2FE	3,026,790	102.0700	3,061,968	3,000,000	3,024,655	0	(1,982)	0	0	4.125	4.024	JD	5,500	123,750	12/07/2015	12/15/2026
46625H-MN-7	JP MORGAN CHASE & CO CORPORATE			2	1FE	515,487	102.8300	514,140	500,000	513,971	0	(1,430)	0	0	3.900	3.509	JJ	8,992	19,175	12/07/2015	07/15/2025
466488-AD-1	Huber, J.M. Corporation SRNT				3	13,984,000	113.1000	15,815,883	13,984,000	13,984,000	0	0	0	0	7.400	7.400	AO	175,344	1,034,816	10/31/1997	10/30/2027
475ESC-9B-7	JEFFERSON SMURFIT CO INACTIVE COMPANY GU				6FE	0	0.0000	22	2,200,000	0	0	0	0	0	8.250	0.000	AO	0	0	07/01/2010	10/01/2012
475ESC-9D-3	JEFFERSON SMURFIT CO INACTIVE COMPANY GU				5*	0	0.0000	38	3,775,000	0	0	0	0	0	0.000	0.000	JD	0	0	07/01/2010	06/01/2013
476556-DB-8	JERSEY CENTRAL PWR & LT CORPORATE			2	2FE	10,261,440	106.4000	10,214,582	9,600,000	10,256,129	0	(5,311)	0	0	4.700	3.586	AO	112,800	0	12/05/2016	04/01/2024
476556-DC-6	JERSEY CENTRAL PWR & LT CORPORATE			2	2FE	2,581,848	103.5200	2,570,531	2,483,000	2,581,120	0	(729)	0	0	4.300	3.768	JJ	49,232	0	11/28/2016	01/15/2026
478160-AN-4	JOHNSON & JOHNSON CORPORATE				1FE	9,943,821	131.1900	11,817,523	9,008,000	9,822,241	0	(22,807)	0	0	5.950	5.210	FA	202,480	529,788	04/01/2016	08/15/2037
478160-AQ-7	JOHNSON & JOHNSON CORPORATE				1FE	39,130,815	102.7300	33,482,463	32,593,000	33,301,147	0	(1,122,176)	0	0	5.550	2.014	FA	683,367	1,808,912	04/17/2012	08/15/2017
478160-AT-1	JOHNSON & JOHNSON CORPORATE				1FE	54,705,461	130.5200	63,933,426	48,984,000	54,160,530	0	(139,048)	0	0	5.850	5.022	JJ	1,321,343	2,846,610	04/01/2016	07/15/2038
478160-AU-8	JOHNSON & JOHNSON CORPORATE	LS			1FE	5,020,651	105.7200	4,990,088	4,720,000	4,812,891	0	(50,789)	0	0	5.150	3.812	JJ	112,087	224,540	04/01/2016	07/15/2018
478160-AV-6	JOHNSON & JOHNSON CORPORATE				1FE	20,376,849	111.4900	21,477,779	19,265,000	20,305,161	0	(25,108)	0	0	4.500	4.137	MS	288,975	844,425	03/22/2016	09/01/2040
478160-BA-1	JOHNSON & JOHNSON CORPORATE	LS			1FE	31,874,788	117.2800	34,667,909	29,560,000	31,757,715	0	(50,605)	0	0	4.850	4.346	MN	183,190	1,433,660	01/21/2016	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON CORPORATE			2	1FE	10,818,530	109.9500	11,923,676	10,845,000	10,822,053	0	685	0	0	4.375	4.391	JD	34,267	474,469	04/27/2015	12/05/2033
478160-BK-9	JOHNSON & JOHNSON CORPORATE			2	1FE	64,090,214	111.1400	70,039,231	63,020,000	64,065,996	0	(22,558)	0	0	4.500	4.390	JD	204,815	2,835,900	10/06/2015	12/05/2043
478160-BM-5	JOHNSON & JOHNSON CORPORATE				1FE	605,363	100.3300	601,998	600,000	603,962	0	(1,311)	0	0	1.875	1.643	JD	813	11,250	12/07/2015	12/05/2019
478160-BU-7	JOHNSON & JOHNSON CORPORATE			2	1FE	1,327,991	100.0600	1,335,812	1,335,000	1,328,148	0	157	0	0	3.550	3.587	MS	15,798	23,696	02/25/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON CORPORATE	LS		2	1FE	20,429,095	98.5400	19,776,235	20,070,000	20,423,212	0	(5,883)	0	0	3.700	3.600	MS	247,530	371,295	03/23/2016	03/01/2046
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE				1FE	59,061,831	105.5900	61,346,041	58,100,000	58,985,367	0	(22,892)	0	0	4.800	4.688	MS	929,600	2,788,800	12/05/2013	09/01/2040
478165-AH-6	S.C. Johnson & Son, Inc. CORPORATE			2	1FE	11,455,459	107.5800	12,199,685	11,340,000	11,452,546	0	(1,822)	0	0	4.750	4.686	AO	113,715	537,154	10/14/2015	10/15/2046
481218-AA-9	JRD Holdings LLC Senior Note			4	2FE	6,008,571	102.6900	6,170,174	6,008,571	6,008,571	0	0	0	0	4.040	4.039	AO	41,132	242,746	04/30/2012	04/30/2022
481218-AD-3	JRD Holdings LLC Senior Note			4	2FE	7,500,000	103.1800	7,738,802	7,500,000	7,500,000	0	0	0	0	4.130	4.129	MS	80,879	309,750	03/27/2014	03/27/2024
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE				1FE	37,459,622	117.1700	37,347,619	31,875,000	37,412,444	0	(42,907)	0	0	5.400	4.242	JJ	836,719	641,250	09/20/2016	01/06/2042
48203R-AD-6	Juniper Networks Inc CORPORATE	LS			2FE	5,921,305	102.1900	5,109,551	5,000,000	5,849,901	0	(18,411)	0	0	5.950	4.759	MS	87,597	297,500	10/31/2012	03/15/2041
485134-BH-2	KANSAS CITY PWR & LT CO CORPORATE				2FE	4,969,957	116.7400	5,836,750	5,000,000	4,975,107	0	677	0	0	6.050	6.094	MN	38,653	302,500	05/22/2006	11/15/2035
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE			2	2FE	10,588,380	106.8300	10,311,396	9,652,000	10,567,805	0	(18,438)	0	0	5.300	4.642	AO	127,889	481,028	06/01/2016	10/01/2041
485134-BN-9	KANSAS CITY PWR & LT CO CORPORATE			2	2FE	544,797	98.3100	540,683	550,000	545,451	0	648	0	0	3.150	3.298	MS	5,101	17,325	12/22/2015	03/15/2023
485134-BP-4	KANSAS CITY PWR & LT CO CORPORATE			2	2FE	1,602,128	100.2700	1,604,352	1,600,000	1,601,828	0	(185)	0	0	3.650	3.634	FA	22,062	57,913	08/14/2015	08/15/2025
485170-AV-6	KANSAS CITY SOUTHN INDS CORPORATE			2	2FE	5,061,854	96.7700	4,838,700	5,000,000	5,058,149	0	(3,704)	0	0	3.000	2.792	MN	19,167	75,000	07/26/2016	05/15/2023
485260-BM-4	KANSAS GAS & ELEC CO CORPORATE			2	1FE	2,961,248	102.0600	2,951,468	2,892,000	2,959,496	0	(1,368)	0	0	4.300	4.154	JJ	57,342	124,356	11/03/2015	07/15/2044

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
486606-L@-3	Kayne Anderson MLP Invt Co Senior Note				1FE	1,000,000	100.2300	1,002,268	1,000,000	1,000,000	0	0	0	0	3.260	3.260	JD	1,087	32,600	10/29/2014	10/31/2022
48666K-AN-9	KB HOME CORPORATE				4FE	2,819,944	106.0000	2,740,100	2,585,000	2,678,293	0	(60,642)	0	0	7.250	4.654	JD	8,329	187,413	10/22/2014	06/15/2018
487836-AT-5	KELLOGG COMPANY DEBENTURES				2FE	25,666,758	128.2900	32,072,498	25,000,000	25,482,553	0	(20,520)	0	0	7.450	7.223	AO	465,625	1,862,500	05/24/2004	04/01/2031
487836-BC-1	KELLOGG COMPANY CORPORATE				2FE	2,703,619	105.4200	2,767,170	2,625,000	2,651,962	0	(8,760)	0	0	4.150	3.768	MN	13,920	108,938	06/21/2010	11/15/2019
48837@-AB-2	Kemin Industries Inc. Senior Note			4	2	6,093,750	101.0100	6,155,281	6,093,750	6,093,750	0	0	0	0	4.540	4.565	MJSD	18,444	276,656	01/31/2014	12/07/2023
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
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE	LS		2	1FE	12,822,738	115.0500	13,495,483	11,730,000	12,803,691	0	(11,875)	0	0	5.125	4.477	MN	100,194	344,913	12/12/2016	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE			2	1FE	27,881,136	110.1500	30,406,742	27,605,000	27,870,030	0	(5,385)	0	0	4.650	4.585	MN	164,020	1,283,633	01/07/2016	11/15/2043
491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE	LS		2	1FE	41,077,858	104.1900	41,113,311	39,461,000	41,048,081	0	(28,152)	0	0	4.375	4.131	AO	431,605	1,740,806	01/19/2016	10/01/2045
49239@-AB-4	KerrMcGee Gunnison Trst KMG II Senior No			4	2	2,402,603	105.6900	2,262,133	2,140,385	2,253,752	0	(48,576)	0	0	6.720	2.801	JJ	60,330	143,834	01/01/2013	01/30/2020
49306C-AB-7	KEY BANK NA SUB DEBENTURES				2FE	1,751,980	122.9500	2,459,040	2,000,000	1,838,012	0	8,771	0	0	6.950	8.068	FA	57,917	139,000	09/09/1999	02/01/2028
49306S-AA-4	KEYBANK CORP FLOATER				1FE	1,225,488	100.7400	1,208,844	1,200,000	1,223,313	0	(1,810)	0	0	3.180	2.968	MN	5,830	38,160	10/16/2015	10/15/2027
49326E-EF-6	KEYCORP CORPORATE	LS			2FE	7,036,750	101.0900	7,076,370	7,000,000	7,029,719	0	(7,031)	0	0	2.900	2.778	MS	59,772	203,000	01/25/2016	09/15/2020
49327M-2A-1	KEYBANK NA CORPORATE				1FE	2,577,152	100.0600	2,651,540	2,650,000	2,631,407	0	16,741	0	0	1.650	2.309	FA	18,219	43,725	08/28/2013	02/01/2018
49327M-2F-0	KEYBANK NA				1FE	10,370,435	101.0400	10,483,056	10,375,000	10,372,260	0	861	0	0	2.500	2.509	JD	11,528	259,375	11/17/2014	12/15/2019
49327M-2H-6	KEYBANK NA MONEY MARKET				1FE	3,308,613	99.9100	3,296,997	3,300,000	3,306,027	0	(2,586)	0	0	1.700	1.569	JD	4,675	56,100	05/17/2016	06/01/2018
49327M-2K-9	KEYBANK NA MONEY MARKET				1FE	6,269,354	99.7600	6,335,014	6,350,000	6,281,174	0	7,431	0	0	3.300	3.447	JD	17,463	209,550	04/01/2016	06/01/2025
49337@-AB-5	Keystone Air & Drill Supply Co Revolver			4	6Z	2	0.0000	0	783,480	0	0	0	0	0	8.250	8,888.000	FMAN	0	0	01/11/2011	05/23/2013
49337@-AC-3	Keystone Air & Drill Supply Co Term A			4	6Z	2	0.0000	0	606,703	0	0	0	0	0	5.841	8,888.000	FMAN	0	0	05/23/2008	12/31/2012
49337W-AJ-9	KEYSPAN CORPORATION CORPORATE				2FE	20,000,000	112.9500	22,589,200	20,000,000	20,000,000	0	0	0	0	5.803	5.803	AO	290,150	1,160,600	03/29/2005	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE				1FE	19,062,933	119.3700	17,905,649	15,000,000	18,732,993	0	(87,668)	0	0	5.819	4.176	AO	218,213	872,850	01/01/2013	04/01/2041
494368-AT-0	KIMBERLY CLARK CORP DEBENTURES				1FE	5,468,500	107.0100	5,350,450	5,000,000	5,064,607	0	(39,339)	0	0	6.250	5.362	JJ	144,097	312,500	09/25/2002	07/15/2018
494368-BC-6	KIMBERLY CLARK CORP CORPORATE				1FE	34,295,907	137.3500	34,468,412	25,094,765	33,248,928	0	(250,364)	0	0	6.625	4.224	FA	692,720	1,662,528	01/01/2013	08/01/2037
494368-BD-4	KIMBERLY CLARK CORP CORPORATE				1FE	395,488	110.6800	354,168	320,000	337,771	0	(9,138)	0	0	7.500	4.312	MN	4,000	24,000	10/23/2009	11/01/2018
494368-BE-2	KIMBERLY CLARK CORP CORPORATE				1FE	3,429,465	104.7400	3,561,058	3,400,000	3,413,923	0	(3,703)	0	0	3.625	3.500	FA	51,354	123,250	04/05/2012	08/01/2020
494368-BG-7	KIMBERLY CLARK CORP CORPORATE				1FE	18,320,994	119.8900	22,089,181	18,425,000	18,330,362	0	1,856	0	0	5.300	5.337	MS	325,508	976,525	01/28/2011	03/01/2041
494368-BJ-1	KIMBERLY CLARK CORP CORPORATE				1FE	3,910,400	97.1300	3,885,320	4,000,000	3,939,909	0	8,476	0	0	2.400	2.656	JD	8,000	96,000	05/20/2013	06/01/2023
494368-BL-6	KIMBERLY CLARK CORP CORPORATE				1FE	1,240,720	95.2200	1,237,899	1,300,000	1,244,706	0	1,169	0	0	3.700	3.961	JD	4,008	48,100	05/20/2013	06/01/2043
494550-AU-0	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	3,995,520	100.3000	4,012,116	4,000,000	3,999,451	0	321	0	0	6.000	6.015	FA	100,000	240,000	01/25/2007	02/01/2017
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE	LS			2FE	12,941,516	116.0000	15,047,118	12,972,000	12,945,888	0	525	0	0	6.950	6.968	JJ	415,717	901,554	06/18/2007	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	1,426,416	110.5600	1,934,765	1,750,000	1,431,426	0	4,680	0	0	6.500	8.293	MS	37,917	113,750	12/07/2015	09/01/2039
494550-BH-8	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	1,697,297	108.9900	1,852,762	1,700,000	1,697,309	0	43	0	0	6.375	6.387	MS	36,125	108,375	02/23/2011	03/01/2041
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE	LS			2FE	4,076,491	102.6100	4,186,529	4,080,000	4,077,935	0	318	0	0	4.150	4.160	MS	56,440	169,320	08/03/2011	03/01/2022
49803#-AA-0	Kite Realty Group LP Senior Unsecured No				2	9,000,000	99.4200	8,947,797	9,000,000	9,000,000	0	0	0	0	4.230	4.230	MS	117,383	380,700	09/10/2015	09/11/2023
499040-AH-6	KNIGHT RIDDER INC DEBENTURES			4	5FE	1,200,000	88.0000	8,800,000	10,000,000	1,735,760	0	37,549	0	0	7.150	59.503	MN	119,167	715,000	10/30/1997	11/01/2027
499040-AL-7	KNIGHT RIDDER INC DEBENTURES	LS		4	5FE	900,000	84.4000	6,330,000	7,500,000	1,250,352	0	17,500	0	0	6.875	57.128	MS	151,823	515,625	11/15/2000	03/15/2029
500255-AR-5	KOHLS CORPORATION CORPORATE	LS		2	2FE	21,695,193	104.7800	22,788,563	21,750,000	21,719,555	0	5,217	0	0	4.000	4.030	MN	145,000	870,000	10/13/2011	11/01/2021
500605-AE-0	KOPPERS INDS INC CORPORATE			2	4FE	4,285,000	101.3800	4,055,000	4,000,000	4,047,922	0	52,486	0	0	7.875	5.314	JD	26,250	315,000	06/24/2013	12/01/2019
50075N-AC-8	KRAFT FOODS INC BONDS				2FE	10,012,500	123.8900	12,389,400	10,000,000	10,008,254	0	369	0	0	6.500	6.490	MN	108,333	650,000	11/21/2001	11/01/2031
50075N-AR-5	KRAFT FOODS INC CORPORATE				2FE	1,480,710	126.2500	1,388,717	1,100,000	1,444,670	0	9,838	0	0	7.000	4.625	FA	29,944	77,000	02/01/2013	08/11/2037
50075N-AU-8	KRAFT FOODS INC CORPORATE				2FE	4,456,592	104.4400	4,465,024	4,275,000	4,316,002	0	36,820	0	0	6.125	5.289	FA	109,102	261,844	05/20/2013	02/01/2018
50075N-AW-4	KRAFT FOODS INC CORPORATE				2FE	934,234	125.6200	879,361	700,000	914,389	0	5,486	0	0	6.875	4.642	JJ	20,720	48,125	02/19/2013	01/26/2039
50075N-AZ-7	KRAFT FOODS INC CORPORATE				2FE	11,208,496	123.0700	10,494,008	8,527,000	10,985,348	0	60,181	0	0	6.500	4.479	FA	218,623	554,255	06/20/2013	02/09/2040
50075N-BA-1	KRAFT FOODS INC CORPORATE				2FE	4,724,745	108.3100	5,160,079	4,764,000	4,749,177	0	4,178	0	0	5.375	5.483	FA	100,292	256,065	02/04/2010	02/10/2020
50076Q-AE-6	KRAFT FOODS INC CORP	LS			2FE	23,532,200	102.3900	22,813,294	22,280,000	23,445,719	0	24,026	0	0	5.000	4.645	JD	83,550	1,114,000	06/04/2013	06/04/2042
50076Q-AN-6	KRAFT FOODS INC CORP				2FE	2,322,927	121.8400	2,193,194	1,800,000	2,302,929	0	12,131	0	0	6.500	4.536	FA	46,150	117,000	04/27/2015	02/09/2040
50076Q-AR-7	KRAFT FOODS INC CORP				2FE	29,645,668	125.6400	28,858,428	22,970,000	29,095,234	0	153,781	0	0	6.875	4.880	JJ	679,928	1,579,188	06/25/2013	01/26/2039
50076Q-AU-0	KRAFT FOODS INC CORPORATE				2FE	6,286,944	108.3100	5,671,138	5,236,000	5,719,327	0	148,430	0	0	5.375	2.281	FA	110,229	281,435	01/18/2013	02/10/2020
50076Q-AX-4	KRAFT FOODS INC CORP				2FE	13,130,521	106.6000	11,432,603	10,725,000	11,457,862	0	434,924	0	0	6.125	1.884	FA	233,567	656,906	01/18/2013	08/23/2018
50077#-AB-5	Krayn Wind LLC Term			4	2FE	2,984,752	89.2700	2,664,526	2,984,752	2,984,752	0	0	0	0	4.190	4.216	MJSD	347	126,506	12/22/2010	12/31/2019
50077#-AC-3	Krayn Wind LLC Senior Note			4	2Z	39,118,104	75.2500	29,437,443	39,118,104	39,118,104	0	0	0	0	6.350	6.350	JD	6,900	2,484,000	12/21/2010	12/31/2030
50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE			2	2FE	177,889	94.1000	155,262	165,000	177,807	0	82	0	0	4.375	3.924	JD	602	3,750	08/19/2016	06/01/2046
501044-BM-2	KROGER COMPANY NOTES				2FE	430,570	109.4600	507,899	464,000	457,986	0	2,745	0	0	6.800	7.522	JD	1,402	31,552	03/30/2000	12/15/2018
501044-BT-7	KROGER COMPANY COMPANY GUARNT				2FE	17,951,679	132.7200	22,927,207	17,275,000	17,737,227	0	24,528	0	0	7.700	7.354	JD	110,848	1,330,175	06/27/2005	06/01/2029
501044-BZ-3	KROGER COMPANY COMPANY GUARNT				2FE	10,712,300	134.3700	13,437,100	10,000,000	10,512,147	0	20,635	0	0	7.500	6.927	AO	187,500	750,000	01/23/2002	04/01/2031
501044-CK-5	KROGER COMPANY CORPORATE				2FE	1,010,360	128.8600	1,288,610	1,000,000	1,008,999	0	187	0	0	6.900	6.818	AO	14,567	69,000	03/20/2008	04/15/2038
501044-CQ-2	KROGER COMPANY CORPORATE			2	2FE	5,359,178	101.8500	5,337,097	5,240,000	5,340,228	0	18,295	0	0	3.400	2.984	AO	37,612	178,160	01/12/2016	04/15/2022

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	
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
501044-CR-0	KROGER COMPANY CORPORATE			2	2FE	9,819,234	105.5500	9,232,721	8,747,000	9,732,659	0	(22,089)	0	0	5.000	4.259	AO	92,329	437,350	10/31/2012	04/15/2042
501044-CS-8	KROGER COMPANY CORPORATE			2	2FE	1,084,544	103.7800	1,126,035	1,085,000	1,084,658	0	41	0	0	3.850	3.855	FA	17,405	41,773	07/18/2013	08/01/2023
501044-CT-6	KROGER COMPANY CORPORATE	LS		2	2FE	11,887,564	107.8100	11,718,849	10,870,000	11,869,039	0	(18,499)	0	0	5.150	4.545	FA	233,252	292,005	01/28/2016	08/01/2043
501797-AJ-3	L Brands Inc CORPORATE	LS			3FE	6,170,000	107.7500	6,594,300	6,120,000	6,156,608	0	(4,392)	0	0	5.625	5.517	AO	72,675	344,250	11/01/2013	10/15/2023
502175-A#-9	LTC Properties Inc Series B Senior Note			4	2	12,450,000	103.1300	12,839,219	12,450,000	12,450,000	0	0	0	0	4.800	4.828	JAJO	117,860	597,600	07/20/2011	07/20/2021
502175-B#-8	LTC Properties Inc Series D Senior Note			4	2	2,333,333	101.8600	2,376,803	2,333,333	2,333,333	0	0	0	0	4.500	4.525	JAJO	17,792	105,000	08/21/2014	07/31/2026
502175-B@-0	LTC Properties Inc Series C Senior Note	LS		4	2	12,968,571	101.5900	13,175,151	12,968,571	12,968,571	0	0	0	0	3.990	4.009	FMAN	58,931	517,446	11/20/2013	11/22/2021
502175-C#-7	LTC Properties Inc Senior Unsecured Note			4	2	5,000,000	98.5000	4,925,229	5,000,000	5,000,000	0	0	0	0	4.150	4.171	FMAN	23,632	103,750	05/20/2016	05/22/2028
502175-C*-1	LTC Properties Inc Series C Senior Unsec			4	2	10,240,000	101.1800	10,361,063	10,240,000	10,240,000	0	0	0	0	4.500	4.524	FMAN	39,680	460,800	08/31/2015	09/03/2030
502413-BE-6	L3 COMMUNICATIONS CORPORATE			2	2FE	2,283,273	99.7400	2,289,056	2,295,000	2,283,289	0	16	0	0	3.850	3.912	JD	6,381	0	11/29/2016	12/15/2026
50540R-AM-4	LAB CORP OF AMERICA HOLDINGS CORPORATE				2FE	7,993,280	100.8800	8,070,504	8,000,000	7,997,299	0	1,349	0	0	2.500	2.518	MN	33,333	200,000	10/29/2013	11/01/2018
50540R-AS-1	LAB CORP OF AMERICA HOLDINGS CORPORATE			2	2FE	3,772,960	98.7700	3,950,968	4,000,000	3,776,029	0	3,069	0	0	4.700	5.076	FA	78,333	94,000	02/03/2016	02/01/2045
505588-BK-8	LACLEDE GAS CO CORPORATE			2	1FE	312,483	101.4700	292,242	288,000	312,105	0	(378)	0	0	4.625	4.100	FA	5,032	6,660	04/01/2016	08/15/2043
50576#-AF-2	La Dove Holdings, LLC Senior Secured Not			4	1	0	0.0000	0	0	0	0	0	0	0	8.750	0.000	MJSD	0	96,947	05/09/2011	05/09/2016
50576#-AG-0	La Dove Holdings, LLC Revolver B			4	1	0	0.0000	0	0	0	0	0	0	0	3.008	0.000	MON	0	7,532	12/22/2014	05/09/2016
51222*-AA-3	Lakeview Green Energy Senior Secured Not			4	2	8,285,570	120.4600	9,980,601	8,285,570	8,285,570	0	0	0	0	7.160	6.207	JAJO	148,312	593,247	11/24/2009	10/01/2029
51467*-AN-9	Land O'Lakes Series B Senior Unsecured N				3Z	9,500,000	107.7100	10,232,645	9,500,000	9,500,000	0	0	0	0	6.670	6.669	JD	28,162	633,650	12/15/2009	12/16/2019
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT				2FE	50,364,129	123.5900	61,858,794	50,050,000	50,200,921	0	(11,700)	0	0	7.300	7.253	MN	466,855	3,653,650	12/21/2000	11/15/2027
521865-AX-3	LEAR CORP CORPORATE			2	2FE	6,165,000	105.1200	6,480,956	6,165,000	6,165,000	0	0	0	0	5.250	5.250	JJ	149,244	323,663	11/18/2014	01/15/2025
52472#-AC-0	Legal Coverage Group, Ltd. Senior Note			4	5Z	9,000,000	113.8900	10,249,783	9,000,000	9,000,000	0	0	0	0	9.000	7.060	MJSD	2,250	810,000	12/31/2014	01/02/2024
525555-AB-4	STANFORD UNIVERSITY DEBENTURES				1FE	68,899,837	124.5000	95,410,478	76,638,000	72,981,553	0	370,608	0	0	6.875	7.757	FA	2,195,359	5,268,863	11/18/1997	02/01/2024
526057-BU-7	LENNAR CORP CORPORATE	LS		2	3FE	2,255,625	103.8800	2,337,188	2,250,000	2,253,438	0	(1,193)	0	0	4.500	4.438	MN	12,938	101,250	02/11/2015	11/15/2019
52736R-BD-3	LEVI STRAUSS & CO CORPORATE	LS		2	3FE	2,668,750	104.7500	2,618,750	2,500,000	2,616,612	0	(52,138)	0	0	6.875	3.020	MN	28,646	85,938	06/01/2016	05/01/2022
52742#-AC-4	Leviton Manufacturing Company Series B S			4	2	27,725,000	103.9800	28,829,363	27,725,000	27,725,000	0	0	0	0	6.500	6.551	MJSD	35,041	1,802,125	06/24/2008	06/24/2018
53079E-AE-4	Liberty Mutual Group Inc. CORPORATE				2FE	8,188,460	118.7400	8,311,478	7,000,000	8,145,688	0	(39,173)	0	0	7.000	5.514	MS	144,278	490,000	11/23/2015	03/15/2034
53079E-AZ-7	Liberty Mutual Group Inc. CORPORATE				2FE	6,868,689	118.5600	6,758,102	5,700,000	6,797,795	0	(20,792)	0	0	6.500	5.132	MN	61,750	370,500	05/14/2013	05/01/2042
53154*-AF-0	Liberty Utilities Finance GP1 Senior Not				2	1,000,000	105.8800	1,058,770	1,000,000	1,000,000	0	0	0	0	4.260	4.260	JJ	17,868	42,600	07/31/2013	07/31/2028
53217V-AC-3	LIFE TECHNOLOGIES CORP CORPORATE				2FE	2,307,379	109.3800	2,187,560	2,000,000	2,164,597	0	(48,622)	0	0	6.000	3.243	MS	40,000	120,000	12/18/2013	03/01/2020
53219L-AM-1	LIFEPOINT HOSPITALS INC CORPORATE	LS		2	3FE	7,108,395	104.0000	7,112,560	6,839,000	7,039,102	0	(45,586)	0	0	5.500	4.418	JD	31,345	266,145	06/01/2016	12/01/2021
532457-AM-0	Eli Lilly & Co NOTES	LS			1FE	2,118,465	128.8700	2,569,747	1,994,000	2,061,403	0	(5,843)	0	0	7.125	6.594	JD	11,839	142,073	05/16/2002	06/01/2025
532457-AP-3	Eli Lilly & Co NOTES				1FE	4,944,213	133.3100	7,094,652	5,322,000	5,015,751	0	6,642	0	0	6.770	7.303	JJ	180,150	360,299	10/20/2015	01/01/2036
532457-BB-3	Eli Lilly & Co CORPORATE				1FE	8,245,050	100.8000	8,064,319	8,000,000	8,006,249	0	(35,452)	0	0	5.200	4.744	MS	122,489	416,000	02/03/2009	03/15/2017
532457-BC-1	Eli Lilly & Co CORPORATE				1FE	6,036,434	123.3000	7,398,121	6,000,000	6,030,401	0	(764)	0	0	5.950	5.906	MN	45,617	357,000	03/06/2009	11/15/2037
532457-BF-4	Eli Lilly & Co CORPORATE				1FE	507,911	100.4500	502,235	500,000	505,372	0	(2,382)	0	0	1.950	1.453	MS	2,871	9,750	12/07/2015	03/15/2019
532457-BJ-6	Eli Lilly & Co CORPORATE	LS		2	1FE	23,712,279	94.8600	22,656,840	23,884,000	23,716,335	0	3,244	0	0	3.700	3.740	MS	294,569	879,379	04/01/2016	03/01/2045
532716-AS-6	L Brands Inc CORPORATE	LS			3FE	8,600,188	112.5000	8,510,625	7,565,000	8,222,523	0	(180,394)	0	0	7.000	4.177	MN	88,258	529,550	11/18/2014	05/01/2020
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
532716-AU-1	L Brands Inc CORPORATE				3FE	17,690,200	106.7500	17,917,988	16,785,000	17,403,422	0	(104,883)	0	0	5.625	4.801	FA	356,681	944,156	12/08/2014	02/15/2022
53359#-AC-6	LINCOLN ELEC HLDGS INC / ETC Senior Unse				1	7,500,000	96.8500	7,263,467	7,500,000	7,500,000	0	0	0	0	3.610	3.610	AO	67,688	270,750	04/01/2015	04/02/2035
534187-AR-0	LINCOLN NATL CORP IND CORPORATE				2FE	23,623,910	115.6200	27,750,000	24,000,000	23,686,111	0	8,131	0	0	6.150	6.267	AO	344,400	1,476,000	07/23/2007	04/07/2036
53575#-AJ-9	Link Snacks Inc. Senior Secured Note			4	3	24,175,000	102.5300	24,786,462	24,175,000	24,175,000	0	0	0	0	5.550	5.588	MJSD	3,727	1,341,713	04/01/2014	03/31/2024
53575#-AK-6	Link Snacks Inc. Senior Secured Note			4	3	16,742,857	102.7800	17,208,472	16,742,857	16,742,857	0	0	0	0	5.400	0.000	MJSD	45,206	904,114	12/13/2010	12/13/2020
53575#-AL-4	Link Snacks Inc. Senior Secured Note			4	3	663,918	101.2100	664,724	656,773	662,932	0	(986)	0	0	4.680	4.038	MJSD	85	23,053	04/01/2016	06/30/2019
53631@-AA-2	Lippert Components, Inc. Senior Unsecure				2	5,000,000	100.7000	5,034,882	5,000,000	5,000,000	0	0	0	0	3.350	3.350	MJSD	5,118	167,500	03/20/2015	03/20/2020
53734#-AD-0	Little Rapids Corporation Senior Secured			4	3	1,205,556	106.9400	1,289,249	1,205,556	1,205,556	0	0	0	0	7.500	7.568	MJSD	753	90,417	06/28/2010	06/28/2020
53756#-AA-9	Little Woodrows, LLC Senior Term Loan A			4	5*	13,208,490	101.4300	13,397,849	13,208,490	13,208,490	0	0	0	0	7.000	7.060	MJSD	23,115	940,004	12/22/2015	12/22/2020
538021-AC-0	LITTON INDS INC DEBENTURES				2FE	9,610,300	131.4600	13,145,520	10,000,000	9,774,732	0	15,834	0	0	7.750	8.099	MS	228,194	775,000	09/05/1996	03/15/2026
538021-AH-9	LITTON INDS INC DEBENTURES				2FE	7,000,000	123.9300	8,674,820	7,000,000	7,000,000	0	0	0	0	6.980	6.980	MS	143,866	488,600	03/14/1996	03/15/2036
539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT				2FE	6,847,821	131.0100	8,070,462	6,160,000	6,729,108	0	(14,834)	0	0	7.200	6.359	MN	73,920	443,520	06/15/2006	05/01/2036
539830-AK-5	LOCKHEED MARTIN CORP BONDS				2FE	11,864,051	140.9600	13,138,882	9,321,000	11,157,221	0	(88,889)	0	0	8.500	6.245	JD	66,024	792,285	04/01/2016	12/01/2029
539830-AR-0	LOCKHEED MARTIN CORP CORPORATE				2FE	9,136,224	125.4500	10,663,506	8,500,000	9,043,997	0	(15,600)	0	0	6.150	5.600	MS	174,250	522,750	04/27/2015	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP CORP				2FE	7,089,251	119.8800	8,041,215	6,708,000	7,054,107	0	(7,336)	0	0	5.720	5.331	JD	31,975	383,698	07/28/2011	06/01/2040
539830-AZ-2	LOCKHEED MARTIN CORP CORPORATE				2FE	45,141,854	110.0500	43,716,381	39,724,000	44,750,980	0	(100,784)	0	0	4.850	4.034	MS	567,281	1,441,614	12/19/2016	09/15/2041
539830-BB-4	LOCKHEED MARTIN CORP CORP				2FE	3,675,397	98.7000	3,773,500	3,823,000	3,677,908	0	2,802	0	0	4.070	4.309	JD	6,915	155,596	12/07/2015	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP CORPORATE			2	2FE	40,678,589	94.7000	41,943,516	44,290,000	40,737,033	0	56,001	0	0	3.800	4.292	MS	561,007	1,284,970	03/03/2016	03/01/2045
539830-BJ-7	LOCKHEED MARTIN CORP CORPORATE				2FE	6,264,270	100.4000	6,299,993	6,275,000	6,268,107	0	3,516	0	0	1.850	1.909	MN	12,254	116,088	11/16/2015	11/23/2018
539830-BL-2	LOCKHEED MARTIN CORP CORPORATE			2	2FE	21,231,091	108.7700	22,733,473	20,900,000	21,224,019	0	(5,759)	0	0	4.700	4.602	MN	125,516	960,471	11/23/2015	05/15/2046

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
540424-AP-3	LOEWS CORP CORP				1FE	23,831,667	118.4400	23,687,398	20,000,000	23,462,863	0	(121,017)	0	0	6.000	4.581	FA	500,000	1,200,000	09/09/2014	02/01/2035
540424-AR-9	LOEWS CORP CORPORATE			2	1FE	109,359	95.5800	105,137	110,000	109,377	0	13	0	0	4.125	4.160	MN	580	4,538	04/27/2015	05/15/2043
543859-AH-5	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	1,830,340	120.3900	2,407,820	2,000,000	1,922,371	0	8,511	0	0	7.000	7.750	MS	41,222	140,000	04/16/1996	09/15/2023
543859-AK-8	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	9,661,000	128.7800	12,877,500	10,000,000	9,827,431	0	15,824	0	0	8.375	8.693	JD	37,222	837,500	08/24/1994	06/15/2024
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No			4	2	1,363,636	107.4400	1,465,087	1,363,636	1,363,636	0	0	0	0	5.880	5.921	MJSD	4,900	80,182	10/27/2015	03/09/2022
54388*-AE-9	Loram Maintenance of Way, Inc. Senior No			4	2	428,571	100.7600	431,821	428,571	428,571	0	0	0	0	5.790	5.829	MJSD	1,516	24,814	10/27/2015	03/09/2017
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No			4	2	1,363,636	107.4400	1,465,087	1,363,636	1,363,636	0	0	0	0	5.880	5.921	MJSD	4,900	80,182	10/27/2015	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No			4	2	1,363,636	107.4400	1,465,087	1,363,636	1,363,636	0	0	0	0	5.880	5.921	MJSD	4,900	80,182	10/27/2015	03/09/2022
54388*-AH-2	Loram Maintenance of Way, Inc. Senior No			4	2	2,865,850	104.2300	2,791,782	2,678,500	2,782,761	0	(32,116)	0	0	5.050	2.774	MJSD	10,896	135,264	08/19/2014	03/02/2020
54388*-AJ-8	Loram Maintenance of Way, Inc. Senior No			4	2	3,375,000	104.1200	3,514,184	3,375,000	3,375,000	0	0	0	0	4.850	4.879	MJSD	7,275	163,687	06/15/2010	06/15/2020
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No			4	2	714,286	103.0100	735,804	714,286	714,286	0	0	0	0	4.000	4.019	MJSD	238	28,571	09/28/2011	09/28/2021
54388*-AM-1	Loram Maintenance of Way, Inc. Senior No			4	2	7,500,000	102.0000	7,649,936	7,500,000	7,500,000	0	0	0	0	3.950	3.969	JAJO	55,958	296,250	07/23/2014	07/23/2026
54401P-B#-2	Lord Corporation Senior Note				2	19,000,000	103.5100	19,667,230	19,000,000	19,000,000	0	0	0	0	3.990	3.990	MS	225,324	758,100	09/14/2012	09/14/2022
54401P-C*-5	Lord Corporation Senior Note				2	5,000,000	106.4700	5,323,401	5,000,000	5,000,000	0	0	0	0	4.580	4.580	AO	51,525	229,000	04/10/2014	04/10/2026
54401P-D*-4	Lord Corporation Senior Unsecured Note				2	5,000,000	98.5800	4,928,987	5,000,000	5,000,000	0	0	0	0	3.540	3.540	JJ	83,092	0	07/12/2016	07/13/2026
546268-AG-8	LOUISIANA LAND & EXPL CO DEBENTURES				2FE	9,278,200	117.6400	11,764,500	10,000,000	9,658,411	0	35,214	0	0	7.650	8.307	JD	63,750	765,000	03/31/1994	12/01/2023
546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE			2	1FE	14,028,264	113.2800	15,756,942	13,910,000	14,037,613	0	(3,775)	0	0	5.125	5.050	MN	91,091	712,888	09/15/2015	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE			2	1FE	17,792,302	109.6300	19,112,303	17,433,000	17,776,532	0	(7,355)	0	0	4.650	4.517	MN	103,581	810,635	04/27/2015	11/15/2043
546676-AW-7	LOUISVILLE GAS & ELEC CO CORPORATE			2	1FE	503,710	100.9400	504,675	500,000	503,337	0	(349)	0	0	3.300	3.207	AO	4,125	16,638	12/07/2015	10/01/2025
546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE			2	1FE	34,261,144	105.0900	34,013,414	32,365,000	34,235,335	0	(22,350)	0	0	4.375	4.025	AO	353,992	1,282,766	09/01/2016	10/01/2045
54738#-AE-2	Love's Travel Stops & Country Series 201				2	14,755,000	106.2800	15,680,983	14,755,000	14,755,000	0	0	0	0	4.500	4.500	FMAN	110,663	675,041	11/02/2010	11/02/2020
548661-AK-3	LOWES COMPANIES INC CORPORATE				1FE	5,177,200	129.1700	6,458,690	5,000,000	5,132,984	0	(7,155)	0	0	6.500	6.185	MS	95,694	325,000	07/17/2009	03/15/2029
548661-CJ-4	LOWES COMPANIES INC CORPORATE				1FE	12,194,145	118.0700	15,555,222	13,175,000	12,374,794	0	22,335	0	0	5.500	6.044	AO	152,976	724,625	05/18/2006	10/15/2035
548661-CL-9	LOWES COMPANIES INC CORPORATE				1FE	3,875,235	121.1300	4,239,550	3,500,000	3,823,441	0	(9,353)	0	0	5.800	5.055	AO	42,856	203,000	09/21/2010	10/15/2036
548661-CP-0	LOWES COMPANIES INC CORPORATE				1FE	18,965,535	132.4400	22,117,580	16,700,000	18,707,988	0	(50,457)	0	0	6.650	5.655	MS	326,995	1,110,550	04/27/2015	09/15/2037
548661-CR-6	LOWES COMPANIES INC CORPORATE			2	1FE	23,194,164	122.5800	27,135,845	22,137,000	23,082,420	0	(21,094)	0	0	5.800	5.467	AO	271,055	1,283,946	04/27/2015	04/15/2040
548661-CU-9	LOWES COMPANIES INC CORPORATE			2	1FE	13,448,960	113.3600	12,925,387	11,402,000	13,291,769	0	(44,938)	0	0	5.125	4.048	MN	74,667	584,353	12/07/2015	11/15/2041
548661-CX-3	LOWES COMPANIES INC CORPORATE			2	1FE	23,505,804	106.8900	22,547,376	21,094,000	23,314,322	0	(51,862)	0	0	4.650	3.978	AO	207,073	980,871	04/27/2015	04/15/2042
548661-CZ-8	LOWES COMPANIES INC CORPORATE	LS		2	1FE	532,377	105.8800	529,395	500,000	528,203	0	(3,918)	0	0	3.875	2.910	MS	5,705	19,375	12/07/2015	09/15/2023
548661-DA-2	LOWES COMPANIES INC CORPORATE			2	1FE	82,871,548	111.2500	91,593,609	82,332,000	82,844,720	0	(9,733)	0	0	5.000	4.957	MS	1,212,110	4,116,600	04/27/2015	09/15/2043
548661-DE-4	LOWES COMPANIES INC CORPORATE			2	1FE	407,944	101.4200	382,362	377,000	406,909	0	(621)	0	0	4.250	3.780	MS	4,718	16,023	04/27/2015	09/15/2044
548661-DF-1	LOWES COMPANIES INC CORP FLOATER	LS			1FE	10,000,000	100.7700	10,077,120	10,000,000	10,000,000	0	0	0	0	1.559	1.437	MJSD	7,794	128,236	09/09/2015	09/14/2018
548661-DH-7	LOWES COMPANIES INC CORPORATE			2	1FE	353,676	101.7100	355,999	350,000	353,315	0	(339)	0	0	3.375	3.245	MS	3,478	11,780	12/07/2015	09/15/2025
549271-AF-1	LUBRIZOL CORP BOND				1FE	22,457,010	125.2800	26,307,750	21,000,000	22,144,362	0	(36,000)	0	0	6.500	5.994	AO	341,250	1,365,000	08/24/2005	10/01/2034
549498-AA-7	Luck Stone Corporation Series A Senior N			4	2	5,950,000	105.4200	6,272,626	5,950,000	5,950,000	0	0	0	0	6.420	6.470	FMAN	58,360	381,990	05/06/2010	05/06/2020
549498-AD-1	Luck Stone Corporation Senior Note			4	2	1,010,000	100.8100	1,018,214	1,010,000	1,010,000	0	0	0	0	3.980	3.999	JAJO	7,928	40,198	10/28/2014	04/22/2024
55068#-AG-4	Luxottica U.S. Holdings Corp Series D Sr				1	4,550,000	100.3100	4,564,062	4,550,000	4,550,000	0	0	0	0	5.190	5.190	JJ	99,706	236,145	01/29/2010	01/29/2017
55068#-AJ-8	Luxottica U.S. Holdings Corp Series F Sr				1	13,450,000	107.1200	14,407,831	13,450,000	13,450,000	0	0	0	0	5.390	5.390	JJ	306,092	724,955	01/29/2010	01/29/2019
55068#-AK-5	Luxottica U.S. Holdings Corp Senior Note				1	9,865,509	108.0600	10,631,849	9,838,944	9,862,224	0	(3,285)	0	0	4.350	4.295	JD	19,022	427,994	04/01/2016	12/15/2021
552690-A#-6	MDU Resources Group Inc Senior Notes				2	10,148,416	105.6800	8,982,862	8,500,000	9,017,253	0	(292,491)	0	0	6.040	2.386	MS	149,742	513,400	01/01/2013	09/17/2018
55279H-AE-0	MANUFACTURERS AND TRADERS TRUS CORPORATE			2	1FE	713,792	100.7400	720,275	715,000	714,474	0	241	0	0	2.300	2.336	JJ	6,898	16,445	01/27/2014	01/30/2019
55279H-AG-5	MANUFACTURERS AND TRADERS TRUS MONEY MAR			2	1FE	21,265,156	100.8000	21,142,024	20,975,000	21,149,787	0	(68,133)	0	0	2.250	1.905	JJ	204,506	471,938	08/19/2015	07/25/2019
55279H-AJ-9	MANUFACTURERS AND TRADERS TRUS CORPORATE			2	1FE	587,277	99.3700	596,244	600,000	590,405	0	2,933	0	0	2.100	2.641	FA	5,075	12,600	12/07/2015	02/06/2020
55294#-AC-9	MDU Energy Capital, LLC Senior Note				2	3,090,000	102.6800	3,172,887	3,090,000	3,090,000	0	0	0	0	6.120	6.120	FMAN	16,284	189,108	08/28/2007	08/31/2017
55294#-AR-6	MDU Energy Capital, LLC Senior Unsecured				2	4,800,000	101.6100	4,877,271	4,800,000	4,800,000	0	0	0	0	4.310	4.310	JAJO	51,720	206,880	10/01/2015	10/01/2030
552953-BW-0	MGM RESORTS INTL CORPORATE				3FE	3,517,843	112.3800	3,431,933	3,054,000	3,296,300	0	(108,570)	0	0	8.625	4.584	FA	109,753	263,408	01/07/2015	02/01/2019
552953-CA-7	MGM RESORTS INTL CORPORATE				3FE	2,110,000	111.7500	2,235,000	2,000,000	2,071,111	0	(12,082)	0	0	6.625	5.789	JD	5,889	132,500	07/15/2013	12/15/2021
552953-CC-3	MGM RESORTS INTL CORPORATE	LS			3FE	1,035,500	108.0000	1,080,000	1,000,000	1,028,643	0	(3,799)	0	0	6.000	5.448	MS	17,667	60,000	03/03/2015	03/15/2023
55305B-AM-3	M/I HOMES INC CORPORATE			2	3FE	1,042,500	104.2500	1,042,500	1,000,000	1,041,665	0	(835)	0	0	6.750	5.248	JJ	31,125	0	12/01/2016	01/15/2021
553358-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
553358-AC-2	MEPT Edgemoor Operating, LP Sr. Unsecure				2	5,000,000	98.0400	4,901,787	5,000,000	5,000,000	0	0	0	0	3.760	3.760	JD	1,044	94,000	06/29/2016	06/29/2028
553498-A#-3	MSA Safety Incorporated Senior Unsecured			4	2	30,470,000	108.0800	27,946,717	25,858,692	25,858,692	0	0	0	(4,611,308)	3.400	3.414	JAJO	168,512	706,046	01/22/2016	01/22/2031
553498-A*-7	MSA Safety Incorporated Series A Senior			4	2	35,520,000	103.2000	36,658,367	35,520,000	35,520,000	0	0	0	0	4.000	4.019	JAJO	307,840	1,420,800	10/13/2010	10/13/2021
55384@-AC-2	MTD Products, Inc Senior Unsecured Note				2	7,900,000	100.8000	7,524,891	7,465,082	7,465,082	0	0	0	(434,918)	1.840	1.840	JJ	58,377	0	07/28/2016	07/28/2026
553916-AB-5	MVT Leasing LLC, MVT Services Senior Sec			4	4	18,055,556	96.6600	17,452,501	18,055,556	18,055,556	0	0	0	0	4.617	4.208	MON	71,780	816,670	03/27/2015	03/27/2021
553916-AC-3	MVT Leasing LLC, MVT Services Senior Sec			4	4	4,095,000	96.6600	3,958,227	4,095,000	4,095,000	0	0	0	0	4.617	4.508	MON	16,280	68,302	07/21/2016	07/01/2022
55478#-AA-1	Macmillan Holdings, LLC Senior Note			4	3	26,448,000	104.1500	27,546,741	26,448,000	26,448,000	0	0	0	0	5.562	5.561	MN	143,018	2,438,564	05/26/2011	05/26/2022

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 (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
55616X-AB-3	Macys Retail Holdings Inc BONDS				2FE	8,288,766	111.7100	9,262,653	8,292,000	8,289,787	0	119	0	0	6.790	6.793	JJ	259,618	563,027	07/09/1997	07/15/2027
55616X-AG-2	Macys Retail Holdings Inc CORPORATE			2	2FE	5,835,977	92.3900	4,741,660	5,132,000	5,779,002	0	(14,667)	0	0	5.125	4.289	JJ	121,279	263,015	10/31/2012	01/15/2042
55616X-AK-3	Macys Retail Holdings Inc CORPORATE	LS		2	2FE	5,705,589	102.5000	5,888,682	5,745,000	5,716,482	0	3,560	0	0	4.375	4.461	MS	83,781	251,344	09/03/2013	09/01/2023
557497-E*-1	Madison Gas & Electric Company Senior No				1	13,175,000	105.6700	13,922,306	13,175,000	13,175,000	0	0	0	0	5.590	5.590	MS	225,036	736,483	09/11/2008	09/11/2018
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP CORPORATE				2FE	16,784,361	106.0200	17,042,313	16,075,000	16,424,255	0	(78,019)	0	0	4.250	3.671	FA	284,661	683,188	08/30/2013	02/01/2021
559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE				2FE	4,978,000	118.4900	5,924,380	5,000,000	4,980,863	0	434	0	0	6.400	6.433	MN	53,333	320,000	04/12/2007	05/01/2037
56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE			2	2FE	9,991,241	107.0700	8,540,063	7,976,000	9,849,533	0	(41,746)	0	0	6.500	4.824	MS	172,813	518,440	04/27/2015	03/01/2041
570535-AM-6	MARKEL CORP CORPORATE				2FE	26,259,080	100.2600	26,103,811	26,035,000	26,183,870	0	(21,232)	0	0	3.625	3.521	MS	238,564	943,769	05/06/2013	03/30/2023
570535-AP-9	MARKEL CORP CORPORATE				2FE	512,178	101.4200	517,269	510,000	512,044	0	(38)	0	0	5.000	4.972	MS	6,446	25,500	03/26/2013	03/30/2043
57169*-AM-9	Mars Inc. Series E Senior Note				1	7,990,000	121.3400	9,695,438	7,990,000	7,990,000	0	0	0	0	6.720	6.720	AO	126,775	536,928	10/06/2008	10/06/2023
57169*-AT-4	Mars Inc. Senior Note				1	14,000,000	101.6900	14,236,403	14,000,000	14,000,000	0	0	0	0	3.490	3.490	AO	108,578	488,600	10/11/2012	10/11/2024
57169*-AU-1	Mars Inc. Senior Note				1	33,256,035	102.3500	34,034,307	33,252,966	33,255,863	0	(172)	0	0	3.740	3.739	AO	276,369	1,243,661	04/01/2016	10/11/2027
57169*-AY-3	Mars Inc. Senior Unsecured Note				1	5,640,000	93.5800	5,278,198	5,640,000	5,640,000	0	0	0	0	2.820	2.820	MS	41,529	0	09/27/2016	09/27/2028
57169*-BB-2	Mars Inc. Senior Unsecured Note				1	1,000,000	92.0900	920,913	1,000,000	1,000,000	0	0	0	0	3.570	3.570	MS	9,322	0	09/27/2016	09/27/2041
57169*-BC-0	Mars Inc. Senior Unsecured Note				1	2,420,000	92.3500	2,234,949	2,420,000	2,420,000	0	0	0	0	3.750	3.750	MS	23,696	0	09/27/2016	09/27/2046
571748-AK-8	MARSH & MCLENNAN COS INC SENIOR NOTES				1FE	4,769,270	119.0900	5,954,450	5,000,000	4,823,507	0	5,942	0	0	5.875	6.219	FA	122,396	293,750	07/08/2004	08/01/2033
571748-AR-3	MARSH & MCLENNAN COS INC CORPORATE			2	1FE	4,992,550	108.5200	5,426,000	5,000,000	4,996,075	0	737	0	0	4.800	4.819	JJ	110,667	240,000	07/12/2011	07/15/2021
573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE	LS			2FE	5,025,600	106.2800	5,314,050	5,000,000	5,021,251	0	(524)	0	0	6.250	6.212	MN	52,083	312,500	05/03/2007	05/01/2037
574599-AR-7	MASCO CORP DEBENTURES				2FE	2,970,000	106.5000	2,875,500	2,700,000	2,783,038	0	(61,635)	0	0	6.625	4.143	AO	37,762	178,875	11/01/2013	04/15/2018
574599-AT-3	MASCO CORP DEBENTURES				2FE	1,013,002	121.5000	1,148,175	945,000	991,848	0	(2,242)	0	0	7.750	7.145	FA	30,516	73,238	05/16/2002	08/01/2029
574599-AY-2	MASCO CORP BONDS				2FE	8,916,840	108.5000	9,765,000	9,000,000	8,937,273	0	2,218	0	0	6.500	6.571	FA	221,000	585,000	08/15/2002	08/15/2032
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE			4	6	5,294	0.5000	5,294	1,058,755	5,294	0	0	60,466	0	6.500	2,623.750	MS	0	60,770	09/30/2016	07/01/2036
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE				1FE	16,125,196	120.7300	16,625,659	13,771,000	15,927,339	0	(55,402)	0	0	5.900	4.742	MN	103,818	812,489	04/27/2015	11/15/2039
575634-AT-7	MASSACHUSETTS ELEC CO CORPORATE	LS		2	1FE	26,407,614	96.1500	24,451,200	25,430,000	26,401,957	0	(5,656)	0	0	4.004	3.785	FA	412,944	0	12/20/2016	08/15/2046
576360-AB-0	Mastercard Inc CORPORATE				1FE	4,866,869	102.8600	4,731,532	4,600,000	4,821,005	0	(27,366)	0	0	3.375	2.641	AO	38,813	155,250	12/07/2015	04/01/2024
576360-AF-1	Mastercard Inc CORPORATE	LS		2	1FE	28,337,265	98.7400	28,142,041	28,500,000	28,340,438	0	3,173	0	0	2.000	2.121	MN	63,333	0	11/16/2016	11/21/2021
576360-AH-7	Mastercard Inc CORPORATE			2	1FE	8,716,248	97.5500	8,682,128	8,900,000	8,716,300	0	52	0	0	3.800	3.918	MN	37,578	0	12/07/2016	11/21/2046
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note			4	3	22,900,000	101.4700	23,237,055	22,900,000	22,900,000	0	0	0	0	4.220	4.241	FMAN	104,691	966,380	08/22/2014	08/22/2024
576863-E#-7	Matson Navigation Company Senior Note			4	2	9,429,233	106.1300	10,007,623	9,429,233	9,429,233	0	0	0	0	5.790	5.014	MN	63,694	545,953	05/19/2005	05/19/2020
57686G-A#-2	Matson Inc Senior Note			4	2	14,315,000	104.4800	14,957,019	14,315,000	14,315,000	0	0	0	0	4.310	4.309	JD	3,428	616,977	06/29/2012	06/29/2032
57686G-A*-6	Matson Inc Senior Noe			4	2	19,805,882	102.4500	20,291,229	19,805,882	19,805,882	0	0	0	0	3.660	3.659	JD	4,027	724,895	06/29/2012	06/29/2023
57686G-A@-4	Matson Inc Senior Note			4	2	25,316,071	104.0500	26,341,610	25,316,071	25,316,071	0	0	0	0	4.160	4.159	JD	5,851	1,053,149	06/29/2012	06/29/2027
57686G-B#-1	Matson Inc Senior Unsecured Note			4	2	101,245,000	97.1800	98,385,380	101,245,000	101,245,000	0	0	0	0	3.140	3.139	MS	944,897	0	09/14/2016	09/15/2031
577081-AX-0	MATTEL INC CORPORATE				2FE	899,784	99.7700	897,966	900,000	899,939	0	43	0	0	1.700	1.705	MS	4,505	15,300	03/04/2013	03/15/2018
57771*-AA-5	Maverik, Inc. Senior Note				2	1,000,000	103.4000	1,033,985	1,000,000	1,000,000	0	0	0	0	5.480	5.480	MS	17,049	54,800	03/09/2011	03/09/2018
57771*-AB-3	Maverik, Inc. Senior Note				2	8,950,000	110.1400	9,857,296	8,950,000	8,950,000	0	0	0	0	6.110	6.110	MS	170,130	546,845	03/09/2011	03/09/2021
577778-CE-1	MACYS RETAIL HLDGS INC NOTES 144A				2FE	1,085,241	109.5000	1,095,050	1,000,000	1,082,498	0	(2,620)	0	0	6.700	5.936	JJ	30,894	67,000	12/07/2015	07/15/2034
579780-AK-3	MCCORMICK & CO INC CORPORATE			2	1FE	2,268,160	99.3300	2,269,736	2,285,000	2,269,780	0	1,469	0	0	3.250	3.337	MN	9,489	76,119	11/03/2015	11/15/2025
58013M-EC-4	MCDONALDS CORP CORPORATE				2FE	45,721,218	125.6400	48,011,458	38,214,000	44,804,965	0	(180,835)	0	0	6.300	4.948	AO	508,246	2,372,832	12/19/2016	10/15/2037
58013M-EF-7	MCDONALDS CORP CORPORATE	LS			2FE	11,126,741	124.6200	11,066,176	8,880,000	10,873,319	0	(56,148)	0	0	6.300	4.611	MS	186,480	559,440	04/11/2013	03/01/2038
58013M-EG-5	MCDONALDS CORP CORPORATE				2FE	5,062,500	106.1200	5,306,000	5,000,000	5,015,367	0	(6,942)	0	0	5.000	4.841	FA	104,167	250,000	01/13/2009	02/01/2019
58013M-EH-3	MCDONALDS CORP CORPORATE				2FE	11,354,148	115.2600	12,926,611	11,215,000	11,338,697	0	(2,871)	0	0	5.700	5.611	FA	266,356	639,255	04/20/2010	02/01/2039
58013M-EJ-9	MCDONALDS CORP CORPORATE				2FE	1,992,040	103.9800	2,079,650	2,000,000	1,996,813	0	825	0	0	3.500	3.548	JJ	32,278	70,000	07/28/2010	07/15/2020
58013M-EK-6	MCDONALDS CORP CORPORATE				2FE	7,339,007	105.6700	7,784,819	7,367,000	7,343,480	0	449	0	0	4.875	4.897	JJ	165,604	359,141	04/27/2015	07/15/2040
58013M-EN-0	MCDONALDS CORP CORPORATE				2FE	17,643,203	89.6700	18,205,700	20,303,000	17,709,150	0	52,969	0	0	3.700	4.551	FA	283,791	751,211	12/03/2015	02/15/2042
58013M-ER-1	MCDONALDS CORP CORPORATE	LS			2FE	57,677,920	88.0200	60,733,108	69,000,000	58,253,630	0	204,620	0	0	3.625	4.657	MN	416,875	2,501,250	12/03/2015	05/01/2043
58013M-FA-7	MCDONALDS CORP CORPORATE	LS		2	2FE	7,310,900	107.1100	7,818,840	7,300,000	7,310,765	0	(135)	0	0	4.875	4.865	JD	21,748	355,875	01/26/2016	12/09/2045
580589-A#-6	McGrath Rentcorp Senior Note	LS		4	3	22,760,000	101.0600	23,002,308	22,760,000	22,760,000	0	0	0	0	4.030	4.029	AO	178,350	917,228	04/21/2011	04/21/2018
580589-B*-9	McGrath Rentcorp Senior Note				3	20,000,000	100.3400	20,068,499	20,000,000	20,000,000	0	0	0	0	3.680	3.680	MS	212,622	736,000	03/17/2014	03/17/2021
581557-AM-7	MCKESSON CORP DEBENTURES				2FE	14,517,752	124.7400	16,466,340	13,200,000	14,008,823	0	(53,956)	0	0	7.650	6.803	MS	336,600	1,009,800	02/27/2003	03/01/2027
581557-AX-3	MCKESSON CORP CORPORATE				2FE	10,048,626	110.8500	9,289,372	8,380,000	8,842,320	0	(202,739)	0	0	7.500	4.733	FA	237,433	628,500	03/16/2010	02/15/2019
581557-AZ-8	MCKESSON CORP CORPORATE			2	2FE	4,870,300	97.5700	4,878,500	5,000,000	4,914,679	0	12,888	0	0	2.700	3.015	JD	6,000	135,000	05/29/2013	12/15/2022
581557-BC-8	MCKESSON CORP CORPORATE	LS		2	2FE	1,587,372	101.7300	1,408,908	1,385,000	1,580,672	0	(4,034)	0	0	4.883	4.015	MS	19,913	67,630	04/27/2015	03/15/2044
581557-BD-6	MCKESSON CORP CORPORATE				2FE	7,000,000	100.3800	7,026,215	7,000,000	7,000,000	0	0	0	0	2.284	2.284	MS	47,076	159,880	03/05/2014	03/15/2019
581557Q-AE-3	MCKESSON CORP CORPORATE			2	2FE	2,660,472	115.7000	3,123,919	2,700,000	2,664,297	0	631	0	0	6.000	6.105	MS	54,000	162,000	02/23/2011	03/01/2041
581557Q-AG-8	MCKESSON CORP CORPORATE			2	2FE	11,935,421	97.5500	11,656,747	11,950,000	11,940,225	0	1,377	0	0	2.850	2.864	MS	100,280	340,575	03/05/2013	03/15/2023
583334-AB-3	MEADWESTVACO CORP COMPANY GUARNT				2FE	3,952,040	107.3300	4,293,320	4,000,000	3,963,136	0	1,235	0	0	6.800	6.895	MN	34,756	272,000	11/18/2002	11/15/2032

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
58471*-AA-6	MediGain LLC Term Loan A			4	6*	104,842	3.6700	108,630	2,962,500	104,842	8,430	0	1,769,130	0	2.343	0.000	JAJO	0	0	10/03/2014	06/30/2016
58471*-AB-4	MediGain LLC Revolver			4	6*	603,177	85.8900	518,044	603,177	518,044	(85,133)	0	0	0	10.454	0.000	MON	0	0	10/03/2016	06/30/2016
58502B-AA-4	MEDNAX INC CORPORATE			2	3FE	4,620,000	103.0000	4,532,000	4,400,000	4,611,483	0	(8,517)	0	0	5.250	4.158	JD	19,250	115,500	10/05/2016	12/01/2023
585055-AQ-9	MEDTRONIC INC CORPORATE				1FE	30,801,490	130.2000	30,455,682	23,392,000	30,042,559	0	(177,666)	0	0	6.500	4.451	MS	447,697	1,520,480	04/27/2015	03/15/2039
585055-AT-3	MEDTRONIC INC CORPORATE				1FE	24,379,466	117.5800	27,983,804	23,800,000	24,344,103	0	(12,590)	0	0	5.550	5.372	MS	388,932	1,320,900	01/08/2014	03/15/2040
585055-AW-6	MEDTRONIC INC CORPORATE			2	1FE	42,066,688	104.3400	42,217,259	40,460,000	41,933,288	0	(35,173)	0	0	4.500	4.255	MS	536,095	1,820,700	04/27/2015	03/15/2042
585055-BC-9	MEDTRONIC INC CORPORATE	LS		2	1FE	1,341,943	104.0200	1,352,195	1,300,000	1,336,956	0	(4,681)	0	0	3.625	3.166	MS	13,876	47,125	12/07/2015	03/15/2024
585055-BD-7	MEDTRONIC INC CORPORATE			2	1FE	9,499,264	107.4200	10,010,088	9,319,000	9,495,419	0	(3,451)	0	0	4.625	4.500	MS	126,907	424,668	04/01/2016	03/15/2044
585055-BG-0	MEDTRONIC INC CORPORATE				1FE	505,627	101.1200	505,596	500,000	504,270	0	(1,274)	0	0	2.500	2.222	MS	3,681	12,500	12/07/2015	03/15/2020
585055-BT-2	MEDTRONIC INC CORP				1FE	2,554,238	105.7900	2,644,820	2,500,000	2,552,235	0	(1,883)	0	0	4.375	4.209	MS	32,205	109,375	12/07/2015	03/15/2035
585055-BU-9	MEDTRONIC INC CORPORATE				1FE	26,023,162	108.1400	23,808,565	22,016,000	25,985,772	0	(37,389)	0	0	4.625	3.600	MS	299,815	509,120	08/04/2016	03/15/2045
58528#-FR-3	Meijer Inc. Sr. Unsecured Note			4	1	4,300,000	99.4800	4,277,579	4,300,000	4,300,000	0	0	0	0	3.760	3.759	MS	53,893	161,680	09/01/2015	09/04/2035
58646#-AH-7	Menasha Corporation Senior Note				2	2,500,000	106.7000	2,667,407	2,500,000	2,500,000	0	0	0	0	4.950	4.950	FMAN	20,625	123,750	02/01/2011	02/01/2021
58646#-AJ-3	Menasha Corporation Senior Note				2	4,500,000	108.8900	4,900,092	4,500,000	4,500,000	0	0	0	0	5.270	5.270	FMAN	39,525	237,150	02/01/2011	11/01/2022
58646#-AK-0	Menasha Corporation Senior Note			4	2	12,500,000	107.3100	13,413,378	12,500,000	12,500,000	0	0	0	0	4.990	5.020	JAJO	135,146	623,750	04/13/2011	04/13/2026
58646#-AL-8	Menasha Corporation Senior Note				2	3,250,000	103.7300	3,371,248	3,250,000	3,250,000	0	0	0	0	4.210	4.210	FMAN	20,524	136,825	02/07/2012	02/07/2022
58646#-AM-6	Menasha Corporation Senior Note			4	2	13,495,837	103.8100	13,898,903	13,388,965	13,486,881	0	(8,956)	0	0	4.370	4.270	MJSD	27,630	565,007	04/01/2016	03/14/2027
58646#-AN-4	Menasha Corporation Senior Note				2	3,750,000	99.2000	3,719,932	3,750,000	3,750,000	0	0	0	0	3.410	3.410	FMAN	20,247	127,875	02/04/2013	02/04/2023
58646#-AP-9	Menasha Corporation Senior Note			4	2	500,000	98.3600	491,819	500,000	500,000	0	0	0	0	3.580	3.596	FMAN	2,834	17,900	02/04/2013	02/04/2028
58646#-AQ-7	Menasha Corporation Senior Note			4	2	5,000,000	102.2300	5,111,526	5,000,000	5,000,000	0	0	0	0	4.320	4.342	FMAN	20,400	216,000	05/27/2014	05/27/2030
58646#-AR-5	Menasha Corporation Senior Note				2	10,000,000	101.9200	10,191,649	10,000,000	10,000,000	0	0	0	0	4.450	4.450	FMAN	42,028	445,000	05/27/2014	05/27/2030
58646#-AT-1	Menasha Corporation Senior Note			4	2	8,320,000	100.2600	8,342,036	8,320,000	8,320,000	0	0	0	0	3.490	3.504	FMAN	28,230	290,368	11/26/2014	11/26/2024
58646#-AU-8	Menasha Corporation Senior Note			4	2	4,000,000	99.5200	3,980,658	4,000,000	4,000,000	0	0	0	0	3.980	3.999	FMAN	15,478	159,200	11/26/2014	11/26/2030
589331-AC-1	MERCK AND CO DEBENTURES				1FE	11,070,000	121.1700	12,117,300	10,000,000	10,576,593	0	(48,419)	0	0	6.300	5.480	JJ	315,000	630,000	09/24/2002	01/01/2026
589331-AM-9	MERCK AND CO CORPORATE				1FE	7,168,320	122.1600	7,329,852	6,000,000	7,077,693	0	(33,452)	0	0	5.750	4.386	MN	44,083	345,000	03/03/2014	11/15/2036
589331-AN-7	MERCK AND CO CORPORATE				1FE	12,489,223	108.3000	12,931,271	11,940,000	12,132,342	0	(72,999)	0	0	5.000	4.305	JD	1,658	597,000	12/07/2015	06/30/2019
589331-AQ-0	MERCK AND CO CORPORATE				1FE	10,623,380	124.4500	12,445,100	10,000,000	10,569,161	0	(15,680)	0	0	5.850	5.382	JD	1,625	585,000	04/11/2013	06/30/2039
589331-AS-6	MERCK AND CO CORPORATE	LS		2	1FE	51,608,127	94.0400	50,901,430	54,128,000	51,708,612	0	46,799	0	0	3.600	3.868	MS	573,757	1,866,168	12/21/2016	09/15/2042
589331-AT-4	MERCK AND CO CORPORATE			2	1FE	11,796,984	98.0300	11,591,977	11,825,000	11,800,313	0	3,329	0	0	2.400	2.439	MS	83,563	283,800	02/16/2016	09/15/2022
58933Y-AF-2	Merck & Co Inc CORPORATE				1FE	300,903	100.3900	302,165	301,000	300,913	0	12	0	0	2.800	2.805	MN	1,007	8,428	12/07/2015	05/18/2023
58933Y-AJ-4	Merck & Co Inc CORPORATE				1FE	41,388,735	102.7200	41,505,101	40,407,000	41,350,750	0	(20,481)	0	0	4.150	4.004	MN	200,295	1,676,891	12/07/2015	05/18/2043
58933Y-AQ-8	Merck & Co Inc CORPORATE				1FE	8,253,080	99.0700	8,150,160	8,227,000	8,249,357	0	(3,723)	0	0	2.350	2.293	FA	75,723	96,667	02/09/2016	02/10/2022
58933Y-AT-2	Merck & Co Inc CORPORATE	LS		2	1FE	48,239,674	95.3500	45,516,374	47,734,000	48,242,837	0	(670)	0	0	3.700	3.630	FA	691,745	505,198	12/21/2016	02/10/2045
59001K-AD-2	MERITOR INC CORPORATE	LS		2	4FE	4,000,000	98.0000	3,920,000	4,000,000	4,000,000	0	0	0	0	6.250	6.250	FA	94,444	250,000	06/08/2015	02/15/2024
590188-JN-9	MERRILL LYNCH & CO NOTES				2FE	5,970,540	108.6600	6,519,661	6,000,000	5,994,567	0	2,308	0	0	6.875	6.921	MN	52,708	412,500	11/17/1998	11/15/2018
59018Y-N6-4	MERRILL LYNCH CO CORPORATE				2FE	2,001,778	106.2900	1,860,093	1,750,000	1,862,409	0	(83,564)	0	0	6.875	1.909	AO	22,057	120,313	04/27/2015	04/25/2018
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE				2FE	1,996,727	117.2300	1,948,356	1,662,000	1,981,136	0	(9,478)	0	0	6.110	4.631	JJ	42,876	101,548	04/27/2015	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE				2FE	2,125,822	138.0400	2,066,444	1,497,000	2,099,280	0	(16,026)	0	0	7.750	4.736	MN	15,147	116,018	04/27/2015	05/14/2038
59112@-AB-5	Metal Technologies, Inc. Series B Senior			4	2	3,750,000	101.6800	3,813,093	3,750,000	3,750,000	0	0	0	0	5.750	5.791	JAJO	38,932	215,625	07/26/2010	07/26/2017
59112@-AD-1	Metal Technologies, Inc. Senior Note			4	2	3,860,000	101.1800	3,905,713	3,860,000	3,860,000	0	0	0	0	4.050	4.070	FMAN	23,015	156,330	11/08/2013	11/08/2019
59112@-AF-6	Metal Technologies, Inc. Senior Note				2	5,000,000	101.9400	5,097,042	5,000,000	5,000,000	0	0	0	0	4.250	4.250	MJSD	2,361	212,500	06/27/2014	06/27/2019
59113@-AA-6	Metal Technolgies IND Inc Senior Note			4	2	17,155,000	102.8100	17,636,943	17,155,000	17,155,000	0	0	0	0	4.700	4.727	MJSD	49,273	806,285	12/09/2014	12/09/2022
59113@-AB-4	Metal Technolgies IND Inc Senior Note				2	3,860,000	102.5800	3,959,521	3,860,000	3,860,000	0	0	0	0	4.500	4.500	MJSD	965	173,700	12/29/2014	12/29/2019
59113@-AC-2	Metal Technolgies IND Inc Senior Note				2	5,000,000	102.7200	5,136,131	5,000,000	5,000,000	0	0	0	0	4.550	4.550	MJSD	1,264	227,500	06/29/2015	06/29/2020
59113@-AD-0	Metal Technolgies IND Inc Senior Unsecur				2	10,000,000	101.5600	10,155,900	10,000,000	10,000,000	0	0	0	0	4.250	4.250	MJSD	11,806	425,000	12/21/2015	12/21/2020
59156R-AJ-7	METLIFE INC CORPORATE				1FE	39,927,514	125.4000	49,155,234	39,200,000	39,828,279	0	(18,637)	0	0	6.375	6.218	JD	111,067	2,499,000	04/01/2016	06/15/2034
59156R-AM-0	METLIFE INC CORPORATE				1FE	7,319,185	118.8300	8,912,325	7,500,000	7,352,557	0	4,311	0	0	5.700	5.875	JD	19,000	427,500	04/20/2007	06/15/2035
59156R-AX-6	METLIFE INC CORPORATE				1FE	552,119	108.7500	543,729	500,000	541,924	0	(9,570)	0	0	4.750	2.582	FA	9,434	23,750	12/07/2015	02/08/2021
59156R-AY-4	METLIFE INC CORPORATE				1FE	33,095,699	121.2200	36,960,585	30,490,000	32,849,879	0	(47,889)	0	0	5.875	5.301	FA	721,491	1,791,288	12/07/2015	02/06/2041
59156R-BD-9	METLIFE INC CORPORATE				1FE	12,501,675	96.8000	12,100,000	12,500,000	12,501,513	0	(43)	0	0	4.125	4.124	FA	197,656	515,625	01/01/2013	08/13/2042
59156R-BF-4	METLIFE INC CORPORATE				1FE	16,215,089	100.6200	16,190,563	16,090,000	16,167,521	0	(11,762)	0	0	3.048	2.970	MJSD	21,797	490,423	09/28/2012	12/15/2022
59156R-BG-2	METLIFE INC CORPORATE				1FE	1,046,370	108.4600	1,084,600	1,000,000	1,045,445	0	(848)	0	0	4.875	4.579	MN	6,500	48,750	12/07/2015	11/13/2043
59156R-BN-7	METLIFE INC CORPORATE	LS			1FE	942,599	96.4000	964,000	1,000,000	943,665	0	996	0	0	4.050	4.401	MS	13,500	40,500	12/07/2015	03/01/2045
592189-AA-2	METROPOLITAN MUSEUM OF ART CORPORATE				1FE	1,222,866	91.2000	1,121,820	1,230,000	1,223,106	0	141	0	0	3.400	3.431	JJ	20,910	41,820	01/26/2015	07/01/2045
594918-AC-8	MICROSOFT CORP CORPORATE				1FE	40,607,009	106.2600	42,930,010	40,400,000	40,459,489	0	(23,476)	0	0	4.200	4.134	JD	141,400	1,696,800	12/11/2009	06/01/2019
594918-AD-6	MICROSOFT CORP CORPORATE	LS			1FE	50,250,926	117.5300	54,867,477	46,685,000	49,914,133	0	(89,594)	0	0	5.200	4.679	JD	202,302	2,427,620	01/01/2013	06/01/2039
594918-AJ-3	MICROSOFT CORP CORPORATE				1FE	993,138	106.2600	947,831	892,000	989,003	0	(2,481)	0	0	4.500	3.800	AO	10,035	40,140	04/27/2015	10/01/2040

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
594918-AL-8	MICROSOFT CORP CORPORATE				1FE	9,974,700	107.1800	10,717,500	10,000,000	9,988,061	0	2,554	0	0	4.000	4.031	FA	158,889	400,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP CORPORATE	LS			1FE	22,834,686	119.7300	25,981,626	21,700,000	22,737,662	0	(26,511)	0	0	5.300	4.938	FA	456,845	1,150,100	04/27/2015	02/08/2041
594918-AR-5	MICROSOFT CORP CORPORATE				1FE	390,268	92.4500	376,259	407,000	390,865	0	365	0	0	3.500	3.740	MN	1,820	14,245	04/27/2015	11/15/2042
594918-AW-4	MICROSOFT CORP CORPORATE	LS		2	1FE	1,164,791	105.1200	1,156,353	1,100,000	1,156,697	0	(7,590)	0	0	3.625	2.777	JD	1,772	39,875	12/07/2015	12/15/2023
594918-AX-2	MICROSOFT CORP CORPORATE			2	1FE	227,451	112.4500	236,141	210,000	227,087	0	(339)	0	0	4.875	4.354	JD	455	10,238	12/07/2015	12/15/2043
594918-AY-0	MICROSOFT CORP CORPORATE			2	1FE	601,585	99.9400	600,617	601,000	601,429	0	(147)	0	0	1.850	1.824	FA	4,293	11,119	12/07/2015	02/12/2020
594918-BB-9	MICROSOFT CORP CORPORATE			2	1FE	293,042	97.9700	293,910	300,000	293,757	0	670	0	0	2.700	2.990	FA	3,128	8,100	12/07/2015	02/12/2025
594918-BC-7	MICROSOFT CORP CORPORATE	LS		2	1FE	1,853,892	96.4600	1,929,260	2,000,000	1,859,422	0	5,173	0	0	3.500	4.051	FA	27,028	70,000	12/07/2015	02/12/2035
594918-BH-6	MICROSOFT CORP CORPORATE	LS		2	1FE	24,419,630	100.3200	24,077,280	24,000,000	24,365,927	0	(53,604)	0	0	2.650	2.358	MN	102,467	636,000	02/09/2016	11/03/2022
59531#-AA-8	Mid-America Apartments LP Senior Note				2FE	10,000,000	103.3200	10,332,093	10,000,000	10,000,000	0	0	0	0	4.680	4.682	FA	157,300	468,000	07/29/2011	07/29/2018
59531#-AB-6	Mid-America Apartments LP Senior Note				2	12,500,000	108.4700	13,558,277	12,500,000	12,500,000	0	0	0	0	5.400	5.403	FA	226,875	675,000	07/29/2011	07/29/2021
59531#-AF-7	Mid-America Apartments LP Senior Note				2	10,000,000	102.8700	10,286,678	10,000,000	10,000,000	0	0	0	0	4.170	4.170	MN	35,908	417,000	11/30/2012	11/30/2022
595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE			2	1FE	9,939,853	110.6200	10,458,837	9,455,000	9,914,461	0	(9,087)	0	0	4.800	4.483	MS	133,631	453,840	02/11/2014	09/15/2043
595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE	LS		2	1FE	12,365,865	106.2200	13,192,599	12,420,000	12,368,378	0	961	0	0	4.400	4.425	AO	115,368	546,480	04/01/2016	10/15/2044
595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE			2	1FE	1,782,431	103.3500	1,844,851	1,785,000	1,782,506	0	88	0	0	4.250	4.258	MN	12,644	79,234	12/07/2015	05/01/2046
59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE				1FE	10,319,777	124.8900	11,939,283	9,560,000	10,280,819	0	(24,710)	0	0	6.125	5.448	AO	146,388	585,550	04/27/2015	04/01/2036
59562V-AR-8	BERKSHIRE HATHAWAY ENERG CORPORATE	LS			1FE	2,599,590	130.1700	2,521,354	1,937,000	2,568,156	0	(18,970)	0	0	6.500	4.141	MS	37,072	125,905	04/27/2015	09/15/2037
59562V-BD-8	BERKSHIRE HATHAWAY ENERG CORPORATE			2	1FE	1,480,125	112.2800	1,388,879	1,237,000	1,471,868	0	(4,968)	0	0	5.150	3.980	MN	8,140	63,706	04/27/2015	11/15/2043
59564N-A#-0	Midcoast Energy Partners, L.P. Senior No				2	10,000,000	97.2600	9,725,609	10,000,000	10,000,000	0	0	0	0	4.420	4.420	MS	111,728	442,000	09/30/2014	09/30/2024
59564N-A@-2	Midcoast Energy Partners, L.P. Senior No				2	22,050,000	99.6600	21,975,724	22,050,000	22,050,000	0	0	0	0	4.040	4.040	MS	225,180	890,820	09/30/2014	09/30/2021
59721#-AA-8	Middletown Rancheria Pomo Idns Senior Se			4	4	2,324,999	97.4200	2,265,122	2,324,999	2,324,999	0	0	0	0	4.620	4.822	MJSD	8,945	111,071	03/03/2014	03/03/2019
598326-B*-6	Midwest ISO Senior Note			4	1FE	7,668,607	103.0600	7,007,722	6,800,000	7,080,390	0	(85,281)	0	0	4.320	1.690	FA	115,056	293,760	01/01/2013	02/10/2020
59862*-AB-9	Mike Albert Leasing Inc. Senior Secured				2	5,000,000	100.1000	5,005,129	5,000,000	5,000,000	0	0	0	0	2.250	2.250	MON	625	75,000	04/29/2016	04/29/2019
60040#-AA-0	Millennium Pipeline Co Series A Senior S			4	2FE	7,813,481	105.8200	7,816,510	7,386,650	7,703,141	0	(28,447)	0	0	5.330	4.418	MJSD	1,094	393,708	01/01/2013	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S			4	2FE	6,693,692	110.6700	7,407,909	6,693,692	6,693,692	0	0	0	0	6.000	6.044	MJSD	1,116	401,622	08/26/2010	06/30/2032
600544-C#-5	Herman Miller Inc. SENIOR NOTE				2	13,600,000	111.2800	15,134,434	13,600,000	13,600,000	0	0	0	0	6.000	6.000	MJSD	68,000	816,000	03/01/2011	03/01/2021
60467P-AQ-7	MIRANT AMERICAS GENR LLC 8.50000 10/01/2	LS			5FE	3,735,000	83.3800	3,751,875	4,500,000	3,735,000	0	(47,061)	1,041,190	0	8.500	6.959	AO	95,625	382,500	11/01/2013	10/01/2021
607828-D#-4	Modine Manufacturing Company Series A Se			4	3	61,835,840	105.2000	65,049,650	61,835,840	61,835,840	0	0	0	0	6.830	6.887	FMAN	574,850	4,223,388	08/12/2010	08/12/2020
607828-E*-7	Modine Manufacturing Company Senior Secu			4	3Z	10,700,000	99.6900	10,667,190	10,700,000	10,700,000	0	0	0	0	5.750	5.790	FMAN	56,398	0	11/28/2016	11/30/2026
60871R-AD-2	MOLSON COORS BREWING CO CORPORATE	LS			2FE	21,840,380	105.0200	20,134,344	19,171,000	21,632,945	0	(54,248)	0	0	5.000	4.172	MN	159,758	958,550	04/27/2015	05/01/2042
610202-BN-2	MONONGAHELA POWER COMPANY CORPORATE			2	2FE	2,532,767	104.8500	2,542,651	2,425,000	2,532,614	0	(153)	0	0	4.100	3.385	AO	20,990	0	12/21/2016	04/15/2024
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE			2	2FE	9,091,452	116.8800	10,209,669	8,735,000	9,079,762	0	(7,282)	0	0	5.400	5.112	JD	20,964	471,690	04/27/2015	12/15/2043
61166W-AC-5	MONSANTO CO CORPORATE				2FE	13,814,725	107.8500	14,775,586	13,700,000	13,811,423	0	(15,048)	0	0	5.500	5.348	JJ	316,051	753,500	05/23/2012	07/30/2035
61166W-AE-1	MONSANTO CO CORPORATE				2FE	15,632,039	111.3200	18,662,295	16,765,000	16,093,338	0	57,414	0	0	5.500	6.102	FA	348,339	922,075	09/12/2006	08/15/2025
61166W-AG-6	MONSANTO CO CORPORATE				2FE	6,181,450	110.6400	5,532,095	5,000,000	6,052,025	0	(29,563)	0	0	5.875	4.349	AO	62,014	293,750	04/05/2012	04/15/2038
61166W-AJ-0	MONSANTO CO CORPORATE			2	1FE	11,483,153	83.9300	11,188,135	13,331,000	11,586,291	0	35,522	0	0	3.600	4.459	JJ	221,295	479,916	01/09/2014	07/15/2042
61166W-AK-7	MONSANTO CO CORPORATE	LS		2	1FE	44,481,538	97.7000	43,634,161	44,660,000	44,485,942	0	2,973	0	0	4.650	4.675	MN	265,355	2,076,690	12/07/2015	11/15/2043
61166W-AN-1	MONSANTO CO CORPORATE			2	1FE	140,474	96.1300	126,886	132,000	139,934	0	(329)	0	0	4.200	3.720	JJ	2,556	5,544	04/27/2015	07/15/2034
61166W-AP-6	MONSANTO CO CORPORATE			2	1FE	1,498,129	96.0600	1,354,446	1,410,000	1,495,336	0	(1,720)	0	0	4.400	4.030	JJ	28,607	62,040	04/27/2015	07/15/2044
61166W-AQ-4	MONSANTO CO CORPORATE			2	1FE	948,912	90.0700	801,621	890,000	948,336	0	(372)	0	0	4.700	4.370	JJ	19,288	41,830	04/27/2015	07/15/2064
615369-A#-2	Moody's Corp Senior Note				2	40,130,000	102.6100	41,177,589	40,130,000	40,130,000	0	0	0	0	6.060	6.060	MS	770,095	2,431,878	09/07/2007	09/07/2017
617446-8C-6	MORGAN STANLEY CORPORATE				1FE	6,181,380	102.5000	6,150,102	6,000,000	6,165,539	0	(15,841)	0	0	4.000	3.622	JJ	105,333	240,000	01/06/2016	07/23/2025
617446-HD-4	MORGAN STANLEY NOTES				1FE	1,093,843	135.4900	1,070,383	790,000	1,072,094	0	(13,118)	0	0	7.250	4.081	AO	14,319	57,275	04/27/2015	04/01/2032
61746B-CY-0	MORGAN STANLEY CORPORATE				1FE	3,033,030	118.8400	3,565,080	3,000,000	3,020,642	0	(1,554)	0	0	6.250	6.153	FA	73,958	187,500	08/29/2006	08/09/2026
61746B-DQ-6	MORGAN STANLEY CORPORATE				1FE	4,956,200	102.5600	5,127,850	5,000,000	4,966,066	0	3,892	0	0	3.875	3.982	AO	33,368	193,750	04/23/2014	04/29/2024
61746B-DR-4	MORGAN STANLEY CORPORATE				1FE	401,494	100.2800	401,140	400,000	401,068	0	(402)	0	0	2.375	2.267	JJ	4,169	9,500	12/07/2015	07/23/2019
61747Y-CJ-2	MORGAN STANLEY CORPORATE				1FE	2,114,259	108.4000	2,059,524	1,900,000	2,069,771	0	(44,488)	0	0	5.625	2.229	MS	29,094	53,438	04/01/2016	09/23/2019
61747Y-DY-8	MORGAN STANLEY CORPORATE	LS			1FE	3,516,570	99.6600	3,487,992	3,500,000	3,516,906	0	248	0	0	4.300	4.268	JJ	64,381	107,500	06/22/2016	01/27/2045
617482-V9-2	MORGAN STANLEY CORPORATE				1FE	85,045,100	128.5200	81,831,724	63,674,000	84,814,438	0	(219,896)	0	0	6.375	4.235	JJ	1,770,270	1,326,765	09/08/2016	07/24/2042
61761J-3R-8	MORGAN STANLEY CORPORATE				1FE	2,746,198	95.5400	2,641,615	2,765,000	2,746,854	0	656	0	0	3.125	3.205	JJ	37,443	0	07/20/2016	07/27/2026
61761J-VL-0	MORGAN STANLEY CORPORATE				1FE	9,169,020	101.1900	9,107,208	9,000,000	9,149,507	0	(16,448)	0	0	3.700	3.455	AO	62,900	333,000	10/26/2015	10/23/2024
61945C-AA-1	THE MOSAIC CO CORPORATE			2	2FE	5,747,104	102.7400	5,958,920	5,800,000	5,771,713	0	5,146	0	0	3.750	3.860	MN	27,792	217,500	10/17/2011	11/15/2021
61945C-AB-9	THE MOSAIC CO CORPORATE			2	2FE	1,699,229	86.8000	1,497,350	1,725,000	1,701,405	0	471	0	0	4.875	4.971	MN	10,745	84,094	10/17/2011	11/15/2041
61945C-AE-3	THE MOSAIC CO CORPORATE	LS		2	2FE	10,890,517	96.3700	10,504,276	10,900,000	10,890,174	0	141	0	0	5.625	5.631	MN	78,344	613,125	11/07/2013	11/15/2043
61980A-AD-5	MOTIVA ENTERPRISES LLC CORPORATE				2FE	12,279,297	121.4700	10,731,699	8,835,000	11,986,452	0	(78,229)	0	0	6.850	4.376	JJ	279,063	605,198	01/01/2013	01/15/2040
620076-AH-2	Motorola Solutions Inc DEBENTURES	LS			2FE	4,751,910	117.0800	5,012,238	4,281,000	4,540,585	0	(22,699)	0	0	7.500	6.546	MN	41,026	321,075	06/27/2003	05/15/2025
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure			4	2FE	40,296,534	111.8200	44,711,940	39,984,273	40,283,834	0	(12,700)	0	0	6.560	6.424	JD	116,576	2,622,968	04/01/2016	03/25/2030

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
62452*-AG-8	Mountaineer Gas Company Senior Note				2FE	20,000,000	105.2900	21,057,850	20,000,000	20,000,000	0	0	0	0	7.580	7.580	JD	46,322	1,516,000	12/20/2007	12/20/2017
626738-AC-2	MURPHY OIL USA INC CORPORATE			2	3FE	3,531,138	104.2500	3,497,588	3,355,000	3,492,111	0	(25,810)	0	0	6.000	4.997	FA	76,047	201,300	06/16/2015	08/15/2023
628198-AA-7	Mustang Machinery Company, Ltd Senior No			4	2	372,551	100.4000	374,033	372,551	372,551	0	0	0	0	3.950	3.969	FMAN	1,880	14,716	05/15/2012	05/15/2024
628464-B#-5	Myers Industries, Inc. Senior Note				3	4,000,000	108.6500	4,346,124	4,000,000	4,000,000	0	0	0	0	5.450	5.450	JJ	100,522	218,000	01/15/2014	01/15/2026
628464-B*-9	Myers Industries, Inc. Sr. Unsecured Not				3	5,506,875	107.0000	5,885,100	5,500,000	5,505,813	0	(721)	0	0	5.250	5.231	JJ	133,146	288,750	06/30/2015	01/16/2024
628464-B@-7	Myers Industries, Inc. Senior Note				3	6,990,000	107.2900	7,499,610	6,990,000	6,990,000	0	0	0	0	5.300	5.300	JJ	170,828	370,470	01/15/2014	01/16/2024
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL			4	1	28,569,222	103.0400	29,407,133	28,538,292	28,568,028	0	(1,193)	0	0	4.238	4.264	MON	3,360	730,820	12/01/2016	01/31/2038
628931-AB-3	NBD BK NA SUB NT SUB DEBENTURES				1FE	15,809,267	126.2200	17,355,936	13,750,000	14,835,274	0	(101,584)	0	0	8.250	6.925	MN	189,063	1,134,375	05/16/2002	11/01/2024
62913M-A*-8	NGL Energy Partners L.P. Senior Secured			4	3	17,205,000	105.2400	18,106,801	17,205,000	17,205,000	0	0	0	0	6.650	6.704	MJSD	38,138	1,144,133	06/19/2012	06/20/2022
62925*-AA-0	NHP Foundation Promissory Note			4	5	857,978	100.4700	2,511,789	2,500,000	2,414,006	0	268,360	0	0	4.500	24.387	MJSD	313	112,500	11/26/2008	03/06/2017
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note			4	1FE	7,369,500	100.0600	7,374,056	7,369,500	7,369,500	0	0	0	0	3.400	3.400	AO	52,897	250,563	08/31/2015	04/15/2030
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note			4	1FE	12,500,000	100.4300	12,553,578	12,500,000	12,500,000	0	0	0	0	3.570	3.570	AO	94,208	446,250	08/31/2015	04/15/2032
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	22,275	12/18/2013	09/01/2020
629568-AQ-9	NABORS INDS INC CORPORATE				3FE	12,738,369	103.7500	15,562,500	15,000,000	14,623,793	0	305,321	0	0	6.150	8.530	FA	348,500	922,500	10/28/2008	02/15/2018
629568-AX-4	NABORS INDS INC CORPORATE	LS			3FE	5,181,710	101.6500	5,082,600	5,000,000	5,098,032	0	(18,551)	0	0	4.625	4.161	MS	68,090	231,250	02/17/2012	09/15/2021
629628-AA-2	NRG Energy Ctr Minneapolis LLC Senior No	LS		4	2	1,315,596	101.7500	1,338,583	1,315,596	1,315,596	0	0	0	0	7.250	7.316	FMAN	15,897	95,116	07/03/2002	08/01/2017
629628-AB-0	NRG Energy Ctr Minneapolis LLC Senior No	LS		4	2	509,491	101.7000	518,172	509,491	509,491	0	0	0	0	7.120	7.184	FMAN	6,046	36,175	07/03/2002	08/01/2017
629628-AC-8	NRG Energy Ctr Minneapolis LLC Series C			4	2	39,641,931	110.3300	43,737,134	39,641,931	39,641,931	0	0	0	0	5.950	5.993	MJSD	58,967	2,358,695	06/22/2010	06/23/2025
62963#-AD-3	NRP (Operating) LLC Senior Note			4	3	306,143	97.0500	297,115	306,143	306,143	0	0	0	0	5.050	5.049	JJ	6,957	15,460	01/19/2006	07/19/2020
62963#-AE-1	NRP (Operating) LLC Senior Note			4	3	3,091,083	95.4000	3,619,486	3,794,137	3,195,629	0	60,854	0	0	5.820	11.498	MS	57,045	220,819	09/02/2015	03/28/2024
62963#-AF-8	NRP (Operating) LLC Series F Senior Note			4	3	2,224,809	101.6800	2,168,000	2,132,070	2,178,544	0	(17,926)	0	0	8.380	6.464	MS	47,645	178,667	03/01/2014	03/25/2019
62963#-AG-6	NRP (Operating) LLC Series G Senior Note			4	3	11,371,602	103.3500	11,389,676	11,020,604	11,290,759	0	(30,392)	0	0	8.920	8.096	MS	262,143	983,038	09/02/2014	03/25/2024
62963#-AL-5	NRP (Operating) LLC Senior Secured Note			4	3	1,629,522	88.8000	2,037,924	2,295,101	1,654,202	0	24,680	0	0	5.180	13.067	JD	9,907	118,891	02/17/2016	12/01/2026
63530Q-AE-9	NATIONAL CNEMDIA CORPORATE			2	3FE	4,569,165	103.5000	4,607,820	4,452,000	4,525,022	0	(19,933)	0	0	6.000	5.444	AO	56,392	267,120	06/11/2015	04/15/2022
635405-AM-5	NATIONAL CITY CORP SUB NOTES				1FE	6,125,000	110.0700	19,261,988	17,500,000	12,295,468	0	1,480,095	0	0	6.875	20.612	MN	153,733	1,203,125	09/25/2000	05/15/2019
63633D-A*-5	National Health Investors, Inc Senior No				2FE	59,850,000	98.7800	59,122,236	59,850,000	59,850,000	0	0	0	0	3.990	3.990	JAJO	517,403	2,388,015	01/13/2015	01/13/2023
63633D-A@-3	National Health Investors, Inc Senior No				2FE	37,000,000	98.8400	36,570,773	37,000,000	37,000,000	0	0	0	0	4.510	4.510	JAJO	361,552	1,668,700	01/13/2015	01/13/2027
637071-AJ-0	National Oilwell Varco CORPORATE			2	2FE	319,199	92.6500	324,268	350,000	323,358	0	3,909	0	0	2.600	4.060	JD	758	9,100	12/07/2015	12/01/2022
637071-AK-7	National Oilwell Varco CORPORATE			2	2FE	34,386,414	76.7700	26,856,732	34,982,000	34,427,474	0	11,642	0	0	3.950	4.048	JD	115,149	1,381,789	04/27/2015	12/01/2042
637432-MS-1	NATIONAL RURAL UTIL COOP CORPORATE			2	1FE	707,869	102.0100	680,393	667,000	704,810	0	(1,831)	0	0	4.023	3.540	MN	4,472	26,833	04/27/2015	11/01/2032
637432-MV-4	NATIONAL RURAL UTIL COOP CORPORATE			2	1FE	7,325,570	102.0200	7,141,120	7,000,000	7,291,894	0	(33,676)	0	0	3.400	2.708	MN	30,411	238,000	02/23/2016	11/15/2023
637432-MX-0	NATIONAL RURAL UTIL COOP CORPORATE			2	1FE	8,821,205	100.7600	8,892,476	8,825,000	8,823,305	0	754	0	0	2.150	2.159	FA	79,057	189,738	01/21/2014	02/01/2019
637432-NJ-0	NATIONAL RURAL UTIL COOP CORPORATE			2	1FE	3,028,320	99.3600	2,980,716	3,000,000	3,024,894	0	(3,426)	0	0	2.700	2.549	FA	30,600	42,075	02/09/2016	02/15/2023
638585-AP-4	BANK OF AMERICA CORP SUB NOTES				2FE	15,226,112	117.9600	17,444,664	14,788,000	15,004,579	0	(18,631)	0	0	7.250	7.015	AO	226,339	1,072,130	11/08/2000	10/15/2025
638585-BF-5	BANK OF AMERICA CORP SUB NOTES				2FE	2,614,354	117.8700	3,005,787	2,550,000	2,588,224	0	(2,281)	0	0	6.800	6.606	MS	51,057	173,400	03/15/2028	03/15/2028
63858S-AA-7	NATIONSBANK CORP SUB NOTES				2FE	19,316,293	125.7500	20,748,255	16,500,000	17,932,564	0	(132,064)	0	0	8.570	7.109	MN	180,684	1,414,050	09/25/2000	11/15/2024
639028-AA-3	NS Brands, Ltd. Senior Note				4	2,170,000	104.1600	2,260,323	2,170,000	2,170,000	0	0	0	0	7.000	6.000	JAJO	31,646	146,475	04/16/2013	07/16/2018
639098-AB-4	Nautical Solutions, LLC Senior Secured N			4	2FE	68,042,757	92.3900	63,144,291	68,346,360	68,067,634	0	24,877	0	0	5.750	5.866	FMAN	513,072	3,897,107	04/01/2016	11/14/2023
63946B-AE-0	NBCUNIVERSAL MEDIA LLC CORPORATE	LS			1FE	15,936,888	108.0300	17,177,072	15,900,000	15,917,519	0	(3,887)	0	0	4.375	4.345	AO	173,906	695,625	08/25/2011	04/01/2021
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	10,158,513	129.3100	10,621,655	8,214,000	10,008,092	0	(41,312)	0	0	6.400	4.825	AO	89,076	525,696	04/27/2015	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	21,178,224	123.2100	20,983,725	17,031,000	20,891,245	0	(87,656)	0	0	5.950	4.417	AO	253,336	1,013,345	12/07/2015	04/01/2041
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	16,019,466	102.1900	15,891,054	15,551,000	16,008,792	0	(9,513)	0	0	4.450	4.261	JJ	319,098	692,020	12/01/2015	01/15/2043
641423-BP-2	NEVADA POWER CO CORPORATE				1FE	5,990,501	132.0500	7,922,748	6,000,000	5,991,452	0	194	0	0	6.650	6.662	AO	99,750	399,000	10/10/2006	04/01/2036
641423-BS-6	NEVADA POWER CO CORPORATE				1FE	11,685,024	106.6600	12,266,349	11,500,000	11,530,233	0	(21,285)	0	0	6.500	6.289	MN	95,514	747,500	10/19/2007	05/15/2018
641423-BU-1	NEVADA POWER CO CORPORATE				1FE	7,704,907	131.3800	9,459,576	7,200,000	7,640,760	0	(10,981)	0	0	6.750	6.211	JJ	243,000	486,000	04/27/2015	07/01/2037
641423-BZ-0	NEVADA POWER CO CORPORATE			2	1FE	2,408,901	114.5000	2,645,010	2,310,000	2,404,915	0	(2,557)	0	0	5.375	5.053	MS	36,559	124,163	04/27/2015	09/15/2040
641423-CA-4	NEVADA POWER CO CORPORATE			2	1FE	7,473,828	116.1900	8,571,336	7,377,000	7,469,581	0	(2,363)	0	0	5.450	5.350	MN	51,373	402,047	04/27/2015	05/15/2041
64382#-AB-6	New Economics Women SRNT			4	5*	510,172	106.4000	542,827	510,172	510,172	0	0	0	0	7.000	6.951	MON	99	35,711	12/31/2012	12/31/2020
645869-C#-3	New Jersey Natural Gas Company Senior No			4	1	18,225,058	104.9900	18,897,565	18,000,000	18,044,848	0	(30,960)	0	0	5.600	5.410	FA	380,800	1,008,000	06/09/2010	05/15/2018
645869-D#-2	New Jersey Natural Gas Company Senior No				1	14,000,000	105.4200	14,759,120	14,000,000	14,000,000	0	0	0	0	4.610	4.610	MS	190,034	645,400	03/13/2014	03/14/2044
646025-B@-4	New Jersey Res Corp Senior Note				1	40,000,000	98.5900	39,435,811	40,000,000	40,000,000	0	0	0	0	3.480	3.480	MN	208,800	1,392,000	11/07/2014	11/07/2024
64940*-AD-1	New York Business Dev Corp Term Note			4	5	1,162,819	86.7100	1,576,813	1,818,517	1,283,387	0	77,664	0	0	2.500	23.029	MON	126	49,873	07/15/2015	07/15/2020
64952W-CJ-0	NEW YORK LIFE GLOBAL FDG CORPORATE				1FE	27,421,626	96.3700	26,511,388	27,510,000	27,426,236	0	4,610	0	0	1.700	1.768	MS	139,002	0	09/16/2016	09/14/2021
649840-CQ-6	NY STATE ELECTRIC & GAS CORPORATE			2	1FE	8,046,806	99.5600	8,069,743	8,105,000	8,047,084	0	278	0	0	3.250	3.335	JD	23,414	0	11/21/2016	12/01/2026
650094-CJ-2	VERIZON NEW YORK INC DEBENTURES				1FE	20,418,787	110.2200	23,808,384	21,600,000	20,823,345	0	41,355	0	0	6.500	6.952	AO	296,400	1,404,000	09/25/2000	04/15/2028
651229-AN-6	NEWELL BRANDS INC CORPORATE				2FE	1,506,570	100.3300	1,504,968	1,500,000	1,501,687	0	(1,818)	0	0	2.050	1.925	JD	2,563	30,750	04/02/2014	12/01/2017
651639-AM-8	NEWMONT MINING CORP CORPORATE			4	2FE	39,614,359	110.0200	38,362,440	34,870,000	39,176,117	0	(98,111)	0	0	6.250	5.302	AO	544,844	2,179,375	04/27/2015	10/01/2039

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
65340@-AA-8	nextSource. Inc. Senior Secured Revolver			4	4	780,000	100.4700	783,655	780,000	780,000	0	0	0	0	8.000	8.198	MON	173	7,932	12/28/2016	08/05/2018
65340@-AB-6	nextSource. Inc. Term Loan A			4	4	3,448,845	100.4700	3,465,008	3,448,845	3,448,845	0	0	0	0	6.500	6.574	FMAN	623	227,288	08/05/2013	08/05/2018
65364U-AA-4	NIAGARA MOHAWK PWR CORP CORPORATE				1FE	2,375,000	106.7200	2,534,484	2,375,000	2,375,000	0	0	0	0	4.881	4.881	FA	43,793	115,924	08/03/2009	08/15/2019
654106-AC-7	NIKE INC CORPORATE			2	1FE	4,756,498	97.4700	4,997,236	5,127,000	4,874,322	0	35,555	0	0	2.250	3.113	MN	19,226	115,358	07/18/2013	05/01/2023
654106-AD-5	NIKE INC CORPORATE			2	1FE	2,811,794	94.1600	2,655,453	2,820,000	2,812,300	0	170	0	0	3.625	3.641	MN	17,038	102,225	04/23/2013	05/01/2043
654106-AE-3	NIKE INC CORPORATE			2	1FE	16,899,490	98.5700	16,756,322	17,000,000	16,901,421	0	1,851	0	0	3.875	3.908	MN	109,792	662,410	01/21/2016	11/01/2045
654106-AG-8	NIKE INC CORPORATE			2	1FE	3,955,960	90.3000	3,612,092	4,000,000	3,955,988	0	28	0	0	3.375	3.434	MN	26,250	0	10/18/2016	11/01/2046
000000-00-0	NIELSEN FIN LLC NIELSEN FIN LLC			2	3Z	3,295,494	100.8000	3,316,913	3,290,689	3,294,521	0	(973)	0	0	0.331	3.263	MJSD	5,307	18,298	10/04/2016	10/04/2023
65473Q-AR-4	NiSource Finance Corp CORPORATE				2FE	6,255,201	109.2000	7,261,720	6,650,000	6,508,226	0	32,999	0	0	5.450	6.098	MS	106,714	362,425	02/12/2007	09/15/2020
65473Q-AS-2	NiSource Finance Corp CORPORATE				2FE	1,002,450	105.3200	1,053,155	1,000,000	1,000,267	0	(301)	0	0	6.400	6.366	MS	18,844	64,000	09/26/2007	03/15/2018
65473Q-AW-3	NiSource Finance Corp CORPORATE				2FE	5,430,150	121.7700	6,697,108	5,500,000	5,435,856	0	1,117	0	0	6.250	6.345	JD	15,278	343,750	12/01/2010	12/15/2040
65473Q-BB-8	NiSource Finance Corp CORPORATE			2	2FE	1,729,375	110.6400	1,659,642	1,500,000	1,721,978	0	(4,758)	0	0	5.250	4.288	FA	29,750	78,750	12/07/2015	02/15/2043
65473Q-BC-6	NiSource Finance Corp CORPORATE			2	2FE	1,491,937	105.2800	1,386,530	1,317,000	1,486,148	0	(3,507)	0	0	4.800	4.010	FA	23,882	63,216	04/27/2015	02/15/2044
655044-AE-5	NOBLE ENERGY INC CORPORATE			2	2FE	13,678,301	111.0300	12,607,672	11,355,000	13,496,174	0	(48,734)	0	0	6.000	4.674	MS	227,100	681,300	01/01/2013	03/01/2041
655044-AG-0	NOBLE ENERGY INC CORPORATE			2	2FE	906,091	101.8600	1,018,614	1,000,000	907,522	0	1,374	0	0	5.250	5.943	MN	6,708	52,500	12/07/2015	11/15/2043
65505#-AA-7	Noble Environmental Power 2006 Term Loan			4	5	3,100,420	96.0600	2,978,114	3,100,420	3,100,420	0	0	0	0	2.640	2.647	MJSD	13,843	66,266	05/13/2008	04/30/2018
000000-00-0	Noble Environmental Power 2006 DSRA LC F			4	6*	593,969	94.8200	563,198	593,969	563,198	79,500	0	0	0	3.140	3.172	MON	3,155	12,982	10/31/2016	03/31/2018
65505*-AA-1	Noble Environmental Power 2008 Construct			4	5	12,772,016	92.9700	11,873,938	12,772,016	12,772,016	0	0	0	0	2.880	2.914	MJSD	1,020	331,166	03/20/2009	03/31/2024
65505*-AE-3	Noble Environmental Power 2008 Revolving			4	5	283,694	98.9200	280,628	283,694	283,694	0	0	0	0	1.000	1.004	MON	8	1,963	10/21/2011	03/31/2017
655664-AN-0	NORDSTROM INC CORPORATE				2FE	8,117,340	106.5200	7,456,680	7,000,000	7,502,113	0	(142,789)	0	0	4.750	2.493	MN	55,417	332,500	06/27/2012	05/01/2020
655664-AP-5	NORDSTROM INC CORPORATE	LS		2	2FE	3,319,281	104.7100	3,481,548	3,325,000	3,321,826	0	560	0	0	4.000	4.021	AO	28,078	133,000	10/05/2011	10/15/2021
655664-AR-1	NORDSTROM INC CORPORATE			2	2FE	10,066,943	98.5400	10,031,107	10,180,000	10,072,160	0	1,705	0	0	5.000	5.071	JJ	234,706	509,000	04/27/2015	01/15/2044
655844-AA-6	NORFOLK SOUTHERN CORP DEBENTURES				2	16,863,417	118.7900	17,106,048	14,400,000	15,205,249	0	(160,086)	0	0	9.000	7.410	MS	432,000	1,296,000	09/25/2000	03/01/2021
655844-AE-8	NORFOLK SOUTHERN CORP BONDS				2FE	10,953,180	102.2800	9,205,659	9,000,000	9,069,810	0	(185,315)	0	0	7.700	5.519	MN	88,550	693,000	09/18/2002	05/15/2017
655844-AF-5	NORFOLK SOUTHERN CORP NOTES				2FE	39,018,336	135.5300	50,233,861	37,065,000	38,707,551	0	(39,467)	0	0	7.050	6.638	MN	435,514	2,613,083	04/01/2016	05/01/2037
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	776,066	133.9500	964,440	720,000	754,959	0	(2,221)	0	0	7.800	7.128	MN	7,176	56,160	05/16/2002	05/15/2027
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES				2FE	26,490,372	132.6400	33,424,019	25,200,000	26,407,155	0	(51,070)	0	0	7.250	6.676	FA	690,200	1,696,500	03/04/2016	02/15/2031
655844-AV-0	NORFOLK SOUTHERN CORP BOND				2FE	15,000,000	116.9300	17,539,050	15,000,000	15,000,000	0	0	0	0	6.000	6.000	MS	265,000	900,000	03/07/2005	03/15/2105
655844-BD-9	NORFOLK SOUTHERN CORP CORPORATE				2FE	4,983,026	116.9800	5,492,324	4,695,000	4,982,811	0	(153)	0	0	6.000	5.650	MN	29,735	281,700	04/27/2015	05/23/2111
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	15,698,976	94.9900	16,127,674	16,978,000	15,774,486	0	22,854	0	0	3.950	4.413	AO	167,658	609,841	12/19/2016	10/01/2042
655844-BQ-0	NORFOLK SOUTHERN CORP CORPORATE	LS		2	2FE	9,972,384	103.6500	10,883,103	10,500,000	9,980,787	0	8,351	0	0	4.450	4.769	JD	20,767	467,250	01/07/2016	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE	LS		2	2FE	29,625,300	106.3300	31,897,920	30,000,000	29,636,502	0	11,416	0	0	4.650	4.727	JJ	643,250	976,500	12/01/2015	01/15/2046
655855-FA-7	NORFOLK SOUTHERN RAILWAY CORP				2FE	6,412,379	123.6100	7,384,318	5,974,000	6,112,966	0	(34,613)	0	0	9.750	8.932	JD	25,887	582,465	08/23/2004	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP				2FE	5,987,840	148.1700	8,594,034	5,800,000	5,971,286	0	(2,007)	0	0	7.875	7.613	MN	58,363	456,750	08/23/2004	05/15/2043
662352-AB-9	Northwell Health CORPORATE				1FE	290,601	122.6500	282,086	230,000	288,747	0	(1,112)	0	0	6.150	4.500	MN	2,358	14,145	04/27/2015	11/01/2043
66433#-AA-2	NNE Holding LLC Senior Secured Revolver			4	5	4,044,588	95.7200	3,871,334	4,044,588	4,044,588	0	0	0	0	6.740	6.929	MON	5,751	255,650	09/16/2016	12/19/2019
665772-CA-5	NORTHERN STATES PWR MINN CORPORATE				1FE	3,830,124	116.0600	4,507,965	3,884,000	3,858,344	0	177	0	0	5.250	5.291	JJ	94,025	203,910	11/24/2015	07/15/2035
665772-CC-1	NORTHERN STATES PWR MINN CORPORATE				1FE	6,989,580	129.8400	7,790,382	6,000,000	6,845,666	0	(23,017)	0	0	6.200	5.085	JJ	186,000	372,000	09/02/2009	07/01/2037
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE				1FE	19,719,651	119.7700	22,349,157	18,660,000	19,680,038	0	(24,625)	0	0	5.350	4.937	MN	166,385	998,310	04/01/2016	11/01/2039
665772-CG-2	NORTHERN STATES PWR MINN CORPORATE			2	1FE	5,265,656	111.4100	5,654,073	5,075,000	5,253,794	0	(4,311)	0	0	4.850	4.600	FA	92,985	246,138	04/27/2015	08/15/2040
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE			2	1FE	6,566,324	91.7600	6,780,872	7,390,000	6,622,336	0	16,353	0	0	3.400	4.049	FA	94,920	251,260	04/27/2015	08/15/2042
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE			2	1FE	6,238,338	101.6700	6,321,488	6,217,500	6,237,604	0	(472)	0	0	4.125	4.104	MN	32,771	227,597	12/19/2016	05/15/2044
665772-CM-9	NORTHERN STATES PWR MINN CORPORATE			2	1FE	9,118,192	100.1500	9,149,041	9,135,000	9,122,570	0	3,238	0	0	2.200	2.239	FA	75,922	203,203	08/04/2015	08/15/2020
665772-CN-7	NORTHERN STATES PWR MINN CORPORATE			2	1FE	16,422,260	99.6200	16,904,331	16,969,000	16,434,330	0	9,528	0	0	4.000	4.190	FA	256,420	686,302	09/16/2015	08/15/2045
665772-CP-2	NORTHERN STATES PWR MINN CORPORATE			2	1FE	10,064,453	94.6600	9,584,821	10,125,000	10,064,684	0	232	0	0	3.600	3.633	MN	46,575	167,063	05/23/2016	05/15/2046
665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE				1FE	5,298,986	129.7200	5,811,501	4,480,000	5,189,470	0	(17,515)	0	0	6.375	5.152	MS	95,200	285,600	09/25/2009	09/01/2038
665859-AL-8	NORTHERN TRUST CORP CORPORATE				1FE	4,935,846	104.1600	4,895,567	4,700,000	4,886,831	0	(45,957)	0	0	3.450	2.361	MN	25,674	162,150	12/02/2015	11/04/2020
665859-AM-6	NORTHERN TRUST CORP CORPORATE				1FE	10,599,668	103.6200	10,621,050	10,250,000	10,498,869	0	(47,352)	0	0	3.375	2.809	FA	123,000	345,938	02/08/2016	08/23/2021
665859-AN-4	NORTHERN TRUST CORP CORPORATE				1FE	13,178,237	98.8000	13,340,246	13,502,000	13,237,389	0	43,116	0	0	2.375	2.755	FA	132,723	320,673	12/10/2015	08/02/2022
66586G-CD-7	NORTHERN TRUST CO CORPORATE				1FE	559,655	107.5000	537,495	500,000	536,354	0	(21,862)	0	0	6.500	1.924	FA	12,278	32,500	12/07/2015	08/15/2018
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2FE	4,519,450	132.9600	6,647,905	5,000,000	4,704,987	0	20,159	0	0	7.875	8.824	MS	131,250	393,750	05/31/2000	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS COMPANY GUARNT				2FE	6,865,377	137.7300	9,101,265	6,608,000	6,799,258	0	(8,484)	0	0	7.750	7.401	FA	193,468	512,120	07/20/2006	02/15/2031
666807-BH-4	NORTHROP GRUMMAN SYSTEMS CORPORATE				2FE	2,985,533	108.9500	2,927,489	2,687,000	2,975,594	0	(6,075)	0	0	4.750	4.079	JD	10,636	127,633	12/07/2015	06/01/2043
667748-AP-2	NORTHWEST PIPELINE CORP CORPORATE	LS			2FE	2,945,000	101.1000	3,032,880	3,000,000	2,997,122	0	6,971	0	0	5.950	6.210	AO	37,683	178,500	03/05/2008	04/15/2017
66989H-AD-0	NOVARTIS CAPITAL CORP CORPORATE				1FE	3,155,256	107.0300	3,372,547	3,151,000	3,162,681	0	(3,565)	0	0	4.400	4.271	AO	25,803	138,644	12/07/2015	04/24/2020
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	92,994,010	95.7900	92,812,837	96,893,000	93,238,929	0	73,366	0	0	3.700	3.933	MS	995,845	3,322,341	12/16/2016	09/21/2042
66989H-AG-3	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	42,693,410	103.0500	44,311,586	43,000,000	42,766,252	0	27,314	0	0	3.400	3.484	MN	223,361	1,462,000	02/18/2014	05/06/2024

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
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE				1FE	110,627,249	107.8400	118,120,455	109,529,000	110,618,273	0	(15,017)	0	0	4.400	4.335	MN	736,278	4,599,276	12/21/2016	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE	LS		2	1FE	7,975,711	100.9200	8,033,121	7,960,000	7,975,565	0	(76)	0	0	4.000	3.987	MN	36,262	318,400	04/01/2016	11/20/2045
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE				1FE	15,445,480	118.7800	18,410,590	15,500,000	15,458,981	0	862	0	0	5.750	5.771	MS	262,424	891,250	08/27/2009	03/15/2036
67021C-AE-7	NSTAR ELECTRIC COMPANY CORPORATE				1FE	6,795,945	103.2200	6,709,105	6,500,000	6,535,153	0	(38,959)	0	0	5.625	4.976	MN	46,719	365,625	02/10/2009	11/15/2017
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE				1FE	4,256,611	118.5600	4,955,599	4,180,000	4,259,892	0	(1,496)	0	0	5.500	5.340	MS	67,693	213,950	04/01/2016	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	LS		2	1FE	13,506,618	103.6400	14,053,123	13,560,000	13,508,818	0	1,056	0	0	4.400	4.424	MS	198,880	574,640	12/19/2016	03/01/2044
67021C-AK-3	NSTAR ELECTRIC COMPANY CORPORATE			2	1FE	567,258	100.0800	570,456	570,000	567,507	0	235	0	0	3.250	3.307	MN	2,367	18,371	11/13/2015	11/15/2025
674599-BE-4	Occidental Pete Corp DEBENTURES				1FE	11,007,330	116.3600	9,890,855	8,500,000	9,074,282	0	(198,798)	0	0	9.250	6.368	FA	327,604	786,250	09/24/2002	08/01/2019
674599-BT-1	Occidental Pete Corp SENIOR NOTES				1FE	16,536,365	138.6200	22,040,739	15,900,000	16,332,048	0	(20,985)	0	0	8.450	8.089	FA	507,563	1,343,550	03/30/2001	02/15/2029
674599-BY-0	Occidental Pete Corp CORPORATE			2	1FE	4,895,150	106.2300	5,311,365	5,000,000	4,951,695	0	10,555	0	0	4.100	4.360	FA	85,417	205,000	02/04/2011	02/01/2021
674599-CE-3	Occidental Pete Corp CORPORATE			2	1FE	9,039,343	99.0300	8,972,172	9,060,000	9,046,652	0	1,955	0	0	2.700	2.726	FA	92,412	244,620	01/29/2013	02/15/2023
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon			4	1FE	50,000,000	116.8800	58,437,505	50,000,000	50,000,000	0	0	0	0	6.191	6.190	JJ	1,547,750	3,095,500	10/03/2007	01/01/2031
677347-CE-4	OHIO EDISON CORPORATE				2FE	5,402,100	126.9600	6,347,765	5,000,000	5,335,518	0	(8,581)	0	0	6.875	6.274	JJ	158,507	343,750	09/14/2006	07/15/2036
677415-CP-4	Ohio Pwr Company CORPORATE				2FE	2,657,380	111.7100	2,625,274	2,350,000	2,609,878	0	(47,502)	0	0	5.375	2.867	AO	31,578	126,313	01/19/2016	10/01/2021
677730-A#-0	Ohio Valley Electric Corp Senior Note			4	2	23,136,472	110.1600	19,841,684	18,011,032	23,090,334	0	(46,138)	0	0	6.910	4.222	AO	262,741	622,281	09/01/2016	06/15/2040
677730-A@-2	Ohio Valley Electric Corp Senior Note			4	2	8,818,835	106.8800	9,425,683	8,818,835	8,818,835	0	0	0	0	6.500	6.500	JD	25,477	573,224	11/17/2011	06/15/2040
677730-B*-3	Ohio Valley Electric Corp Senior Note			4	2	23,538,474	110.1600	20,186,437	18,323,978	23,491,534	0	(46,940)	0	0	6.910	4.222	AO	267,306	633,093	09/01/2016	06/15/2040
677864-B@-8	Oil-Dri Corporation Of America Senior No			4	2	3,766,667	102.9300	3,877,185	3,766,667	3,766,667	0	0	0	0	3.960	3.960	FA	62,150	149,160	11/12/2010	08/01/2020
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE				1FE	10,026,070	122.1400	9,770,944	8,000,000	9,925,503	0	(41,789)	0	0	5.850	4.221	JD	39,000	468,000	03/02/2016	06/01/2040
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE			2	1FE	22,801,795	111.4500	25,076,970	22,500,000	22,773,309	0	(7,306)	0	0	5.250	5.154	MN	150,938	1,181,250	04/27/2015	05/15/2041
678858-BN-0	Oklahoma Gas & Elec Co CORPORATE			2	1FE	13,470,813	96.6500	13,086,816	13,540,000	13,471,839	0	1,364	0	0	3.900	3.930	MN	88,010	528,060	11/03/2015	05/01/2043
678858-BP-5	Oklahoma Gas & Elec Co CORPORATE			2	1FE	8,290,829	107.2700	8,715,346	8,125,000	8,285,599	0	(3,074)	0	0	4.550	4.422	MS	108,852	364,228	04/01/2016	03/15/2044
678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE			2	1FE	515,897	98.6800	537,788	545,000	516,502	0	517	0	0	4.000	4.324	JD	969	21,800	11/03/2015	12/15/2044
679580-D*-8	Old Dominion Freight Line Inc Senior Not				2	4,400,000	101.9200	4,484,635	4,400,000	4,400,000	0	0	0	0	4.000	4.000	JJ	87,022	176,000	01/03/2011	01/03/2018
679580-D@-6	Old Dominion Freight Line Inc Senior Not				2	8,502,299	106.8700	8,763,271	8,200,000	8,397,100	0	(45,439)	0	0	4.790	4.123	JJ	194,208	392,780	08/19/2014	01/04/2021
681628-AB-5	Olympic Tug & Barge Inc Sr. Secured Note			4	4Z	7,150,000	96.6600	6,911,190	7,150,000	7,150,000	0	0	0	0	4.704	4.700	MON	14,948	309,479	09/30/2015	09/15/2020
68233D-AP-2	ONCOR ELECTRIC DELIVERY CORPORATE				1FE	11,544,400	138.5800	13,858,420	10,000,000	11,159,149	0	(41,680)	0	0	7.250	6.106	JJ	334,306	725,000	02/03/2004	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES				1FE	5,024,606	122.0600	5,956,377	4,880,000	4,975,398	0	(12,127)	0	0	7.000	6.560	MS	113,867	331,100	04/01/2016	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE				1FE	31,659,874	135.7300	39,946,514	29,430,000	31,089,798	0	(62,894)	0	0	7.000	6.414	MN	343,350	2,060,100	04/18/2006	05/01/2032
68233J-AF-1	ONCOR ELECTRIC DELIVERY CO CORPORATE				1FE	7,058,520	143.1400	10,019,660	7,000,000	7,052,721	0	(981)	0	0	7.500	7.428	MS	175,000	525,000	05/18/2009	09/01/2038
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO CORPORATE			2	1FE	7,856,592	117.7500	8,095,518	6,875,000	7,780,214	0	(19,632)	0	0	5.300	4.422	JD	30,365	364,375	10/31/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY CO CORPORATE			2	1FE	4,165,273	106.0000	4,298,340	4,055,000	4,162,836	0	(2,908)	0	0	4.550	4.360	JD	15,375	184,503	04/27/2015	12/01/2041
68233J-BA-1	ONCOR ELECTRIC DELIVERY CO CORPORATE			2	1FE	6,421,140	95.8800	5,752,560	6,000,000	6,417,715	0	(3,425)	0	0	3.750	3.362	AO	56,250	112,500	08/15/2016	04/01/2045
68233J-BB-9	ONCOR ELECTRIC DELIVERY CO CORPORATE			2	1FE	6,454,920	95.8800	5,752,548	6,000,000	6,451,403	0	(3,517)	0	0	3.750	3.332	AO	56,250	112,500	08/23/2016	04/01/2045
68235P-AE-8	ONE GAS INC CORPORATE			2	1FE	5,188,897	101.6400	5,046,674	4,965,000	5,139,503	0	(22,650)	0	0	3.610	3.037	FA	74,682	179,237	10/10/2014	02/01/2024
68235P-AF-5	ONE GAS INC CORPORATE			2	1FE	47,255,371	103.6500	43,249,631	41,725,000	47,012,893	0	(112,026)	0	0	4.658	3.889	FA	809,813	1,943,551	04/27/2015	02/01/2044
68249#-AB-0	111 Center Street LP Senior Note			4	3Z	8,000,000	101.5200	8,121,630	8,000,000	8,000,000	0	0	0	0	4.200	4.221	MJSD	17,733	336,000	12/12/2013	12/12/2033
682680-AN-3	ONEOK INC CORPORATE				3FE	1,995,040	97.1200	1,942,500	2,000,000	1,995,951	0	115	0	0	6.000	6.018	JD	5,333	120,000	06/14/2005	06/15/2035
68268N-AD-5	ONEOK PARTNERS LP CORPORATE				2FE	6,993,470	116.2800	8,139,481	7,000,000	6,993,736	0	112	0	0	6.850	6.857	AO	101,228	479,500	09/26/2007	10/15/2037
68271@-AB-3	One Energy Enterprises LLC Subordinated				5Z	4,863,826	100.0000	6,700,000	4,863,826	4,863,826	0	0	0	0	12.000	12.195	MJSD	1,621	0	12/30/2016	12/30/2021
68389X-AC-9	ORACLE CORP CORPORATE				1FE	5,305,100	105.6500	5,282,280	5,000,000	5,052,976	0	(39,201)	0	0	5.750	4.885	AO	60,694	287,500	07/02/2009	04/15/2018
68389X-AE-5	ORACLE CORP CORPORATE	LS			1FE	11,828,015	130.8500	11,948,005	9,131,000	11,563,028	0	(69,014)	0	0	6.500	4.517	AO	125,298	593,515	04/27/2015	04/15/2038
68389X-AG-0	ORACLE CORP CORPORATE	LS			1FE	25,282,882	107.8400	27,337,896	25,350,000	25,340,370	0	3,010	0	0	5.000	5.015	JJ	609,104	1,267,500	12/07/2015	07/08/2019
68389X-AH-8	ORACLE CORP CORPORATE	LS			1FE	26,785,695	126.3000	33,380,296	26,430,000	26,755,072	0	(7,497)	0	0	6.125	6.021	JJ	777,941	1,618,838	04/27/2015	07/08/2039
68389X-AM-7	ORACLE CORP CORP				1FE	29,365,611	116.2100	27,648,945	23,792,000	28,854,430	0	(128,158)	0	0	5.375	3.974	JJ	589,678	1,278,820	04/27/2015	07/15/2040
68389X-AP-0	ORACLE CORP CORPORATE				1FE	890,818	98.9300	891,357	901,000	892,295	0	1,381	0	0	2.500	2.680	AO	4,755	22,525	02/25/2016	10/15/2022
68389X-AV-7	ORACLE CORP CORPORATE			2	1FE	3,318,738	103.4000	3,143,311	3,040,000	3,300,754	0	(10,920)	0	0	4.300	3.620	JJ	62,818	130,720	04/27/2015	07/08/2034
68389X-AW-5	ORACLE CORP CORPORATE			2	1FE	112,061	103.2100	103,210	100,000	111,661	0	(244)	0	0	4.500	3.805	JJ	2,163	4,500	04/27/2015	07/08/2044
68389X-BB-0	ORACLE CORP CORPORATE			2	1FE	18,046,914	99.1200	17,901,253	18,060,000	18,050,598	0	1,961	0	0	2.500	2.510	MN	57,692	451,500	02/23/2016	05/15/2022
68389X-BK-0	ORACLE CORP CORPORATE			2	1FE	6,122,708	97.7200	5,992,147	6,132,000	6,123,512	0	803	0	0	1.900	1.930	MS	56,312	0	07/08/2016	09/15/2021
684065-BH-7	ORANGE & ROCKLAND UTILITIES IN CORPORATE				1FE	117,523	110.7100	110,712	100,000	116,858	0	(403)	0	0	5.500	4.350	FA	2,078	5,500	04/27/2015	08/15/2040
68715#-AB-5	Orora DGP Senior Unsecured Note				2FE	16,430,000	98.2000	16,133,643	16,430,000	16,430,000	0	0	0	0	3.410	3.410	JJ	256,787	560,263	07/16/2015	07/16/2025
69088*-AJ-9	Owensboro Grain Company, LLC GTD Senior			4	2	555,556	100.5100	558,402	555,556	555,556	0	0	0	0	5.670	5.707	FMAN	2,975	31,500	02/27/2008	02/27/2017
69088*-AK-6	Owensboro Grain Company, LLC GTD Senior			4	2	5,000,000	100.3800	5,018,788	5,000,000	5,000,000	0	0	0	0	5.400	5.400	FMAN	33,750	270,000	02/16/2010	02/16/2017
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE				1FE	7,916,803	122.9700	8,554,064	6,956,000	7,815,891	0	(23,745)	0	0	5.950	4.949	AO	103,471	379,789	04/01/2016	10/01/2036
693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE				1FE	4,532,950	115.4800	5,773,950	5,000,000	4,596,710	0	9,543	0	0	5.700	6.417	MS	83,917	285,000	08/13/2008	03/15/2037
693304-AR-8	PECO ENERGYCO 1ST MTG CORPORATE	LS		2	1FE	157,802	111.6700	147,409	132,000	156,877	0	(554)	0	0	4.800	3.675	AO	1,338	6,336	04/27/2015	10/15/2043

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
693304-AS-6	PECO ENERGYCO 1ST MTG CORPORATE			2	1FE	6,943,784	101.3400	6,879,163	6,788,000	6,942,287	0	(949)	0	0	4.150	4.011	AO	70,426	17,513	12/08/2016	10/01/2044
693304-AT-4	PECO ENERGYCO 1ST MTG CORPORATE			2	1FE	1,002,874	99.9100	999,114	1,000,000	1,002,601	0	(253)	0	0	3.150	3.115	AO	6,650	32,375	12/07/2015	10/15/2025
693476-BB-8	PNC FUNDING CORP CORPORATE				1FE	19,848,711	100.3000	19,057,000	19,000,000	19,061,240	0	(733,169)	0	0	5.625	1.712	FA	445,313	1,068,750	12/03/2015	02/01/2017
693476-BJ-1	PNC FUNDING CORP CORPORATE				1FE	9,737,130	108.1200	9,682,236	8,955,000	9,246,939	0	(86,816)	0	0	5.125	3.996	FA	182,303	458,944	09/28/2010	02/08/2020
693476-BL-6	PNC FUNDING CORP CORPORATE		LS		1FE	10,573,388	106.4900	10,382,405	9,750,000	10,340,194	0	(153,975)	0	0	4.375	2.607	FA	165,885	426,563	06/17/2015	08/11/2020
69349L-AG-3	PNC BANK NA CORPORATE			2	1FE	11,467,070	98.0700	11,542,721	11,770,000	11,513,287	0	39,376	0	0	2.700	3.111	MN	52,965	317,790	01/12/2016	11/01/2022
69349L-AK-4	PNC BANK NA CORPORATE			2	1FE	10,176,637	98.5600	10,980,942	11,142,000	10,477,760	0	94,469	0	0	2.950	4.066	JJ	137,867	328,689	08/26/2013	01/30/2023
69349L-AM-0	PNC BANK NA CORPORATE			2	1FE	15,854,064	103.1100	16,636,137	16,135,000	15,934,229	0	26,127	0	0	3.800	4.017	JJ	265,690	613,130	02/25/2014	07/25/2023
69349L-AQ-1	PNC BANK NA CORPORATE			2	1FE	10,582,942	105.6600	10,482,796	9,921,000	10,522,414	0	(53,259)	0	0	4.200	3.391	MN	69,447	416,682	04/01/2016	11/01/2025
693506-BE-6	PPG INDUSTRIES INC CORPORATE				1FE	152,764	114.2200	142,769	125,000	151,684	0	(650)	0	0	5.500	4.090	MN	878	6,875	04/27/2015	11/15/2040
69351H-AF-9	PPF Funding Senior Note				1	154,060,000	105.8000	162,991,387	154,060,000	154,060,000	0	0	0	0	4.990	4.990	MON	341,671	7,687,594	07/15/2011	07/15/2021
69351U-AH-6	PPL Electric Utilities Corp CORPORATE				1FE	7,416,156	131.2800	8,073,566	6,150,000	7,253,351	0	(29,921)	0	0	6.450	5.040	FA	149,855	396,675	10/29/2010	08/15/2037
69351U-AM-5	PPL Electric Utilities Corp CORPORATE				1FE	16,752,236	129.4900	18,503,398	14,289,000	16,615,381	0	(57,275)	0	0	6.250	5.002	MN	114,114	893,063	01/22/2016	05/15/2039
69351U-AN-3	PPL Electric Utilities Corp CORPORATE			2	1FE	18,112,803	115.5200	19,386,083	16,781,000	18,030,697	0	(23,455)	0	0	5.200	4.667	JJ	402,371	786,344	11/02/2016	07/15/2041
69351U-AR-4	PPL Electric Utilities Corp CORPORATE			2	1FE	24,212,079	110.4600	26,073,845	23,605,000	24,201,280	0	(7,156)	0	0	4.750	4.575	JJ	517,015	1,049,988	12/19/2016	07/15/2043
69351U-AT-0	PPL Electric Utilities Corp CORPORATE			2	1FE	9,556,156	101.6300	9,771,580	9,615,000	9,556,908	0	1,020	0	0	4.150	4.186	AO	99,756	399,023	09/28/2015	10/01/2045
69352P-AH-6	PPL CAPITAL FUNDING INC CORPORATE			2	2FE	1,257,465	100.5400	1,256,794	1,250,000	1,257,276	0	(143)	0	0	4.700	4.661	JD	4,896	58,750	12/07/2015	06/01/2043
69352P-AJ-2	PPL CAPITAL FUNDING INC CORPORATE			2	2FE	1,419,627	105.7500	1,274,301	1,205,000	1,412,454	0	(4,321)	0	0	5.000	3.950	MS	17,740	60,250	04/27/2015	03/15/2044
69353R-CH-9	PNC BANK NATIONAL ASSOCIATION MONEY MARK			2	1FE	1,766,495	100.5300	1,779,321	1,770,000	1,768,484	0	699	0	0	2.200	2.242	JJ	16,550	38,940	01/23/2014	01/28/2019
69353R-EP-9	PNC BANK NATIONAL ASSOCIATION CORPORATE			2	1FE	4,988,500	99.9600	4,997,850	5,000,000	4,991,951	0	2,224	0	0	2.300	2.349	JD	9,583	115,000	05/27/2015	06/01/2020
69353R-ES-3	PNC BANK NATIONAL ASSOCIATION CORPORATE			2	1FE	2,558,691	100.7400	2,548,773	2,530,000	2,551,520	0	(5,930)	0	0	2.600	2.342	JJ	29,236	65,780	12/07/2015	07/21/2020
69353R-EW-4	PNC BANK NATIONAL ASSOCIATION CORPORATE	LS		2	1FE	1,270,588	98.5800	1,232,200	1,250,000	1,269,090	0	(1,497)	0	0	2.150	1.775	AO	4,628	13,438	08/23/2016	04/29/2021
693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE				1FE	5,222,784	120.5000	6,280,674	5,212,000	5,228,251	0	(922)	0	0	6.120	6.083	AO	67,339	318,974	04/27/2015	10/15/2035
69362B-AJ-1	PSEG POWER COMPANY GUARNT				2FE	17,141,478	121.8400	19,007,665	15,600,000	16,700,409	0	(46,815)	0	0	8.625	7.762	AO	284,050	1,345,500	10/07/2003	04/15/2031
69362B-AY-8	PSEG POWER CORPORATE	LS		2	2FE	7,318,481	103.8700	7,608,258	7,325,000	7,321,198	0	646	0	0	4.150	4.161	MS	89,507	303,988	09/14/2011	09/15/2021
693656-AA-8	PVH Corp CORPORATE	LS		2	3FE	4,701,000	101.5000	4,872,000	4,800,000	4,731,899	0	8,756	0	0	4.500	4.757	JD	9,600	216,000	02/09/2015	12/15/2022
694188-AA-7	Pacific Dunlop Invstms USA Inc Senior No				2	5,258,000	102.1400	5,370,626	5,258,000	5,258,000	0	0	0	0	3.750	3.750	JD	13,693	197,175	06/06/2012	06/09/2020
694188-AB-5	Pacific Dunlop Invstms USA Inc Senior No				2	14,000,000	100.7000	14,098,383	14,000,000	14,000,000	0	0	0	0	4.050	4.050	MN	80,325	567,000	05/10/2013	05/10/2025
694308-GE-1	PACIFIC GAS & ELEC CO CORPORATE				1FE	45,074,868	125.1500	54,720,438	43,725,000	44,907,381	0	(45,544)	0	0	6.050	5.785	MS	881,788	2,645,363	04/27/2015	03/01/2034
694308-GJ-0	PACIFIC GAS & ELEC CO CORPORATE				2FE	10,659,596	122.0000	12,297,308	10,080,000	10,635,119	0	(19,144)	0	0	5.800	5.312	MS	194,880	584,640	04/27/2015	03/01/2037
694308-GL-5	PACIFIC GAS & ELEC CO CORPORATE				2FE	6,617,892	103.6600	6,634,560	6,400,000	6,427,110	0	(28,749)	0	0	5.625	5.138	MN	31,000	360,000	10/20/2009	11/30/2017
694308-GM-3	PACIFIC GAS & ELEC CO CORPORATE				2FE	13,464,542	127.2400	12,978,123	10,200,000	13,152,401	0	(83,461)	0	0	6.350	4.258	FA	244,687	635,000	09/16/2016	02/15/2038
694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE				2FE	13,757,240	127.3000	15,940,318	12,522,000	13,651,086	0	(28,802)	0	0	6.250	5.514	MS	260,875	782,625	04/27/2015	03/01/2039
694308-GS-0	PACIFIC GAS & ELEC CO CORPORATE				2FE	14,624,850	117.1300	17,569,260	15,000,000	14,663,345	0	7,057	0	0	5.400	5.574	JJ	373,500	810,000	11/15/2010	01/15/2040
694308-GY-7	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	4,960,518	104.3200	4,444,002	4,260,000	4,953,987	0	(6,075)	0	0	4.500	3.502	JD	8,520	101,700	08/31/2016	12/15/2041
694308-GZ-4	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	603,461	105.0300	577,660	550,000	601,417	0	(1,221)	0	0	4.450	3.860	AO	5,167	24,475	04/27/2015	04/15/2042
694308-HC-4	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	503,239	101.6100	509,066	501,000	502,941	0	(278)	0	0	3.250	3.181	JD	724	16,283	12/07/2015	06/15/2023
694308-HD-2	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	380,966	105.4800	355,470	337,000	379,414	0	(942)	0	0	4.600	3.830	JD	689	15,502	04/27/2015	06/15/2043
694308-HF-7	PACIFIC GAS & ELEC CO CORPORATE			2	1FE	12,634,404	113.9700	13,337,839	11,703,000	12,620,315	0	(10,832)	0	0	5.125	4.587	MN	76,638	526,286	08/04/2016	11/15/2043
694308-HH-3	PACIFIC GAS & ELEC CO CORPORATE			2	1FE	1,591,728	109.7400	1,609,852	1,467,000	1,588,211	0	(2,487)	0	0	4.750	4.226	FA	26,325	69,683	12/07/2015	02/15/2044
694308-HL-4	PACIFIC GAS & ELEC CO CORPORATE			2	1FE	593,067	102.2800	559,445	547,000	591,579	0	(894)	0	0	4.300	3.820	MS	6,926	23,521	04/27/2015	03/15/2045
695114-CG-1	PACIFICORP CORPORATE				1FE	29,858,021	129.5400	35,835,941	27,665,000	29,573,388	0	(49,445)	0	0	6.250	5.672	AO	365,024	1,729,063	04/27/2015	10/15/2037
695114-CL-0	PACIFICORP CORPORATE				1FE	12,659,819	127.2400	14,352,740	11,280,000	12,508,260	0	(30,320)	0	0	6.000	5.159	JJ	312,080	676,800	04/27/2015	01/15/2039
69888*-AA-0	Pappas Restaurants, Inc. Senior Note			4	2	2,856,000	104.3500	2,980,159	2,856,000	2,856,000	0	0	0	0	4.910	4.939	MJSD	390	140,230	03/31/2011	03/31/2021
70109H-AL-9	PARKER HANNIFIN CORP CORPORATE			2	1FE	405,116	101.2500	404,984	400,000	404,558	0	(519)	0	0	3.300	3.131	MN	1,467	13,200	12/07/2015	11/21/2024
70109H-AM-7	PARKER HANNIFIN CORP CORPORATE			2	1FE	365,666	102.7200	346,180	337,000	363,843	0	(1,097)	0	0	4.200	3.580	MN	1,573	14,154	04/27/2015	11/21/2034
70109H-AN-5	PARKER HANNIFIN CORP CORPORATE			2	1FE	345,829	106.1500	329,071	310,000	344,647	0	(711)	0	0	4.450	3.790	MN	1,533	13,795	04/27/2015	11/21/2044
70259#-AA-5	Pasha Hawaii Shipping Company Senior Not			4	4	30,520,000	103.1200	31,470,946	30,520,000	30,520,000	0	0	0	0	7.250	6.588	MON	184,392	2,701,949	12/30/2014	12/30/2024
70342@-AE-8	Patterson Companies Inc. Senior Note				2	1,000,000	102.4300	1,024,290	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JD	2,294	35,900	12/08/2011	12/08/2021
70342@-AF-5	Patterson Companies Inc. Senior Note				2	2,000,000	102.0100	2,040,278	2,000,000	2,000,000	0	0	0	0	3.740	3.740	JD	4,779	74,800	12/08/2011	12/08/2023
70343#-AD-7	Patriot Rail Corp Senior Secured Note			4	4	23,287,983	101.4600	23,627,074	23,287,983	23,287,983	0	0	0	0	7.000	7.102	MON	140,375	1,657,328	06/21/2012	06/21/2017
703481-A*-2	Patterson-UTI Energy Inc Series A Senior				2	5,000,000	105.7400	5,286,839	5,000,000	5,000,000	0	0	0	0	4.970	4.970	AO	59,364	248,500	10/05/2010	10/05/2020
703481-A@-0	Patterson-UTI Energy Inc Senior Note				2	13,070,000	102.7600	13,431,371	13,070,000	13,070,000	0	0	0	0	4.270	4.271	AO	133,321	558,089	06/14/2012	06/14/2022
705322-AK-1	Pedernales Electric Coop Senior Note			4	1FE	17,044,800	120.4300	19,654,767	16,321,000	16,890,315	0	(38,774)	0	0	6.202	5.756	MN	129,340	1,012,228	06/06/2013	11/15/2032
706451-BG-5	PEMEX PROJ FDG MASTER TR CORPORATE FOREI				2FE	9,885,000	98.5000	9,850,000	10,000,000	9,886,357	0	1,357	0	0	6.625	6.733	JD	29,444	331,250	06/16/2016	06/15/2035
70959W-AG-8	Penske Automotive Group Inc CORPORATE	LS		2	4FE	2,000,000	99.2500	1,985,000	2,000,000	2,000,000	0	0	0	0	5.500	5.500	MN	14,056	51,944	05/11/2016	05/15/2026
713291-AH-5	PEPCO HOLDINGS INC. NOTES				2FE	2,358,100	121.7600	2,435,220	2,000,000	2,273,213	0	(10,260)	0	0	7.450	6.082	FA	56,289	149,000	01/20/2006	08/15/2032

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
713291-AP-7	PEPCO HOLDINGS INC. CORPORATE				2FE	4,973,950	101.4100	5,070,600	5,000,000	4,997,916	0	2,984	0	0	6.125	6.196	JD	25,521	306,250	06/05/2007	06/01/2017
713409-AC-4	PEPSI BOTTLING GROUP SENIOR NOTES				1FE	8,209,960	136.7200	10,800,825	7,900,000	8,113,306	0	(11,602)	0	0	7.000	6.666	MS	184,333	553,000	08/29/2006	03/01/2029
713448-BH-0	PEPSICO INC CORPORATE				1FE	994,860	104.9800	1,049,800	1,000,000	999,065	0	593	0	0	5.000	5.066	JD	4,167	50,000	05/19/2008	06/01/2018
713448-BN-7	PEPSICO INC CORPORATE				1FE	14,949,750	107.6000	16,140,675	15,000,000	14,982,020	0	5,318	0	0	4.500	4.542	JJ	311,250	675,000	01/11/2010	01/15/2020
713448-BP-2	PEPSICO INC CORPORATE				1FE	33,234,616	120.1500	40,221,551	33,475,000	33,268,366	0	3,754	0	0	5.500	5.546	JJ	848,963	1,841,125	04/27/2015	01/15/2040
713448-BS-6	PEPSICO INC CORPORATE				1FE	1,389,079	111.4000	1,403,590	1,260,000	1,385,280	0	(3,023)	0	0	4.875	4.209	MN	10,238	61,425	12/07/2015	11/01/2040
713448-BZ-0	PEPSICO INC CORPORATE				1FE	179,057	99.5400	174,188	175,000	178,906	0	(91)	0	0	4.000	3.860	MS	2,256	7,000	04/27/2015	03/05/2042
713448-CC-0	PEPSICO INC CORPORATE	LS			1FE	26,048,899	93.2300	26,800,196	28,747,000	26,112,063	0	56,426	0	0	3.600	4.186	FA	396,709	1,034,892	11/24/2015	08/13/2042
713448-CG-1	PEPSICO INC CORPORATE				1FE	300,285	99.8900	300,673	301,000	300,381	0	90	0	0	2.750	2.786	MS	2,759	8,278	12/07/2015	03/01/2023
713448-CQ-9	PEPSICO INC CORPORATE			2	1FE	358,088	103.3200	343,029	332,000	357,214	0	(519)	0	0	4.250	3.800	AO	2,704	14,110	04/27/2015	10/22/2044
713448-CS-5	PEPSICO INC CORPORATE			2	1FE	495,478	99.3400	496,705	500,000	496,535	0	993	0	0	1.850	2.066	AO	1,567	9,250	12/07/2015	04/30/2020
713448-CX-4	PEPSICO INC CORPORATE			2	1FE	15,996,960	102.7300	16,437,136	16,000,000	15,997,384	0	401	0	0	3.100	3.103	JJ	225,956	496,000	07/14/2015	07/17/2022
713448-CZ-9	PEPSICO INC CORPORATE			2	1FE	6,314,891	108.9900	6,539,166	6,000,000	6,308,392	0	(5,609)	0	0	4.600	4.283	JJ	125,733	276,000	12/07/2015	07/17/2045
713448-DD-7	PEPSICO INC CORPORATE	LS		2	1FE	35,234,663	106.5100	35,110,296	32,965,000	35,205,858	0	(27,378)	0	0	4.450	4.042	AO	313,763	1,244,443	08/08/2016	04/14/2046
713448-DP-0	PEPSICO INC CORPORATE	LS		2	1FE	12,763,008	91.1000	11,961,259	13,130,000	12,763,751	0	744	0	0	3.450	3.603	AO	106,955	0	12/21/2016	10/06/2046
71360#-AA-9	PERC Holdings 2 LLC Senior Secured Term			4	4	9,333,395	96.1800	8,976,999	9,333,395	9,333,395	0	0	0	0	5.750	5.802	MJSD	1,491	544,124	12/16/2014	12/16/2021
71602*-AA-1	Peter DeFries Corp dba Dions Senior Secu			4	4	3,406,910	98.3700	3,351,285	3,406,910	3,406,910	0	0	0	0	5.500	5.538	JAJO	42,161	191,402	07/10/2014	07/10/2019
71602*-AB-9	Peter DeFries Corp dba Dions Senior Revo			4	4	950,820	98.3700	935,296	950,820	950,820	0	0	0	0	6.100	6.285	MON	2,420	1,006	12/19/2016	07/10/2019
717081-CY-7	PFIZER INC CORPORATE				1FE	29,333,400	144.4500	33,461,541	23,165,000	28,696,220	0	(130,483)	0	0	7.200	5.339	MS	491,098	1,667,880	04/27/2015	03/15/2039
717081-DE-0	PFIZER INC CORPORATE	LS			1FE	8,358,556	103.5200	7,712,106	7,450,000	8,352,463	0	(5,115)	0	0	4.300	3.586	JD	14,238	182,750	10/17/2016	06/15/2043
717081-DK-6	PFIZER INC CORPORATE	LS			1FE	52,218,615	105.6300	49,696,845	47,050,000	52,161,743	0	(56,811)	0	0	4.400	3.760	MN	264,526	1,036,200	08/04/2016	05/15/2044
717081-DL-4	PFIZER INC CORPORATE				1FE	705,636	100.9100	706,398	700,000	703,922	0	(1,605)	0	0	2.100	1.857	MN	1,878	14,700	12/07/2015	05/15/2019
717081-DT-7	PFIZER INC CORP				1FE	14,379,555	120.6800	13,787,164	11,425,000	14,328,584	0	(50,971)	0	0	5.600	3.940	MS	188,386	305,200	12/19/2016	09/15/2040
717081-DX-8	PFIZER INC CORPORATE	LS			1FE	19,970,600	98.8800	19,775,200	20,000,000	19,973,725	0	3,125	0	0	1.950	1.981	JD	30,333	195,000	05/31/2016	06/03/2021
717081-EC-3	PFIZER INC CORPORATE				1FE	499,060	102.1600	510,825	500,000	499,057	0	(3)	0	0	4.000	4.013	JD	2,222	0	12/19/2016	12/15/2036
71713U-AQ-5	PHARMACIA CORPORATION DEBENTURES				1FE	16,447,062	109.1000	18,088,450	16,580,000	16,555,833	0	10,841	0	0	6.500	6.578	JD	89,808	1,077,700	04/05/2001	12/01/2018
71713U-AW-2	PHARMACIA CORPORATION DEBENTURES				1FE	1,213,866	127.3800	1,536,142	1,206,000	1,219,317	0	(739)	0	0	6.600	6.464	JD	6,633	79,596	08/01/2002	12/01/2028
717265-AM-4	PHELPS DODGE CORP BOND				3FE	5,659,065	100.2500	6,917,250	6,900,000	5,707,987	0	21,699	0	0	6.125	7.588	MS	124,440	422,625	06/28/2004	03/15/2034
718172-AA-7	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	21,217,800	105.4000	21,080,200	20,000,000	20,227,674	0	(157,394)	0	0	5.650	4.780	MN	141,250	1,130,000	09/23/2009	05/16/2018
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	12,832,197	128.6400	15,696,653	12,202,000	12,762,657	0	(13,369)	0	0	6.375	5.985	MN	97,235	777,878	04/27/2015	05/16/2038
718172-AL-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	303,559	101.0800	303,246	300,000	302,958	0	(562)	0	0	2.900	2.682	MN	1,112	8,700	12/07/2015	11/15/2021
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	14,203,185	100.8200	14,618,958	14,500,000	14,229,686	0	5,796	0	0	4.375	4.500	MN	81,059	634,375	11/08/2011	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	12,807,703	102.0400	13,367,581	13,100,000	12,831,317	0	5,497	0	0	4.500	4.638	MS	165,388	589,500	12/07/2015	03/20/2042
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	1,198,436	96.7700	1,209,608	1,250,000	1,199,521	0	1,013	0	0	4.125	4.386	MS	16,758	51,563	12/07/2015	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	1,861,417	107.5600	1,882,349	1,750,000	1,859,172	0	(2,071)	0	0	4.875	4.473	MN	10,901	85,313	12/07/2015	11/15/2043
718172-BM-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	504,766	100.6200	503,095	500,000	504,258	0	(473)	0	0	3.250	3.127	MN	2,302	16,250	12/07/2015	11/10/2024
718546-AC-8	PHILLIPS 66 CORPORATE				2FE	7,785,440	107.3800	7,516,320	7,000,000	7,487,653	0	(84,971)	0	0	4.300	2.861	AO	75,250	301,000	05/16/2013	04/01/2022
718546-AL-8	PHILLIPS 66 CORPORATE			2	2FE	2,154,689	105.6100	2,095,233	1,984,000	2,149,505	0	(3,103)	0	0	4.875	4.350	MN	12,359	96,720	04/27/2015	11/15/2044
718592-AB-4	PHILLIPS VAN HEUSEN BOND				2FE	19,536	116.2500	18,600	16,000	18,453	0	(292)	0	0	7.750	5.078	MN	158	1,240	01/01/2013	11/15/2023
720186-AG-0	Piedmont Natural Gas Co Inc. CORPORATE			2	1FE	10,182,910	103.3100	10,460,330	10,125,000	10,179,065	0	(1,072)	0	0	4.650	4.614	FA	196,172	470,813	07/29/2013	08/01/2043
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note				1	14,000,000	95.9500	13,432,637	14,000,000	14,000,000	0	0	0	0	3.470	3.470	JD	40,483	485,800	07/16/2012	07/16/2027
720186-E@-0	Piedmont Natural Gas Co Inc. Senior Note				1	8,000,000	104.2500	8,340,030	8,000,000	8,000,000	0	0	0	0	4.240	4.239	JD	28,267	339,200	06/06/2011	06/06/2021
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note				1	29,027,725	96.7400	28,080,884	29,027,252	29,027,703	0	(22)	0	0	3.570	3.570	JD	86,356	1,036,273	04/01/2016	07/16/2027
72142*-AA-6	Pilesgrove Solar, LLC Senior Secured Not			4	1	0	0.0000	0	0	0	0	0	0	0	6.000	0.000	MJSD	0	257	12/19/2011	12/31/2016
72304*-AA-0	Pinedale Corridor, LP Senior Secured Ter			4	5	8,860,578	97.2400	8,616,030	8,860,578	8,860,578	0	0	0	0	8.000	8.138	MJSD	47,256	522,745	03/30/2016	03/30/2021
723787-AF-4	PIONEER NATURAL RESOURCE CORPORATE				2FE	9,069,683	106.1600	8,089,636	7,620,000	8,068,183	0	(326,258)	0	0	6.875	2.364	MN	87,313	523,875	04/01/2016	05/01/2018
723787-AG-2	PIONEER NATURAL RESOURCE CORPORATE				2FE	7,491,113	101.0200	7,148,182	7,076,000	7,105,063	0	(146,819)	0	0	6.650	4.544	MS	138,552	470,554	12/18/2013	03/15/2017
72433#-AA-0	Piston Acquisition Company Senior Secure			4	5*	30,921,519	99.4400	30,747,022	30,921,519	30,921,519	0	0	0	0	6.000	6.044	MJSD	82,457	883,544	06/30/2016	06/30/2021
72650R-AP-7	PLAINS ALL AMER PIPELINE CORPORATE				2FE	11,881,716	100.1200	12,014,652	12,000,000	11,998,528	0	15,490	0	0	6.125	6.264	JJ	338,917	735,000	07/18/2007	01/15/2017
72650R-BC-5	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	1,186,517	83.5300	1,033,303	1,237,000	1,188,138	0	960	0	0	4.300	4.560	JJ	22,311	53,191	04/27/2015	01/31/2043
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	2,993,760	99.3700	2,981,040	3,000,000	2,995,606	0	539	0	0	3.850	3.874	AO	24,383	115,500	08/08/2013	10/15/2023
72650R-BE-1	PLAINS ALL AMER PIPELINE CORPORATE	LS		2	2FE	6,981,380	89.1000	6,237,224	7,000,000	6,982,700	0	293	0	0	4.700	4.716	JD	14,622	329,000	04/15/2014	06/15/2044
72650R-BH-4	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	1,871,826	92.3800	1,616,676	1,750,000	1,868,514	0	(2,145)	0	0	4.900	4.470	FA	32,394	85,750	04/27/2015	02/15/2045
727610-AL-1	PLASTIPAK HLDGS SR NT CORPORATE			2	4FE	1,565,625	104.5000	1,567,500	1,500,000	1,563,858	0	(1,767)	0	0	6.500	4.825	AO	24,375	0	11/29/2016	10/01/2021
731020-AA-4	POLAR TANKERS INC CORP SINKING FUND			4	2FE	5,000,000	118.1700	5,908,450	5,000,000	5,000,000	0	0	0	0	5.951	5.950	MN	42,153	297,550	05/07/2007	05/10/2037
731068-A@-1	Polaris Industries Inc. Senior Note				1	3,647,392	104.9700	3,754,997	3,577,059	3,637,746	0	(9,647)	0	0	4.600	4.163	MN	26,967	164,545	04/01/2016	05/03/2021
737679-DB-3	Potomac Elec Pwr Co CORPORATE				1FE	176,987	131.0400	163,803	125,000	174,433	0	(1,539)	0	0	6.500	3.751	MN	1,038	8,125	04/27/2015	11/15/2037

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 (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
737679-DC-1	Potomac Elec Pwr Co CORPORATE				1FE	4,963,578	147.6000	5,222,141	3,538,000	4,824,489	0	(31,479)	0	0	7.900	5.116	JD	12,422	279,502	04/27/2015	12/15/2038
737679-DD-9	Potomac Elec Pwr Co CORPORATE				1FE	3,988,400	101.1600	4,046,400	4,000,000	3,993,344	0	1,131	0	0	3.050	3.084	AO	30,500	122,000	03/28/2012	04/01/2022
737679-DE-7	Potomac Elec Pwr Co CORPORATE			2	1FE	651,558	101.9100	616,562	605,000	649,841	0	(1,031)	0	0	4.150	3.700	MS	7,393	25,108	04/27/2015	03/15/2043
737679-DF-4	Potomac Elec Pwr Co CORPORATE			2	1FE	13,970,220	113.0500	15,883,525	14,050,000	13,973,207	0	1,311	0	0	4.950	4.987	MN	88,866	695,475	12/10/2013	11/15/2043
73965*-AA-8	Prairie Power Inc. Senior Secured Note			4	2	9,824,739	107.9800	10,278,282	9,518,987	9,798,310	0	(12,460)	0	0	5.100	4.655	FMAN	62,032	454,481	03/15/2016	11/15/2032
73986@-AA-1	Pratt Properties Inc. Senior Note			4	3Z	4,285,153	101.8800	4,365,866	4,285,153	4,285,153	0	0	0	0	5.850	5.921	MON	20,890	250,681	11/12/2013	11/13/2023
74005P-AU-8	PRAXAIR INC CORPORATE				1FE	19,593,830	106.5900	19,879,725	18,650,000	18,981,941	0	(119,459)	0	0	4.500	3.776	FA	317,050	839,250	07/19/2011	08/15/2019
74005P-AZ-7	PRAXAIR INC CORPORATE				1FE	176,720	102.0000	176,460	173,000	176,069	0	(612)	0	0	3.000	2.593	MS	1,730	5,190	12/07/2015	09/01/2021
74005P-BA-1	PRAXAIR INC CORPORATE			2	1FE	12,689,943	99.1900	12,593,646	12,697,000	12,703,903	0	(750)	0	0	2.450	2.436	FA	117,518	237,577	02/23/2016	02/15/2022
74005P-BF-0	PRAXAIR INC CORPORATE			2	1FE	8,324,104	98.7100	8,266,795	8,375,000	8,335,775	0	5,674	0	0	2.700	2.783	FA	81,656	226,125	01/11/2016	02/21/2023
74005P-BP-8	PRAXAIR INC CORPORATE			2	1FE	8,291,726	99.4600	8,255,097	8,300,000	8,293,589	0	1,595	0	0	2.250	2.271	MS	50,319	186,750	12/07/2015	09/24/2020
74005P-BQ-6	PRAXAIR INC CORPORATE	LS		2	1FE	602,325	100.8100	604,836	600,000	602,102	0	(209)	0	0	3.200	3.154	JJ	8,053	16,320	12/07/2015	01/30/2026
740189-AG-0	Precision Castparts Corp CORPORATE			2	1FE	8,513,074	98.3300	8,982,446	9,135,000	8,710,592	0	62,034	0	0	2.500	3.353	JJ	105,306	228,375	09/26/2013	01/15/2023
740189-AH-8	Precision Castparts Corp CORPORATE			2	1FE	21,897,100	97.8600	22,018,725	22,500,000	21,938,012	0	11,836	0	0	3.900	4.055	JJ	404,625	877,500	06/04/2013	01/15/2043
740189-AM-7	Precision Castparts Corp CORPORATE			2	1FE	3,692,452	100.6900	3,725,678	3,700,000	3,693,444	0	659	0	0	3.250	3.274	JD	5,344	120,250	06/01/2015	06/15/2025
000000-00-0	Pref Apt Com Op Partnership LP Revolver			4	3	21,250,000	97.8700	20,797,944	21,250,000	21,250,000	0	0	0	0	4.299	4.276	MON	16,004	599	12/29/2016	08/05/2019
74111#-AP-2	Pressure Vessel Service, Inc. Senior Uns			4	3	7,000,000	97.7900	6,845,611	7,000,000	7,000,000	0	0	0	0	3.760	3.777	JAJO	44,598	263,200	04/30/2015	04/30/2026
74164F-A*-4	Primoris Services Corporation Senior Not			4	2	21,428,571	98.3700	21,080,015	21,428,571	21,428,571	0	0	0	0	3.650	3.666	MJSD	6,518	782,143	12/28/2012	12/28/2022
74164F-A@-2	Primoris Services Corporation Senior Not			4	2	7,100,000	98.7500	7,011,401	7,100,000	7,100,000	0	0	0	0	3.850	3.868	JAJO	50,114	273,350	07/25/2013	07/25/2023
74171#-AB-0	Primo Water Corporation Revolver			4	1	0	0.0000	0	0	0	0	0	0	0	34.499	0.000	MON	0	26,235	01/01/2016	06/20/2019
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE				2FE	1,479,595	101.2000	1,502,796	1,485,000	1,481,657	0	516	0	0	3.300	3.343	MS	14,429	49,005	09/05/2012	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE				2FE	613,905	103.5700	636,960	615,000	613,951	0	20	0	0	4.625	4.636	MS	8,375	28,444	09/05/2012	09/15/2042
74256L-AQ-2	PRINCIPAL LFE GLB FND II CORPORATE				1FE	27,464,288	99.2500	27,279,220	27,485,000	27,469,817	0	4,305	0	0	2.200	2.217	AO	139,410	604,670	09/30/2015	04/08/2020
74256L-AS-8	PRINCIPAL LFE GLB FND II CORPORATE				1FE	13,983,060	100.1900	14,026,880	14,000,000	13,986,436	0	3,222	0	0	2.625	2.651	MN	42,875	367,500	11/12/2015	11/19/2020
74256L-AU-3	PRINCIPAL LFE GLB FND II CORPORATE				1FE	2,916,150	97.1800	2,915,250	3,000,000	2,916,399	0	249	0	0	3.000	3.351	AO	18,250	0	12/14/2016	04/18/2026
74256L-AW-9	PRINCIPAL LFE GLB FND II CORPORATE				1FE	1,510,394	98.5800	1,493,442	1,515,000	1,510,472	0	78	0	0	2.375	2.440	MN	3,998	0	11/14/2016	11/21/2021
74263@-AC-9	Principal US Property Sep Acct Senior No				1	27,813,567	100.4200	27,910,902	27,794,923	27,811,137	0	(2,430)	0	0	3.490	3.476	JD	2,695	970,043	04/01/2016	06/25/2021
74263@-AD-7	Principal US Property Sep Acct Senior No				1	34,550,000	97.4200	33,658,905	34,550,000	34,550,000	0	0	0	0	3.300	3.300	JD	19,003	1,140,150	06/25/2015	06/26/2023
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES				1FE	1,486,480	144.7600	1,447,550	1,000,000	1,389,799	0	(22,776)	0	0	8.000	4.067	AO	14,444	80,000	06/07/2012	10/26/2029
742718-BG-3	PROCTER & GAMBLE CO CORPORATE				1FE	2,978,480	134.8400	2,696,780	2,000,000	2,638,223	0	(72,193)	0	0	8.000	3.261	MS	53,333	160,000	12/19/2011	09/01/2024
742718-CB-3	PROCTER & GAMBLE CO CORPORATE				1FE	27,832,314	125.6300	31,469,315	25,050,000	27,542,157	0	(102,509)	0	0	5.500	4.619	FA	574,063	1,377,750	07/25/2013	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO CORPORATE				1FE	21,466,715	129.9900	27,948,281	21,500,000	21,472,807	0	815	0	0	5.800	5.811	FA	471,089	1,247,000	08/18/2006	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO CORPORATE				1FE	27,427,422	130.2400	31,365,361	24,082,000	27,206,915	0	(94,456)	0	0	5.550	4.541	MS	430,666	1,300,532	04/01/2016	03/05/2037
742718-DY-2	PROCTER & GAMBLE CO CORPORATE				1FE	6,021,600	99.8900	5,993,520	6,000,000	6,012,018	0	(2,212)	0	0	2.300	2.258	FA	55,583	138,000	06/26/2012	02/06/2022
743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2031				2FE	5,895,450	137.6000	6,879,830	5,000,000	5,670,169	0	(28,649)	0	0	7.750	6.304	MS	129,167	387,500	09/11/2006	03/01/2031
743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2031				2FE	2,230,420	129.6500	2,592,978	2,000,000	2,176,055	0	(7,157)	0	0	7.000	6.089	AO	23,722	140,000	04/20/2007	10/30/2031
743263-AP-0	PROGRESS ENERGY INC CORPORATE				2FE	2,300,355	120.1600	2,093,252	1,742,000	2,276,939	0	(14,146)	0	0	6.000	3.951	JD	8,710	104,520	04/27/2015	12/01/2039
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES				1FE	34,285,986	125.1400	39,302,412	31,406,000	33,895,669	0	(97,030)	0	0	6.250	5.474	JD	163,573	1,962,875	03/07/2016	12/01/2032
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE				1FE	15,394,234	105.5200	15,141,402	14,350,000	15,018,046	0	(133,586)	0	0	3.750	2.676	FA	191,333	538,125	06/04/2014	08/23/2021
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE				1FE	72,773,442	103.7200	74,734,208	72,052,000	72,766,466	0	(7,983)	0	0	4.350	4.285	AO	574,615	3,008,939	06/14/2016	04/25/2044
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE				1FE	26,635,040	93.3300	26,253,448	28,130,000	26,649,467	0	14,267	0	0	3.700	4.012	JJ	448,127	314,130	12/21/2016	01/26/2045
74340*-AA-2	Prologis U.S. Logistics Fund Senior Note				2	30,775,000	98.6800	30,367,952	30,775,000	30,775,000	0	0	0	0	3.900	3.900	MON	63,345	1,200,225	04/12/2013	04/12/2021
74340*-AB-0	Prologis U.S. Logistics Fund Senior Note				2	46,420,800	98.5400	45,744,688	46,420,800	46,420,800	0	0	0	0	3.930	3.930	MON	30,406	1,672,309	01/25/2016	01/25/2024
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORATE MU			4	1FE	8,984,460	92.2700	8,258,353	8,950,000	8,984,203	0	(257)	0	0	3.744	3.722	AO	86,564	0	09/20/2016	10/01/2047
744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE				1FE	10,940,467	128.7200	11,787,166	9,157,000	10,730,479	0	(44,565)	0	0	6.250	4.903	MS	190,771	572,313	04/27/2015	09/01/2037
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE				1FE	16,691,800	132.0400	18,380,913	13,921,000	16,419,186	0	(69,352)	0	0	6.500	5.075	FA	377,027	904,865	04/27/2015	08/01/2038
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE	LS		2	1FE	7,489,631	110.3700	7,602,224	6,888,000	7,440,672	0	(12,554)	0	0	4.750	4.214	FA	123,601	309,415	04/01/2016	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	73,036,394	94.0500	78,567,591	83,535,000	73,628,235	0	200,437	0	0	3.600	4.366	MS	885,471	3,007,260	12/07/2015	09/15/2042
744448-CJ-8	PUBLIC SERVICE CO COLO CORPORATE	LS		2	1FE	936,445	99.7800	878,020	880,000	934,326	0	(1,272)	0	0	3.950	3.580	MS	10,235	34,760	04/27/2015	03/15/2043
744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	23,440,634	104.5100	24,377,821	23,325,000	23,440,038	0	(2,487)	0	0	4.300	4.268	MS	295,320	1,002,975	11/18/2015	03/15/2044
744448-CM-1	PUBLIC SERVICE CO COLO CORPORATE	LS		2	1FE	18,891,464	92.4700	17,652,142	19,090,000	18,893,302	0	1,838	0	0	3.550	3.607	JD	30,120	342,612	06/06/2016	06/15/2046
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE			2	1FE	4,244,408	101.9400	4,342,469	4,260,000	4,248,557	0	1,437	0	0	3.500	3.544	MN	24,850	149,100	11/06/2013	11/01/2023
744516-F@-9	Public Service Company of NC SENIOR NOTE				2	15,930,000	106.9500	17,036,865	15,930,000	15,930,000	0	0	0	0	4.590	4.590	FA	278,257	731,187	02/14/2011	02/14/2021
744542-AB-7	PUBLIC SERVICE OF NEW MEXICO CORPORATE			2	2FE	1,597,712	109.7400	1,755,920	1,600,000	1,598,600	0	227	0	0	5.350	5.369	AO	21,400	85,600	10/06/2011	10/01/2021
744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MOR				1FE	1,914,411	141.0100	2,841,271	2,015,000	1,931,033	0	1,509	0	0	8.000	8.430	JD	13,433	161,200	12/23/1991	06/01/2037
74456Q-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	6,043,282	117.0400	6,056,924	5,175,000	5,926,299	0	(26,650)	0	0	5.250	4.121	JJ	135,844	271,688	03/29/2012	07/01/2035
74456Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	7,303,283	122.5600	7,868,609	6,420,000	7,210,285	0	(25,150)	0	0	5.700	4.715	JD	30,495	365,940	07/10/2013	12/01/2036

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
744560-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	20,012,114	123.9000	22,536,826	18,189,000	19,923,102	0	(53,981)	0	0	5.800	5.001	MN	175,827	1,054,962	04/01/2016	05/01/2037
744560-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	9,220,158	117.5900	9,346,895	7,949,000	9,101,918	0	(30,962)	0	0	5.375	4.344	MN	71,210	427,259	04/10/2013	11/01/2039
744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	15,352,855	119.5200	15,006,326	12,555,000	15,143,097	0	(61,123)	0	0	5.500	4.110	MS	230,175	644,325	10/11/2016	03/01/2040
744560-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	26,722,170	99.8300	26,593,834	26,638,000	26,700,349	0	(3,004)	0	0	3.950	3.929	MN	175,367	1,052,201	01/19/2016	05/01/2042
744560-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	29,384,865	95.7400	30,493,254	31,850,000	29,482,021	0	49,583	0	0	3.650	4.121	MS	387,508	1,162,525	02/23/2016	09/01/2042
744560-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	25,015,260	97.0600	25,594,544	26,369,000	25,049,692	0	27,673	0	0	3.800	4.114	JJ	501,011	1,002,022	12/14/2015	01/01/2043
744560-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	514,954	103.8700	534,938	515,000	514,946	0	4	0	0	3.750	3.751	MS	5,686	19,313	09/09/2013	03/15/2024
744560-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	14,770,405	100.8900	14,743,129	14,613,000	14,768,405	0	(2,390)	0	0	4.000	3.934	JD	48,710	584,520	03/21/2016	06/01/2044
744560-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	22,785,645	100.1300	22,995,635	22,965,000	22,791,352	0	3,293	0	0	4.050	4.093	MN	155,014	930,083	04/01/2016	05/01/2045
744560-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	LS		2	1FE	6,765,258	103.3400	6,717,165	6,500,000	6,762,660	0	(2,443)	0	0	4.150	3.909	MN	44,958	240,484	10/21/2016	11/01/2045
744560-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE	LS		2	1FE	19,653,474	97.8400	19,552,724	19,985,000	19,653,956	0	483	0	0	3.800	3.895	MS	253,143	241,437	12/13/2016	03/01/2046
74464#-AA-8	Public Storage Senior Unsecured				1	108,220,000	103.1300	103,596,868	100,453,265	100,453,265	0	0	0	(3,004,788)	2.175	2.175	MN	352,005	2,341,978	11/03/2015	11/03/2025
74531E-AB-8	PUGET SOUND ENERGY 1ST MORTGAGE				1FE	5,000,000	106.7100	5,335,350	5,000,000	5,000,000	0	0	0	0	6.740	6.739	MS	99,228	337,000	06/10/1998	06/15/2018
745332-BU-9	PUGET SOUND ENERGY CORPORATE				1FE	25,254,680	114.2100	25,125,980	22,000,000	24,978,799	0	(103,237)	0	0	5.483	4.402	JD	100,522	1,206,260	03/14/2014	06/01/2035
745332-BW-5	PUGET SOUND ENERGY CORPORATE				1FE	5,923,720	130.4700	7,045,326	5,400,000	5,845,420	0	(12,069)	0	0	6.724	5.996	JD	16,138	363,096	12/11/2013	06/15/2036
745332-CA-2	PUGET SOUND ENERGY CORPORATE				1FE	13,978,551	119.5300	13,500,800	11,295,000	13,773,727	0	(63,846)	0	0	5.757	4.242	AO	162,563	650,253	06/04/2015	10/01/2039
745332-CB-0	PUGET SOUND ENERGY CORPORATE				1FE	5,305,137	122.0100	5,090,182	4,172,000	5,200,697	0	(26,090)	0	0	5.795	4.131	MS	71,187	241,767	04/27/2015	03/15/2040
745332-CC-8	PUGET SOUND ENERGY CORPORATE	LS			1FE	39,096,348	122.4700	39,502,247	32,255,000	38,456,798	0	(152,538)	0	0	5.764	4.425	JJ	857,288	1,859,178	04/27/2015	07/15/2040
745332-CD-6	PUGET SOUND ENERGY CORPORATE			2	1FE	22,773,296	119.2800	22,921,805	19,216,000	22,441,913	0	(77,061)	0	0	5.638	4.470	AO	228,717	1,083,398	04/01/2016	04/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE			2	1FE	31,347,924	104.7600	31,318,392	29,896,000	31,238,297	0	(31,865)	0	0	4.434	4.138	MN	169,381	1,325,589	09/22/2015	11/15/2041
745332-CG-9	PUGET SOUND ENERGY CORPORATE			2	1FE	44,486,298	103.9500	45,352,469	43,630,000	44,465,313	0	(16,047)	0	0	4.300	4.182	MN	213,666	1,876,090	12/07/2015	05/20/2045
745867-AX-9	PULTEGROUP INC CORPORATE			2	3FE	1,313,125	95.0000	1,306,250	1,375,000	1,313,667	0	542	0	0	5.000	5.586	JJ	29,028	0	11/17/2016	01/15/2027
74842*-AL-1	Quiktrip Corporation Senior Note			4	2	3,577,143	102.9700	3,683,301	3,577,143	3,577,143	0	0	0	0	5.270	5.327	MON	12,568	188,515	12/07/2007	12/07/2017
74875@-AE-5	Quinn Group, Inc. Senior Note			4	2	8,815,238	114.7000	10,111,038	8,815,238	8,815,238	0	0	0	0	6.500	6.552	MJSD	22,283	572,990	09/17/2007	09/17/2032
74875@-AG-0	Quinn Group, Inc. Senior Unsecured			4	2	3,000,000	99.8600	2,995,640	3,000,000	3,000,000	0	0	0	0	3.720	3.737	JAJD	18,910	111,600	10/30/2015	10/30/2025
74941@-AA-3	RDO Equipment Co Senior Secured Note			4	2	4,317,837	99.6500	4,185,210	4,200,000	4,286,824	0	(15,335)	0	0	3.810	3.382	MJSD	5,779	160,020	12/03/2014	09/18/2025
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES			4	2FE	22,378,557	101.1400	21,663,872	21,420,535	21,576,495	0	(41,302)	0	0	9.810	9.362	JD	140,090	2,101,354	08/09/1994	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES			4	2FE	17,366,090	101.4300	15,525,241	15,306,752	16,013,159	0	(120,279)	0	0	9.820	8.450	JD	100,208	1,503,102	11/15/1996	12/07/2022
749571-AB-1	RHP HOTEL PROPERTIES LP / RHP CORPORATE			2	4FE	4,339,238	101.5000	4,552,275	4,485,000	4,393,558	0	18,338	0	0	5.000	5.538	AO	47,342	224,250	11/07/2013	04/15/2021
749571-AD-7	RHP HOTEL PROPERTIES LP / RHP CORPORATE			2	4FE	2,255,348	101.0000	2,283,610	2,261,000	2,256,017	0	636	0	0	5.000	5.040	AO	23,866	113,050	10/01/2015	04/15/2023
74986@-AE-1	RREEF America REIT II, Inc Senior Note				1	0	0.0000	0	0	0	0	0	0	0	5.160	0.000	JD	0	137,985	08/02/2006	06/13/2017
74986@-AL-5	RREEF America REIT II, Inc Series B Seni				1	0	0.0000	0	0	0	0	0	0	0	4.850	0.000	MN	0	883,724	11/04/2010	11/02/2017
74986@-AS-0	RREEF America REIT II, Inc Senior Unsecu				1	1,000,000	96.6200	966,175	1,000,000	1,000,000	0	0	0	0	3.390	3.390	JJ	16,573	16,950	01/05/2016	01/05/2023
74986@-AV-3	RREEF America REIT II, Inc Senior Unsecu				1	50,000,000	96.0100	48,007,130	50,000,000	50,000,000	0	0	0	0	3.850	3.850	JJ	941,111	962,500	01/05/2016	01/05/2026
751212-AB-7	Ralph Lauren Corp CORPORATE			2	1FE	9,437,456	100.5900	9,505,754	9,450,000	9,440,798	0	2,288	0	0	2.625	2.652	FA	91,645	248,063	12/07/2015	08/18/2020
751277-AQ-7	NESTLE PURINA PETCARE CO DEBENTURES				1FE	15,418,897	124.5300	18,804,030	15,100,000	15,207,883	0	(17,506)	0	0	8.625	8.441	FA	492,008	1,302,375	03/16/1993	02/15/2022
751277-AR-5	NESTLE PURINA PETCARE CO DEBENTURES				1FE	2,669,342	123.6300	3,214,302	2,600,000	2,628,793	0	(3,602)	0	0	8.125	7.890	FA	88,021	211,250	03/16/1993	02/01/2023
75144*-AH-2	Ramco-Gershenson Properties LP Sr. Unsec				2	6,600,000	99.3300	6,555,899	6,600,000	6,600,000	0	0	0	0	4.200	4.222	JAJO	65,450	277,200	07/06/2015	07/07/2025
755111-AF-8	RAYTHEON CO CORPORATE				1FE	10,846,284	134.3300	12,882,506	9,590,000	10,409,079	0	(53,623)	0	0	7.200	6.094	FA	260,848	690,480	08/29/2006	08/15/2027
755111-AP-6	RAYTHEON CO DEBENTURES				1FE	3,302,060	127.6500	3,829,560	3,000,000	3,201,216	0	(11,325)	0	0	7.000	6.189	MN	35,000	210,000	11/03/2005	11/01/2028
755111-BR-1	RAYTHEON CO CORPORATE				1FE	8,989,454	106.7300	9,512,134	8,912,000	8,984,050	0	(16,295)	0	0	4.400	4.111	FA	148,137	372,064	04/01/2016	02/15/2020
755111-BT-7	RAYTHEON CO CORPORATE				1FE	907,533	103.2400	877,535	850,000	898,382	0	(9,152)	0	0	3.125	1.571	AO	5,608	26,563	04/01/2016	10/15/2020
755111-BU-4	RAYTHEON CO CORPORATE				1FE	26,440,326	112.4500	29,912,259	26,600,000	26,455,266	0	3,113	0	0	4.875	4.914	AO	273,758	1,296,750	10/13/2010	10/15/2040
755111-BW-0	RAYTHEON CO CORPORATE				1FE	633,021	109.7700	605,908	552,000	631,633	0	(1,388)	0	0	4.700	3.800	JD	1,153	25,944	04/01/2016	12/15/2041
755111-BZ-3	RAYTHEON CO CORPORATE			2	1FE	641,041	102.3800	609,149	595,000	639,543	0	(915)	0	0	4.200	3.760	JD	1,111	24,990	04/27/2015	12/15/2044
755258-AB-2	RE AZ Holdings, LLC Series B Senior Secu			4	2	15,505,335	117.3400	18,028,145	15,364,100	15,500,315	0	(5,020)	0	0	6.850	6.793	MJSD	2,923	1,039,218	04/01/2016	09/30/2035
756109-AK-0	REALTY INCOME GROUP CORPORATE				2FE	4,991,350	111.7600	5,587,885	5,000,000	4,996,874	0	880	0	0	6.750	6.772	FA	127,500	337,500	08/30/2007	08/15/2019
75719*-AE-4	Red Wing Shoe Company Senior Note			4	2	3,140,000	100.6200	3,159,527	3,140,000	3,140,000	0	0	0	0	3.500	3.514	JAJO	24,422	109,900	01/11/2011	01/11/2018
75737#-AF-5	Redfire Inc. Series C Senior Gtd Note	LS			1	0	0.0000	0	0	0	0	0	0	0	7.990	0.000	JD	0	1,381,359	09/02/2014	06/17/2019
75886A-AK-4	REGENCY ENERGY CORPORATE			2	2FE	3,000,000	107.9400	3,238,110	3,000,000	3,000,000	0	0	0	0	5.750	5.750	MS	57,500	172,500	09/04/2013	09/01/2020
760719-BH-6	HSBC USA INC SUB DEBENTURES				1FE	8,277,445	132.8000	10,919,145	8,222,000	8,277,846	0	(38)	0	0	7.200	7.151	JJ	272,970	591,984	04/27/2015	07/15/2097
760759-AH-3	REPUBLIC SERV INC NT CORPORATE				2FE	7,216,067	107.7400	7,541,870	7,000,000	7,089,134	0	(26,311)	0	0	5.000	4.556	MS	116,667	350,000	10/25/2011	03/01/2020
760759-AL-4	REPUBLIC SERV INC NT CORPORATE				2FE	1,797,129	102.6900	1,781,724	1,735,000	1,749,054	0	(9,899)	0	0	3.800	3.190	MN	8,424	65,930	10/21/2011	05/15/2018
760759-AN-0	REPUBLIC SERV INC NT CORPORATE			2	2FE	7,989,546	119.8200	9,585,919	8,000,000	7,989,917	0	175	0	0	5.700	5.709	MN	58,267	456,000	05/02/2011	05/15/2041
760761-AB-2	Republic Svcs CORPORATE				2FE	8,808,840	108.8200	8,475,252	7,788,000	8,170,572	0	(132,529)	0	0	5.500	3.577	MS	126,122	428,340	10/24/2011	09/15/2019
760761-AD-8	Republic Svcs CORPORATE				2FE	10,020,103	110.9400	9,890,568	8,915,000	9,494,426	0	(106,490)	0	0	5.250	3.776	MN	59,805	468,038	08/23/2011	11/15/2021
76131V-A#-0	Retail Properties of America Sernior Uns				2Z	7,090,000	94.2600	6,683,314	7,090,000	7,090,000	0	0	0	0	4.080	4.080	MS	73,122	0	09/30/2016	09/30/2026

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
76169#-AF-0	Reyes Holdings, LLC Senior Secured Note			4	3	15,042,000	101.5500	15,275,165	15,042,000	15,042,000	0	0	0	0	6.950	7.009	JAJO	177,140	1,045,419	04/30/2008	04/30/2017
761713-AT-3	REYNOLDS AMERICAN INC CORPORATE	LS			2FE	877,277	131.8800	1,140,779	865,000	876,037	0	(235)	0	0	7.250	7.130	JD	2,787	62,713	12/14/2010	06/15/2037
761735-AP-4	REYNOLDS GROUP ISSUER INC/REYN CORPORATE	LS		2	4FE	3,108,750	103.1200	3,093,750	3,000,000	3,077,079	0	(31,671)	0	0	5.750	3.579	AO	36,417	86,250	05/26/2016	10/15/2020
76289#-AA-6	Rich Holdings Inc. Senior Note			4	2	1,263,200	107.6600	1,360,019	1,263,200	1,263,200	0	0	0	0	7.250	7.311	FMAN	8,395	91,582	02/27/1998	02/27/2020
76289#-AB-4	Rich Holdings Inc. Senior Note			4	2	1,428,571	106.8800	1,526,796	1,428,571	1,428,571	0	0	0	0	5.180	5.212	JAJO	17,267	74,000	10/07/2005	04/07/2020
76289#-AD-0	Rich Holdings Inc. Senior Note			4	2	17,996,723	105.3400	18,756,168	17,805,000	17,931,877	0	(28,066)	0	0	4.450	4.280	MJSD	2,201	792,323	08/19/2014	03/31/2023
768369-AF-7	RIVER ROCK ENTERTAINMENT CORPORATE			2	4FE	0	20.2500	1,065,960	5,263,999	0	0	0	0	0	9.000	0.000	MN	0	0	11/01/2013	11/01/2018
769858-D#-5	Roanoke Gas Company Senior Note				2	1,492,416	103.2100	1,463,069	1,417,535	1,490,314	0	(2,102)	0	0	4.260	3.857	JD	5,032	60,387	04/01/2016	09/18/2034
771196-AU-6	ROCHE HOLDINGS INC CORPORATE				1FE	195,463,384	142.3200	221,673,373	155,757,000	191,959,522	0	(932,595)	0	0	7.000	5.177	MS	3,634,330	10,902,990	07/12/2013	03/01/2039
771196-BA-9	ROCHE HOLDINGS INC CORPORATE			2	1FE	10,174,900	100.8300	10,083,160	10,000,000	10,121,952	0	(44,343)	0	0	2.250	1.779	MS	56,875	225,000	09/16/2015	09/30/2019
771196-BE-1	ROCHE HOLDINGS INC CORPORATE			2	1FE	11,304,882	102.3600	11,142,191	10,885,000	11,253,544	0	(43,637)	0	0	3.350	2.844	MS	92,175	364,648	10/28/2015	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC CORPORATE			2	1FE	15,889,576	99.6700	14,534,375	14,582,000	15,859,036	0	(17,238)	0	0	4.000	3.500	MN	53,467	483,280	10/19/2016	11/28/2044
771367-BX-6	ROCHESTER GAS & ELECTRIC NOTES				1FE	2,274,631	115.0400	2,645,966	2,300,000	2,280,203	0	638	0	0	6.375	6.459	MS	48,875	146,625	09/09/2003	09/01/2033
773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES				1FE	17,077,496	99.2000	22,463,482	22,644,000	17,094,407	0	1,500	0	0	5.200	6.897	JJ	542,953	1,177,488	07/13/1998	01/15/2098
773903-AF-6	ROCKWELL AUTOMATION INC CORPORATE			2	1FE	6,534,775	99.6500	6,477,406	6,500,000	6,525,143	0	(8,073)	0	0	2.050	1.917	MS	44,417	133,250	10/16/2015	03/01/2020
773903-AG-4	ROCKWELL AUTOMATION INC CORPORATE			2	1FE	489,356	97.9600	489,784	500,000	490,435	0	1,011	0	0	2.875	3.142	MS	4,792	14,375	12/07/2015	03/01/2025
774341-AB-7	ROCKWELL COLLINS CORPORATE				1FE	11,456,025	107.5000	12,362,614	11,500,000	11,486,170	0	4,854	0	0	5.250	5.300	JJ	278,396	603,750	05/01/2009	07/15/2019
774341-AE-1	ROCKWELL COLLINS CORPORATE			2	1FE	8,801,093	101.9600	9,002,715	8,830,000	8,808,657	0	2,626	0	0	3.700	3.740	JD	14,520	326,710	12/12/2013	12/15/2023
774341-AF-8	ROCKWELL COLLINS CORPORATE			2	1FE	16,898,387	105.0500	17,784,813	16,930,000	16,899,539	0	535	0	0	4.800	4.812	JD	36,117	812,640	12/12/2013	12/15/2043
775198-AL-4	Rogers Group, Inc. Senior Note				2	1,000,000	107.4200	1,074,227	1,000,000	1,000,000	0	0	0	0	5.190	5.190	MJSD	144	52,765	06/30/2011	06/30/2021
775371-AU-1	ROHM & HAAS CO DEBENTURES	LS			2FE	12,926,262	135.1300	13,783,261	10,200,000	12,016,763	0	(96,614)	0	0	7.850	5.824	JJ	369,212	800,700	03/26/2004	07/15/2029
776743-AD-8	ROPER TECHNOLOGIES INC CORPORATE			2	2FE	454,927	100.7700	458,507	455,000	454,922	0	(5)	0	0	3.800	3.802	JD	576	0	12/08/2016	12/15/2026
778296-B@-1	Ross Stores Inc Senior Note			4	1	10,000,000	107.4300	10,743,056	10,000,000	10,000,000	0	0	0	0	6.380	6.380	JD	30,128	638,000	12/14/2006	12/14/2018
781258-B#-4	Ruddick Corporation SRNT				2	7,650,000	103.0000	7,879,630	7,650,000	7,650,000	0	0	0	0	7.550	7.550	JAJO	121,933	577,575	07/15/1997	07/15/2017
781258-B@-6	Ruddick Corporation SRNT				2	14,750,000	101.7000	15,000,358	14,750,000	14,750,000	0	0	0	0	7.720	7.720	JAJO	240,392	1,138,700	04/15/1997	04/15/2017
78377H-A#-0	S&C Electric Company Senior Note			4	2	3,311,310	108.0200	3,566,882	3,302,165	3,310,691	0	(619)	0	0	6.160	6.064	JJ	85,321	200,267	04/01/2016	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note			4	2	4,000,000	107.9300	4,317,314	4,000,000	4,000,000	0	0	0	0	6.130	6.131	JJ	102,848	245,200	09/24/2007	07/31/2022
78387G-AQ-6	AT&T Inc CORPORATE				2FE	829,416	109.8700	776,767	707,000	822,652	0	(4,086)	0	0	6.150	4.771	MS	12,803	43,481	04/27/2015	09/15/2034
78408L-AA-5	SC JOHNSON & SON INC CORPORATE			2	1FE	3,541,608	95.7100	3,445,664	3,600,000	3,545,379	0	1,132	0	0	4.000	4.094	MN	18,400	144,000	05/16/2013	05/15/2043
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver			4	5*	209,600	99.4400	208,417	209,600	209,600	0	0	0	0	6.150	6.353	MON	2,346	2,975	10/27/2016	12/31/2020
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan			4	5*	5,880,000	99.4400	5,846,818	5,880,000	5,880,000	0	0	0	0	6.000	6.048	MJSD	84,280	275,753	12/31/2015	12/31/2020
78417@-AB-7	S4T Holdings Corp. Senior Secured Term L			4	5	15,966,592	98.7500	15,767,589	15,966,592	15,966,592	0	0	0	0	5.750	5.800	JAJO	2,550	1,175,763	04/16/2015	04/16/2020
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv			4	5	6,930,000	98.7500	6,843,627	6,930,000	6,930,000	0	0	0	0	5.750	5.891	MON	17,587	61,946	11/16/2016	04/16/2020
78430#-AA-0	SJWTX WTR Inc. Senior Note				2	7,500,000	123.1500	9,236,386	7,500,000	7,500,000	0	0	0	0	6.270	6.270	AO	117,563	470,250	11/02/2006	10/01/2036
784305-A*-5	SJW Corp Senior Note				2	1,500,000	105.6700	1,585,028	1,500,000	1,500,000	0	0	0	0	4.350	4.350	JD	181	65,250	06/30/2011	06/30/2021
78442F-EH-7	NAVIENT CORP CORPORATE				3FE	1,086,400	107.7500	1,672,280	1,552,000	1,436,720	0	66,704	0	0	8.450	14.272	JD	5,829	131,144	10/28/2008	06/15/2018
78443*-AM-3	SLBP Holding Corporation Series E Senior				2FE	9,185,333	114.3600	11,436,491	10,000,000	9,652,627	0	81,407	0	0	7.700	9.406	JD	2,139	770,000	07/15/2009	06/30/2020
78468V-AA-0	SPL LOGISTICS ESCROW LLC CORPORATE			2	5FE	61,480	86.8800	50,388	58,000	59,132	0	(654)	0	0	8.875	7.536	FA	2,145	5,148	01/01/2013	08/01/2020
78488@-AC-9	SVF Holding Real Estate Invest Senior Un				1	8,000,000	97.8700	7,829,616	8,000,000	8,000,000	0	0	0	0	3.740	3.740	AO	74,800	149,600	04/01/2016	04/01/2026
78488@-AF-2	SVF Holding Real Estate Invest Senior Un				1	9,000,000	97.5800	8,782,314	9,000,000	9,000,000	0	0	0	0	3.890	3.890	AO	87,525	110,865	06/07/2016	04/03/2028
78490*-AB-9	SWG Finco, LLC Senior Secured Term Loan			4	2Z	30,879,599	98.5700	30,439,109	30,879,599	30,879,599	0	0	0	0	2.520	2.529	MJSD	2,162	702,839	12/22/2014	12/22/2023
78572X-AD-3	SABRA HEALTH CARE LIMITED PART CORPORATE			2	3FE	6,136,431	99.7500	6,231,383	6,247,000	6,168,649	0	9,848	0	0	5.375	5.609	JD	27,981	335,776	07/17/2013	06/01/2023
786514-BA-6	SAFEWAY INC DEBENTURES	LS			4FE	9,172,410	97.8800	8,808,750	9,000,000	9,123,420	0	(5,299)	0	0	7.250	7.090	FA	271,875	652,500	10/07/2003	02/01/2031
78709Y-A*-6	Saia, Inc. Senior Note			4	2	43,401	102.8400	43,153	41,961	43,048	0	(353)	0	0	6.140	2.600	JD	7	2,576	04/01/2016	12/31/2017
78709Y-A@-4	Saia, Inc. Senior Note			4	2	925,353	102.8600	950,482	924,026	925,028	0	(325)	0	0	6.170	6.017	JD	158	57,012	04/01/2016	12/31/2017
790849-AJ-2	ST JUDE MEDICAL INC CORPORATE			2	2FE	9,668,300	99.3800	9,944,253	10,006,000	9,773,476	0	32,637	0	0	3.250	3.661	AO	68,652	325,195	04/01/2016	04/15/2023
790849-AK-9	ST JUDE MEDICAL INC CORPORATE			2	2FE	733,333	97.8800	652,860	667,000	731,036	0	(1,370)	0	0	4.750	4.140	AO	6,689	31,683	04/27/2015	04/15/2043
790849-AL-7	ST JUDE MEDICAL INC CORPORATE				1FE	100,263	100.1400	100,141	100,000	100,163	0	(94)	0	0	2.000	1.902	MS	589	1,956	12/07/2015	09/15/2018
790849-AM-5	ST JUDE MEDICAL INC CORPORATE			2	1FE	99,857	100.5600	100,561	100,000	99,886	0	28	0	0	2.800	2.832	MS	824	2,738	12/07/2015	09/15/2020
790849-AN-3	ST JUDE MEDICAL INC CORPORATE			2	1FE	484,400	100.7500	483,581	480,000	483,972	0	(401)	0	0	3.875	3.758	MS	5,477	18,187	12/07/2015	09/15/2025
792860-AK-4	TRAVELERS COS INC CORPORATE				1FE	33,853,298	133.1000	39,154,617	29,417,000	33,408,290	0	(123,277)	0	0	6.750	5.561	JD	60,673	1,985,648	04/27/2015	06/20/2036
79546V-AJ-5	SALLY HOLDINGS LLC CORPORATE	LS		2	3FE	6,890,000	103.8800	6,751,875	6,500,000	6,720,732	0	(80,192)	0	0	5.750	4.332	JD	31,146	373,750	10/28/2014	06/01/2022
795758-AJ-6	Saltchuk Resources Inc Senior Secured No			4	2	5,769,231	104.7200	6,041,369	5,769,231	5,769,231	0	0	0	0	5.110	5.109	JD	18,016	294,808	06/09/2011	06/09/2026
795758-AL-1	Saltchuk Resources Inc Senior Note			4	2	22,900,000	101.6500	23,277,144	22,900,000	22,900,000	0	0	0	0	4.500	4.499	MS	340,638	1,030,500	09/02/2014	09/04/2029
79706*-AA-9	San Carlos Apache Tribe Senior Secured T			4	6*	4,843,460	98.9300	4,791,802	4,843,460	4,791,802	(51,658)	0	0	0	5.630	6.168	JAJO	20,543	77,927	12/23/2016	03/04/2020
797440-BJ-2	San Diego Gas Electric Engine CORPORATE				1FE	13,536,578	128.3400	14,867,865	11,585,000	13,491,273	0	(37,822)	0	0	6.125	4.821	MS	208,932	587,081	12/07/2016	09/15/2037
797440-BK-9	San Diego Gas Electric Engine CORPORATE				1FE	1,992,239	128.0000	2,118,350	1,655,000	1,969,370	0	(7,860)	0	0	6.000	4.629	JD	8,275	99,300	12/11/2013	06/01/2039

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
797440-BL-7	San Diego Gas Electric Engine CORPORATE				1FE	12,024,776	118.3000	12,267,192	10,370,000	11,889,501	0	(38,077)	0	0	5.350	4.336	MN	70,890	554,795	11/30/2015	05/15/2040
797440-BM-5	San Diego Gas Electric Engine CORPORATE	LS			1FE	10,335,862	107.1900	10,800,898	10,076,000	10,336,152	0	(1,962)	0	0	4.500	4.318	FA	171,292	375,795	12/19/2016	08/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE				1FE	4,343,440	99.5800	4,321,928	4,340,000	4,342,389	0	(97)	0	0	3.950	3.945	MN	21,905	171,430	10/05/2015	11/15/2041
797440-BQ-6	San Diego Gas Electric Engine CORPORATE			2	1FE	31,718,755	103.9700	29,434,777	28,311,000	31,431,367	0	(73,925)	0	0	4.300	3.620	AO	304,343	1,153,948	10/20/2016	04/01/2042
797440-BR-4	San Diego Gas Electric Engine CORPORATE			2	1FE	10,364,862	104.6800	10,834,680	10,350,000	10,362,791	0	(1,851)	0	0	3.600	3.577	MS	124,200	372,600	12/07/2015	09/01/2023
79781*-AJ-8	San Gabriel Valley Water Co. Senior Secu				1	8,120,000	124.7800	10,131,910	8,120,000	8,120,000	0	0	0	0	6.320	6.320	JJ	256,592	513,184	07/21/2006	07/01/2036
79781*-AL-3	San Gabriel Valley Water Co. Senior Secu				1	15,000,000	103.3200	15,497,422	15,000,000	15,000,000	0	0	0	0	3.750	3.750	MN	93,750	562,500	11/01/2011	11/01/2021
798237-J@-3	San Jose Water Company Senior Note				1	10,000,000	118.7500	11,875,116	10,000,000	10,000,000	0	0	0	0	5.930	5.930	MS	197,667	593,000	09/02/2003	09/01/2033
798237-K#-9	San Jose Water Company Series K Senior N				1	10,000,000	128.4900	12,848,795	10,000,000	10,000,000	0	0	0	0	6.750	6.750	MN	112,500	675,000	05/15/2009	05/15/2039
806407-A#-9	Henry Schein, Inc Series 2010-A Senior N				1	22,459,396	102.3900	22,525,780	22,000,000	22,288,642	0	(73,503)	0	0	3.790	3.404	MS	275,617	833,800	08/19/2014	09/02/2020
806605-AG-6	MERCK & CO INC BOND				1FE	48,306,224	130.2900	60,326,584	46,300,000	47,501,351	0	(41,952)	0	0	6.500	6.243	JD	250,792	3,009,500	03/29/2006	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE				1FE	18,286,413	134.7100	19,802,959	14,700,000	17,949,569	0	(90,140)	0	0	6.550	4.843	MS	283,506	962,850	01/10/2014	09/15/2037
806851-AG-6	SCHLUMBERGER HOLDINGS CORP CORPORATE			2	1FE	8,414,527	104.8000	8,824,076	8,420,000	8,414,907	0	455	0	0	4.000	4.008	JD	9,356	336,800	12/10/2015	12/21/2025
80689*-AM-2	Schnucks Markets Inc. Senior Note			4	4	6,711,429	104.9000	7,039,923	6,711,429	6,711,429	0	0	0	0	6.500	6.551	MJSD	7,271	436,243	06/25/2012	06/27/2022
80808#-AG-7	Schreiber Foods Inc Senior Note				2	5,240,000	104.7200	5,487,570	5,240,000	5,240,000	0	0	0	0	4.390	4.390	AO	56,231	237,059	10/03/2013	10/03/2025
808513-AD-7	CHARLES SCHWAB CORP CORPORATE				1FE	3,722,830	106.8200	3,631,710	3,400,000	3,653,778	0	(67,761)	0	0	4.450	2.255	JJ	66,824	151,300	12/21/2015	07/22/2020
808513-AG-0	CHARLES SCHWAB CORP CORPORATE				1FE	8,663,036	101.6800	8,612,042	8,470,000	8,637,302	0	(25,734)	0	0	3.225	2.845	MS	91,053	273,158	01/26/2016	09/01/2022
808513-AM-7	CHARLES SCHWAB CORP CORPORATE			2	1FE	4,254,164	100.8800	4,302,745	4,265,000	4,254,951	0	753	0	0	3.450	3.480	FA	56,405	110,357	12/14/2015	02/13/2026
80852#-AG-2	The Schwan Food Company Series H Senior			4	2	13,539,289	105.4500	14,255,271	13,519,048	13,535,663	0	(3,626)	0	0	7.350	7.295	FMAN	138,007	987,971	04/01/2016	08/11/2018
80874Y-AR-1	SCIENTIFIC GAMES CORP CORPORATE	LS		2	4FE	4,000,000	107.2500	4,290,000	4,000,000	4,000,000	0	0	0	0	7.000	7.000	JJ	140,000	280,000	11/14/2014	01/01/2022
81143#-AG-9	Sea Star Line, LLC Senior Secured Note	LS		4	2	2,700,000	101.1100	2,729,927	2,700,000	2,700,000	0	0	0	0	4.310	4.332	JAJO	25,214	116,370	04/13/2011	04/13/2018
81167#-AG-0	Seabrook International, LLC Senior Secur			4	5	1,273,447	69.5400	3,129,456	4,500,000	1,273,447	0	0	0	0	10.000	0.000	FMAN	0	0	09/03/2014	02/28/2017
81167#-AH-8	Seabrook International, LLC Senior Secur				5Z	1	0.0000	0	5,680,878	1	0	0	0	0	3.000	0.000	MJSD	0	0	12/31/2014	02/28/2018
81167#-AK-1	Seabrook International, LLC Senior Secur				5Z	1	0.0000	0	2,542,426	1	0	0	0	0	3.000	0.000	MJSD	0	0	12/31/2014	02/28/2019
81211K-AK-6	SEALED AIR CORP NEW BONDS 144A				3FE	26,272,403	103.0000	24,823,000	24,100,000	25,768,944	0	(57,383)	0	0	6.875	6.197	JJ	764,003	1,656,875	04/01/2005	07/15/2033
81211K-AW-0	SEALED AIR CORP NEW CORPORATE	LS		2	3FE	2,481,250	102.7500	2,568,750	2,500,000	2,484,338	0	1,550	0	0	5.125	5.222	JD	10,677	128,125	11/19/2014	12/01/2024
81683R-AC-8	The Seminole Tribe of Florida Senior Sec			4	2FE	17,690,760	105.7200	18,703,286	17,690,760	17,690,760	0	0	0	0	6.535	6.534	AO	289,023	1,156,091	10/12/2005	10/01/2020
81683R-AJ-3	The Seminole Tribe of Florida Senior Not			4	2FE	10,154,326	99.5000	10,103,555	10,154,326	10,154,326	0	0	0	0	7.804	7.803	AO	198,111	792,444	09/28/2007	10/01/2020
81725T-F*-6	Sensient Tech Corp Universal F Senior No				2	3,699,973	113.6400	3,277,810	2,884,366	2,884,366	0	0	0	(86,278)	3.060	3.060	MN	7,845	91,010	11/29/2013	11/29/2023
817565-BM-5	SERVICE CORP INTL CORPORATE				3FE	4,322,560	109.2500	4,151,500	3,800,000	4,015,666	0	(116,567)	0	0	7.625	4.220	AO	72,438	289,750	11/06/2014	10/01/2018
817565-BW-3	SERVICE CORP INTL CORPORATE	LS		2	3FE	2,670,938	102.1200	2,833,969	2,775,000	2,715,561	0	13,519	0	0	4.500	5.115	MN	15,956	124,875	06/21/2013	11/15/2020
817565-BZ-6	SERVICE CORP INTL CORPORATE			2	3FE	3,483,245	104.0000	3,573,440	3,436,000	3,460,396	0	(8,819)	0	0	5.375	5.072	JJ	85,160	184,685	04/09/2014	01/15/2022
817565-CB-8	SERVICE CORP INTL CORPORATE			2	3FE	3,367,890	104.2500	3,392,295	3,254,000	3,358,556	0	(9,334)	0	0	5.375	4.690	MN	22,349	87,451	06/09/2016	05/15/2024
82011@-AC-7	Sharyland Distribution & Trans Sr. Secur				1FE	9,600,000	99.0500	9,509,225	9,600,000	9,600,000	0	0	0	0	3.860	3.860	JD	28,821	370,560	12/03/2015	12/03/2025
82104#-AD-1	Sheetz, Inc. Senior Note			4	2	9,026,667	103.6400	9,355,655	9,026,667	9,026,667	0	0	0	0	6.400	6.451	MJSD	20,862	577,707	02/08/2008	12/18/2017
82104#-AE-9	Sheetz, Inc. Series C Senior Note			4	2	1,000,000	103.4900	1,034,943	1,000,000	1,000,000	0	0	0	0	6.240	6.288	MJSD	2,253	62,400	05/06/2008	12/18/2017
82104#-AF-6	Sheetz, Inc. Senior Note				2	4,260,000	107.9300	4,597,803	4,260,000	4,260,000	0	0	0	0	5.570	5.570	JAJO	45,479	237,282	04/22/2011	04/22/2021
824348-AP-1	SHERWIN WILLIAMS CO CORPORATE				1FE	10,228,038	99.8300	10,232,216	10,250,000	10,245,472	0	4,653	0	0	1.350	1.396	JD	6,150	138,375	05/29/2013	12/15/2017
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE			2	1FE	24,263,808	90.6300	23,502,559	25,933,000	24,360,436	0	30,618	0	0	4.000	4.388	JD	46,103	1,037,320	12/05/2013	12/15/2042
82642P-A#-3	Sierra Pacific Industries Senior Note			4	2	22,000,000	105.0200	23,103,333	22,000,000	22,000,000	0	0	0	0	6.080	6.082	MS	338,116	1,337,600	03/30/2006	03/30/2020
827048-AR-0	SILGAN HLDGS INC CORPORATE			2	3FE	3,112,500	103.7500	3,112,500	3,000,000	3,060,997	0	(21,780)	0	0	5.500	4.654	FA	68,750	165,000	07/23/2014	02/01/2022
828807-CL-9	SIMON PROPERTY GROUP LP CORPORATE			2	1FE	1,880,604	106.3900	1,837,407	1,727,000	1,875,887	0	(3,404)	0	0	4.750	4.186	MS	24,154	82,033	12/07/2015	03/15/2042
828807-CS-4	SIMON PROPERTY GROUP LP CORPORATE			2	1FE	405,164	101.0000	405,006	401,000	404,706	0	(430)	0	0	3.375	3.235	AO	3,383	13,534	12/07/2015	10/01/2024
828807-CT-2	SIMON PROPERTY GROUP LP CORPORATE			2	1FE	431,540	98.8800	402,438	407,000	430,730	0	(483)	0	0	4.250	3.900	AO	4,324	17,298	04/27/2015	10/01/2044
828807-CU-9	SIMON PROPERTY GROUP LP CORPORATE			2	1FE	301,141	100.2600	300,771	300,000	300,882	0	(244)	0	0	2.500	2.410	MS	2,500	7,792	12/07/2015	09/01/2020
82894*-AT-4	JR Simplot Senior Note				2	8,750,000	101.4100	8,873,657	8,750,000	8,750,000	0	0	0	0	6.210	6.210	MN	79,997	543,375	05/08/2007	05/08/2017
83082@-AB-1	Sky Global Power One, LLC Senior Secured			4	3Z	24,833,009	98.7400	24,519,038	24,833,009	24,833,009	0	0	0	0	4.930	5.143	MJSD	3,392	717,766	05/09/2016	12/04/2019
831865-C*-9	Smith A O Corporation SRNT			4	1	1,261,818	104.7600	1,321,875	1,261,818	1,261,818	0	0	0	0	6.660	6.715	JAJO	20,542	84,504	07/01/1998	07/01/2018
832248-AQ-1	SMITHFIELD FOODS INC CORPORATE				2FE	1,135,000	102.7500	1,027,500	1,000,000	1,018,369	0	(35,664)	0	0	7.750	4.003	JJ	38,750	77,500	07/23/2013	07/01/2017
832248-AV-0	SMITHFIELD FOODS INC CORPORATE			2	2FE	2,997,188	105.3800	2,897,813	2,750,000	2,873,997	0	(51,286)	0	0	6.625	4.494	FA	68,826	182,188	10/23/2014	08/15/2022
832696-AB-4	Smucker Company J M CORPORATE				2FE	7,880,020	103.6900	8,165,903	7,875,000	7,877,308	0	(496)	0	0	3.500	3.492	AO	58,188	275,625	10/18/2011	10/15/2021
835495-AK-8	SONOCO PRODUCTS CO. CORPORATE			2	2FE	6,320,981	104.5000	6,635,813	6,350,000	6,334,082	0	2,831	0	0	4.375	4.432	MN	46,302	277,813	10/20/2011	11/01/2021
837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	10,296,295	128.9200	12,570,110	9,750,000	10,160,454	0	(16,889)	0	0	6.625	6.184	FA	269,141	645,938	11/02/2006	02/01/2032
837004-BX-7	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	3,336,305	114.0000	3,989,853	3,500,000	3,378,345	0	4,426	0	0	5.300	5.627	MN	23,703	185,500	01/23/2004	05/15/2033
837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE	LS			1FE	6,448,910	112.8600	7,335,900	6,500,000	6,454,561	0	958	0	0	5.500	5.554	JD	15,889	357,500	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	1FE	4,139,032	115.8300	4,714,183	4,070,000	4,136,831	0	(1,761)	0	0	5.450	5.318	FA	92,423	221,815	04/27/2015	02/01/2041
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	1FE	2,393,012	101.3700	2,427,826	2,395,000	2,393,114	0	39	0	0	4.350	4.355	FA	43,409	104,183	01/23/2012	02/01/2042

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
83701#-AC-8	South Carolina Generating Comp Series 20				2	86,151,434	105.6100	84,488,124	80,000,000	81,248,062	0	(831,721)	0	0	6.060	4.942	MJSD	404,000	4,848,000	04/01/2010	06/01/2018
83701#-AD-6	South Carolina Generating Comp Series 20				2	92,884,355	105.6100	84,488,124	80,000,000	82,701,666	0	(1,827,870)	0	0	6.060	3.619	MJSD	404,000	4,848,000	12/01/2010	06/01/2018
84055*-AB-4	South Texas Electric Coop First Mortgage			4	1	10,040,000	118.9700	11,944,694	10,040,000	10,040,000	0	0	0	0	5.980	5.979	JJ	300,196	600,392	11/19/2009	01/01/2040
84167#-AC-3	Southeastern Freight Lines, In Senior No			4	2	3,090,000	106.8900	3,302,955	3,090,000	3,090,000	0	0	0	0	5.020	5.019	JD	431	155,118	06/30/2011	06/30/2023
842400-ES-8	SOUTHERN CAL EDISON CORPORATE				1FE	5,319,971	123.7600	6,435,311	5,200,000	5,302,640	0	(3,955)	0	0	6.000	5.807	JJ	143,867	312,000	04/27/2015	01/15/2034
842400-EV-1	SOUTHERN CAL EDISON CORPORATE				1FE	3,553,176	121.0100	3,993,208	3,300,000	3,515,580	0	(6,967)	0	0	5.750	5.191	AO	47,438	189,750	11/16/2010	04/01/2035
842400-EZ-2	SOUTHERN CAL EDISON CORPORATE				1FE	1,934,860	118.6800	2,373,660	2,000,000	1,947,507	0	1,482	0	0	5.550	5.779	JJ	51,183	111,000	12/01/2005	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON CORPORATE				1FE	185,120	117.9500	176,931	150,000	183,096	0	(1,225)	0	0	5.350	3.695	JJ	3,700	8,025	04/27/2015	07/15/2035
842400-FC-2	SOUTHERN CAL EDISON CORPORATE				1FE	17,115,694	119.9900	19,841,050	16,536,000	17,045,723	0	(16,672)	0	0	5.625	5.355	FA	387,563	930,150	04/27/2015	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORPORATE				1FE	12,139,603	119.3900	13,068,429	10,946,000	12,073,322	0	(25,157)	0	0	5.550	4.701	JJ	280,126	486,902	08/16/2016	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON CORPORATE				1FE	26,895,615	125.5700	27,606,037	21,985,000	26,388,744	0	(128,387)	0	0	5.950	4.455	FA	545,045	1,308,108	12/07/2015	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON CORPORATE	LS			1FE	16,747,805	128.1500	21,483,676	16,765,000	16,758,163	0	(200)	0	0	6.050	6.048	MS	298,650	1,007,023	04/01/2016	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON CORPORATE	LS			1FE	24,184,783	120.2700	28,438,669	23,645,000	24,176,660	0	(13,704)	0	0	5.500	5.320	MS	382,918	1,300,475	11/18/2015	03/15/2040
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE			2	1FE	22,502,404	106.5800	23,848,215	22,375,000	22,517,831	0	1,651	0	0	4.500	4.448	MS	335,625	920,250	08/31/2016	09/01/2040
842400-FT-5	SOUTHERN CAL EDISON CORPORATE			2	1FE	8,842,651	98.7500	8,591,267	8,700,000	8,832,987	0	(4,532)	0	0	3.900	3.799	JD	28,275	215,475	12/08/2016	12/01/2041
842400-FV-0	SOUTHERN CAL EDISON CORPORATE	LS		2	1FE	18,691,563	100.8000	19,089,527	18,939,000	18,706,528	0	5,054	0	0	4.050	4.128	MS	225,848	721,670	12/20/2016	03/15/2042
842400-FW-8	SOUTHERN CAL EDISON CORPORATE			2	1FE	15,640,219	98.3400	15,528,518	15,790,000	15,643,825	0	1,043	0	0	3.900	3.957	MS	181,322	400,335	12/08/2016	03/15/2043
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE	LS		2	1FE	22,363,968	110.2700	23,396,071	21,217,000	22,339,231	0	(15,576)	0	0	4.650	4.302	AO	246,648	858,669	12/19/2016	10/01/2043
842400-GE-7	SOUTHERN CAL EDISON CORPORATE			2	1FE	1,365,872	94.5900	1,418,850	1,500,000	1,368,498	0	2,447	0	0	3.600	4.130	FA	22,500	54,000	12/07/2015	02/01/2045
842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE				1FE	29,433,071	114.9600	32,790,175	28,522,000	29,404,014	0	(20,473)	0	0	5.125	4.895	MN	186,779	1,455,346	10/11/2016	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE			2	1FE	43,433,469	97.6800	43,478,300	44,511,000	43,461,360	0	25,029	0	0	3.750	3.893	MS	491,476	1,523,063	10/11/2016	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE			2	1FE	13,545,819	106.1100	13,815,131	13,020,000	13,532,206	0	(9,982)	0	0	4.450	4.202	MS	170,598	551,355	12/19/2016	03/15/2044
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE				2FE	23,276,883	107.8900	22,104,647	20,488,000	23,085,879	0	(54,589)	0	0	6.750	5.744	AO	288,113	1,382,940	12/07/2015	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE	LS			2FE	4,529,241	91.6200	4,475,539	4,885,000	4,540,180	0	5,570	0	0	5.250	5.776	MN	37,757	256,463	05/20/2015	11/08/2042
84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE				2FE	8,057,550	98.1700	8,835,534	9,000,000	8,066,927	0	8,826	0	0	5.875	6.695	AO	99,875	411,250	06/17/2016	04/23/2045
84314#-AB-7	Southern Illinois Power Cooper Series A			4	2	31,389,286	110.3100	34,626,213	31,389,286	31,389,286	0	0	0	0	5.750	5.750	JD	80,217	1,804,884	07/01/2010	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se			4	2	15,043,860	108.2300	16,281,343	15,043,860	15,043,860	0	0	0	0	5.500	5.499	MS	243,627	827,412	02/18/2011	03/15/2041
84345P-AB-8	SOUTHERN NAT GAS CO CORPORATE			2	2FE	5,100,000	105.6100	5,385,957	5,100,000	5,100,000	0	0	0	0	4.400	4.399	JD	9,973	224,400	10/06/2011	06/15/2021
844895-AW-2	SOUTHWEST GAS CORP CORPORATE			2	1FE	3,145,309	105.7500	3,315,360	3,135,000	3,144,501	0	(183)	0	0	4.875	4.854	AO	38,208	152,831	10/01/2013	10/01/2043
844895-AX-0	SOUTHWEST GAS CORP CORPORATE			2	1FE	1,507,776	89.7500	1,354,287	1,509,000	1,507,722	0	(53)	0	0	3.800	3.804	AO	14,654	0	10/04/2016	09/29/2046
845331-A@-6	SouthWest Water Company Senior Secured N			4	2FE	16,240,000	124.8200	20,270,748	16,240,000	16,240,000	0	0	0	0	6.840	6.539	MS	333,245	1,110,816	09/13/2010	09/13/2035
845437-BL-5	SOUTHWESTERN ELEC POWER CORPORATE				2FE	4,282,297	121.1500	4,128,860	3,408,000	4,271,133	0	(11,165)	0	0	6.200	4.440	MS	62,215	105,648	06/16/2016	03/15/2040
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE	LS		2	1FE	11,914,899	105.7300	12,539,839	11,860,000	11,905,122	0	(1,568)	0	0	4.500	4.469	FA	201,620	533,700	04/27/2015	08/15/2041
845743-BQ-5	SOUTHWESTERN PUB SVC NT CORPORATE			2	1FE	31,945,920	89.3700	28,598,081	32,000,000	31,945,513	0	(407)	0	0	3.400	3.409	FA	420,089	0	08/05/2016	08/15/2046
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No				2FE	16,213,364	103.4700	16,841,745	16,277,059	16,218,172	0	4,808	0	0	4.533	4.591	AO	170,113	708,895	04/01/2016	04/08/2024
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC CORPORATE				2FE	3,493,770	104.5400	3,658,974	3,500,000	3,498,571	0	741	0	0	6.200	6.224	AO	45,811	217,000	04/07/2008	04/15/2018
85171R-AA-2	SPRINGLEAF FINANCE CORP CORP				4FE	89,500	104.2800	104,280	100,000	97,573	0	2,311	0	0	6.900	9.611	JD	307	6,900	01/01/2013	12/15/2017
851783-AB-6	SPRINGS INDUSTRIES CORPORATE			2	4FE	1,030,000	103.5000	1,035,000	1,000,000	1,029,168	0	(832)	0	0	6.250	4.952	JD	5,208	0	12/01/2016	06/01/2021
852060-AG-7	SPRINT CAPITAL CORP COMPANY GUARNT				4FE	868,465	105.8800	853,353	806,000	834,610	0	(14,029)	0	0	6.900	5.259	MN	9,269	55,614	11/01/2013	05/01/2019
852212-AD-1	Square Butte Electric SRNT			4	2FE	6,604,290	110.8900	7,323,549	6,604,290	6,604,290	0	0	0	0	6.790	6.787	JJ	224,216	448,431	05/29/1998	01/01/2024
85375C-AX-9	STANDARD PAC CORP NEW CORPORATE				3FE	12,530,000	108.5000	11,935,000	11,000,000	11,532,144	0	(368,439)	0	0	8.375	4.685	MN	117,715	921,250	01/12/2015	05/15/2018
85375C-BB-6	STANDARD PAC CORP NEW CORPORATE	LS			3FE	2,576,250	116.5000	2,667,850	2,290,000	2,495,020	0	(43,823)	0	0	8.375	5.853	JJ	88,435	191,788	02/03/2015	01/15/2021
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE				1FE	11,857,724	109.1700	13,023,861	11,930,000	11,864,639	0	1,350	0	0	5.200	5.240	MS	206,787	620,360	10/19/2010	09/01/2040
855244-AD-1	STARBUCKS CORP CORPORATE	LS		2	1FE	30,385,438	106.4900	31,840,213	29,900,000	30,330,356	0	(60,800)	0	0	3.850	3.591	AO	287,788	1,151,150	09/29/2015	10/01/2023
855244-AG-4	STARBUCKS CORP CORPORATE	LS		2	1FE	3,406,089	100.4800	3,421,174	3,405,000	3,405,931	0	(168)	0	0	2.700	2.694	JD	4,086	91,935	12/07/2015	06/15/2022
85571N-AB-5	STARZ LLC & STARZ FINANCE CORP CORPORATE			2	3FE	1,654,125	101.2500	1,670,625	1,650,000	1,650,645	0	(1,043)	0	0	5.000	4.932	MS	24,292	82,500	06/10/2013	09/15/2019
857477-AG-8	STATE STREET CORP CORPORATE				1FE	13,172,987	107.4000	13,854,858	12,900,000	13,155,489	0	(31,691)	0	0	4.375	3.840	MS	178,719	500,938	06/02/2016	03/07/2021
857477-AK-9	STATE STREET CORP CORPORATE				1FE	316,797	99.7200	324,074	325,000	322,466	0	1,803	0	0	1.350	1.928	MN	561	4,388	10/09/2013	05/15/2018
857477-AM-5	STATE STREET CORP CORPORATE				1FE	11,990,480	104.1100	12,297,131	11,812,000	11,945,982	0	(17,067)	0	0	3.700	3.512	MN	49,774	437,044	04/10/2014	11/20/2023
857477-AS-2	STATE STREET CORP CORPORATE	LS			1FE	46,772,911	100.8700	46,965,073	46,560,000	46,721,277	0	(42,442)	0	0	2.550	2.449	FA	438,634	1,187,280	10/20/2015	08/18/2020
857477-AT-0	STATE STREET CORP CORPORATE				1FE	22,047,125	102.3800	22,292,330	21,775,000	22,016,025	0	(23,812)	0	0	3.550	3.400	FA	285,585	773,013	10/15/2015	08/18/2025
857477-AV-5	STATE STREET CORP CORPORATE				1FE	32,982,840	97.7100	32,245,619	33,000,000	32,984,586	0	1,746	0	0	1.950	1.961	MN	75,075	321,750	05/16/2016	05/19/2021
858586-H*-4	Stepan Co Series 2010-A Senior Note			4	2FE	11,713,813	106.4700	12,228,908	11,485,714	11,629,108	0	(22,606)	0	0	5.880	5.394	JD	56,280	675,360	08/19/2014	06/01/2022
858586-H@-2	Stepan Co Senior Note			4	2FE	22,500,000	104.1200	23,427,833	22,500,000	22,500,000	0	0	0	0	4.860	4.860	MN	182,250	1,093,500	11/01/2011	11/01/2023
859152-B@-8	Steris Corp Senior Notes, Series A-2				2	6,000,000	107.0500	6,423,088	6,000,000	6,000,000	0	0	0	0	6.830	6.330	FA	154,813	403,383	08/15/2008	08/15/2018
859152-E@-5	Steris Corp Senior Unsecured Note				2	8,750,000	97.4100	8,523,349	8,750,000	8,750,000	0	0	0	0	3.550	3.550	MN	40,554	310,625	05/15/2015	05/14/2027
861ESC-9Z-6	SMURFIT STONE CONTAINER CORP SENIOR NOTE				6FE	0	0.0000	10	1,000,000	0	0	0	0	0	0.000	0.000	JJ	0	0	07/01/2010	07/01/2012

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
862121-A#-7	STORE Capital Corp Senior Unsecured				2FE	15,640,000	99.0000	15,483,846	15,640,000	15,640,000	0	0	0	0	4.730	4.730	MN	82,197	417,149	04/28/2016	04/28/2026
862121-A*-1	STORE Capital Corp Senior Unsecured				2FE	5,600,000	102.3300	5,730,618	5,600,000	5,600,000	0	0	0	0	4.950	4.950	MN	30,800	278,740	11/19/2015	11/21/2022
862121-A@-9	STORE Capital Corp Senior Unsecured				2FE	1,200,000	102.8900	1,234,722	1,200,000	1,200,000	0	0	0	0	5.240	5.240	MN	6,987	63,229	11/19/2015	11/21/2024
862748-AB-2	Strategic Materials Holding Co Senior Se			4	4	5,484,032	94.8900	5,203,868	5,484,032	5,484,032	0	0	0	0	5.460	5.459	MJSD	34,354	284,351	12/22/2015	12/22/2020
862748-AC-0	Strategic Materials Holding Co Senior Se			4	4	2,159,859	89.2000	1,926,526	2,159,859	2,159,859	0	0	0	0	4.990	5.078	MON	21,964	63,646	12/08/2016	12/22/2020
86311L-AA-4	STRATS_05-P2 CORP			4	5	303,093	103.9400	311,832	300,000	302,154	0	(783)	0	0	2.550	(0.269)	MON	340	4,186	10/20/2015	08/15/2019
863667-AB-7	STRYKER CORP CORPORATE				1FE	3,004,770	105.8400	3,175,350	3,000,000	3,001,641	0	(510)	0	0	4.375	4.355	JJ	60,521	131,250	01/22/2010	01/15/2020
863667-AE-1	STRYKER CORP CORPORATE			2	1FE	12,912,667	93.4900	12,130,716	12,975,000	12,916,383	0	1,094	0	0	4.100	4.127	AO	132,994	531,975	04/27/2015	04/01/2043
863667-AG-6	STRYKER CORP CORPORATE			2	1FE	6,271,713	97.4800	6,141,240	6,300,000	6,272,836	0	499	0	0	4.375	4.402	MN	35,219	275,625	04/28/2014	05/15/2044
864486-AG-0	Suburban Propane Partners, LP CORPORATE			2	3FE	3,228,750	103.5000	3,105,000	3,000,000	3,095,314	0	(39,935)	0	0	7.375	5.702	FA	92,188	221,250	08/08/2013	08/01/2021
864486-AH-8	Suburban Propane Partners, LP CORPORATE			2	3FE	5,388,281	101.2500	5,290,313	5,225,000	5,356,054	0	(20,652)	0	0	5.500	4.965	JD	23,948	287,375	06/02/2015	06/01/2024
866762-AK-3	SUN INC. DEBENTURES				2FE	9,910,900	117.0400	11,704,000	10,000,000	9,949,763	0	4,059	0	0	9.000	9.087	MN	150,000	900,000	10/25/1994	11/01/2024
86680W-AA-3	SUN MERGER SUB INC CORPORATE			2	2FE	463,031	101.1200	454,051	449,000	451,625	0	(4,490)	0	0	5.250	3.518	FA	9,822	23,573	11/18/2014	08/01/2018
86680W-AB-1	SUN MERGER SUB INC CORPORATE			2	2FE	800,000	104.2500	834,000	800,000	800,000	0	0	0	0	5.875	5.875	FA	19,583	47,000	07/19/2013	08/01/2021
86708*-AA-2	Sunbelt Chlor Alkali Partnersh Gtd Secd			4	3	1,190,469	104.3000	1,238,506	1,187,500	1,188,405	0	(477)	0	0	7.230	7.144	JD	2,146	85,856	09/22/2010	12/22/2017
86708*-AB-0	Sunbelt Chlor Alkali Partnersh Gtd Secd			4	3	1,190,469	104.3000	1,238,506	1,187,500	1,188,405	0	(477)	0	0	7.230	7.144	JD	2,146	85,856	09/22/2010	12/22/2017
86765B-AC-7	SUNOCO LOGISTICS PARTNERS OPER CORPORATE	LS		2	2FE	1,864,582	96.5700	1,714,045	1,775,000	1,862,186	0	(1,416)	0	0	5.350	5.020	MN	12,134	94,963	04/27/2015	05/15/2045
867914-BF-9	SUNTRUST BANKS INC CORPORATE			2	2FE	524,554	100.8900	529,652	525,000	524,823	0	89	0	0	2.350	2.368	MN	2,056	12,338	10/22/2013	11/01/2018
87088*-AK-8	Swiss Colony Senior Note			4	2	743,357	103.3900	710,814	687,500	710,084	0	(12,672)	0	0	6.650	2.808	FMAN	6,096	45,719	03/01/2014	11/13/2017
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE				1FE	633,692	97.6600	586,911	601,000	632,553	0	(692)	0	0	4.250	3.925	JD	1,774	25,543	04/27/2015	12/06/2042
87161C-AG-0	SYNOVUS FINL CORP 144A				3FE	339,055	100.6700	503,370	500,000	487,306	0	25,571	0	0	5.125	9.784	JD	1,139	25,625	08/29/2005	06/15/2017
87165B-AC-7	SYNCHRONY FINANCIAL CORPORATE	LS		2	2FE	3,420,978	102.5600	3,487,210	3,400,000	3,417,747	0	(3,231)	0	0	3.750	3.622	FA	48,167	63,750	02/16/2016	08/15/2021
871829-AQ-0	SYSCO CORP CORPORATE				1FE	17,644,447	98.2200	17,468,605	17,785,000	17,703,616	0	13,658	0	0	2.600	2.691	JD	24,405	462,410	06/20/2012	06/12/2022
871829-AY-3	SYSCO CORP CORPORATE			2	2FE	1,131,092	106.0700	1,150,874	1,085,000	1,130,269	0	(768)	0	0	4.850	4.585	AO	13,156	53,061	12/07/2015	10/01/2045
871829-AZ-0	SYSCO CORP CORPORATE	LS		2	2FE	1,140,089	101.2100	1,138,570	1,125,000	1,138,651	0	(1,347)	0	0	3.750	3.583	AO	10,547	42,539	12/07/2015	10/01/2025
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES				1FE	5,558,838	134.2300	6,709,998	4,999,000	5,350,517	0	(27,065)	0	0	7.875	6.825	FA	148,720	393,671	09/07/2006	02/15/2026
87243Q-AB-2	TENET HLTHCR CORP CORPORATE				3FE	7,828,150	104.7500	7,627,895	7,282,000	7,644,833	0	(87,027)	0	0	6.000	4.538	AO	109,230	436,920	10/30/2014	10/01/2020
872540-AP-4	T J X COMPANIES INC NEW CORPORATE			2	1FE	14,012,518	97.8000	13,716,169	14,025,000	14,016,565	0	1,177	0	0	2.500	2.510	MN	44,802	350,625	04/29/2013	05/15/2023
872649-BH-0	TRW INC DEBENTURES				2FE	5,649,112	132.7400	7,698,920	5,800,000	5,695,359	0	4,763	0	0	7.750	7.980	JD	37,458	449,500	12/14/1999	06/01/2029
87265C-AU-4	T R W INC SENIOR NOTES				2FE	15,021,013	121.3400	15,774,460	13,000,000	13,692,838	0	(131,993)	0	0	9.375	7.878	AO	257,292	1,218,750	09/02/1999	04/15/2021
87278*-AC-6	TPF Equity Operating P LP Senior Note				1	54,792,611	96.1900	52,745,172	54,836,265	54,797,063	0	4,452	0	0	3.060	3.074	MON	130,510	1,668,838	04/01/2016	11/03/2022
87278*-AD-4	TPF Equity Operating P LP Senior Note				1	79,314,000	96.0900	76,215,757	79,314,000	79,314,000	0	0	0	0	3.640	3.640	MON	96,234	2,887,029	11/19/2015	11/19/2025
87315#-AA-1	TX Solar I LLC Senior Note			4	3	13,038,982	109.9100	14,331,490	13,038,982	13,038,982	0	0	0	0	7.250	7.313	MJSD	2,626	945,326	05/28/2010	06/30/2035
87408#-AA-9	TAL Intl Container Corp Senior Note			4	2	2,302,778	101.9300	2,330,208	2,286,157	2,292,294	0	(10,484)	0	0	6.800	6.156	MON	4,750	149,406	04/01/2016	05/22/2017
87408#-AB-7	TAL Intl Container Corp Senior Note			4	2	27,075,000	106.8900	28,941,371	27,075,000	27,075,000	0	0	0	0	5.410	5.409	AO	248,195	1,464,758	04/12/2012	04/30/2024
875127-AV-4	Tampa Electric CORPORATE				2FE	11,709,045	126.8700	14,114,243	11,125,000	11,614,856	0	(12,910)	0	0	6.550	6.157	MN	93,110	728,688	10/18/2007	05/15/2036
875127-BA-9	Tampa Electric CORPORATE			2	2FE	7,948,003	96.5900	7,697,960	7,970,000	7,949,834	0	439	0	0	4.100	4.116	JD	14,523	326,770	05/31/2012	06/15/2042
875127-BC-5	Tampa Electric CORPORATE			2	1FE	9,894,100	100.0400	10,003,590	10,000,000	9,896,883	0	1,903	0	0	4.350	4.415	MN	55,583	435,000	06/10/2015	05/15/2044
875127-BD-3	Tampa Electric CORPORATE			2	1FE	8,641,154	98.0100	8,693,203	8,870,000	8,646,950	0	4,056	0	0	4.200	4.355	MN	47,602	372,540	06/09/2015	05/15/2045
87612E-AF-3	TARGET CORP DEBENTURES				1FE	4,503,412	130.8500	5,737,685	4,385,000	4,471,348	0	(3,716)	0	0	7.000	6.778	JJ	141,538	306,950	11/07/2005	07/15/2031
87612E-AK-2	TARGET CORP DEBENTURES				1FE	31,934,023	128.0400	39,091,070	30,530,000	31,600,442	0	(40,669)	0	0	6.350	6.000	MN	323,109	1,938,655	10/17/2006	11/01/2032
87612E-AR-7	TARGET CORP CORPORATE				1FE	13,380,437	132.9000	16,233,369	12,215,000	13,297,882	0	(28,316)	0	0	6.500	5.740	AO	167,617	793,975	01/20/2016	10/15/2037
87612E-AU-0	TARGET CORP CORPORATE				1FE	19,538,121	139.9500	23,050,094	16,470,000	19,154,796	0	(66,535)	0	0	7.000	5.657	JJ	531,615	1,152,900	07/19/2010	01/15/2038
87612E-AZ-9	TARGET CORP CORPORATE				1FE	1,549,740	101.8700	1,528,005	1,500,000	1,542,938	0	(6,802)	0	0	2.900	2.295	JJ	20,058	21,750	02/18/2016	01/15/2022
87612E-BA-3	TARGET CORP CORPORATE				1FE	11,722,059	99.8000	11,333,629	11,356,000	11,704,806	0	(6,768)	0	0	4.000	3.810	JJ	227,120	379,240	03/23/2016	07/01/2042
87612E-BB-1	TARGET CORP CORPORATE				1FE	814,334	101.4100	811,296	800,000	810,126	0	(3,950)	0	0	2.300	1.777	JD	256	18,400	12/07/2015	06/26/2019
87612E-BF-2	TARGET CORP CORPORATE	LS			1FE	6,567,647	92.9200	6,448,710	6,940,000	6,567,796	0	149	0	0	3.625	3.931	AO	53,110	0	12/08/2016	04/15/2046
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	4FE	8,091,900	101.0000	8,362,800	8,280,000	8,121,896	0	17,148	0	0	5.625	5.955	MS	155,250	465,750	06/02/2015	03/01/2024
87724L-AA-3	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	4FE	2,040,000	101.5000	2,030,000	2,000,000	2,039,507	0	(493)	0	0	5.875	5.481	AO	24,806	0	11/29/2016	04/15/2023
87875U-AH-5	TECO FINANCE INC CORPORATE				2FE	438,997	103.8100	461,946	445,000	444,255	0	780	0	0	6.572	6.767	MN	4,874	29,245	05/13/2008	11/01/2017
878788-AB-0	Tect Hypervelocity Inc Senior Secured			4	4	22,257,858	95.0300	21,150,677	22,257,858	22,257,858	0	0	0	0	5.170	5.380	FMAN	95,833	1,098,811	05/29/2015	05/29/2020
878788-AC-8	Tect Hypervelocity Inc Senior Secured			4	4	9,515,924	95.0300	9,042,570	9,515,924	9,515,924	0	0	0	0	5.170	5.477	MON	40,972	376,629	05/26/2016	05/29/2020
879360-A#-2	Teledyne Technologies Inc Series C Senio				2	3,500,000	108.0000	3,779,974	3,500,000	3,500,000	0	0	0	0	5.300	5.300	MS	54,619	185,500	09/15/2010	09/15/2020
879369-AE-6	Teleflex Inc CORPORATE			2	3FE	5,175,000	99.0000	4,950,000	5,000,000	5,170,277	0	(4,723)	0	0	4.875	4.333	JD	20,313	132,031	09/27/2016	06/01/2026
88031*-AA-6	Tenaska Pennsylvania Partners Floating B			4	3Z	34,481,143	94.8000	32,687,812	34,481,143	34,481,143	0	0	0	0	4.020	4.091	MJSD	3,850	643,101	12/22/2016	06/30/2024
88031N-AA-5	TENASKA ALABAMA PARTNERS LP CORPORATE			4	3FE	160,687	102.5600	215,899	210,506	187,791	0	4,115	0	0	7.000	11.445	MJSD	41	14,735	06/29/2005	06/30/2021
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND			4	2FE	8,446,514	109.1000	9,214,894	8,446,514	8,446,514	0	0	0	0	6.119	6.164	MJSD	1,436	516,842	04/29/2004	03/30/2024

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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	
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
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A			4	2FE	3,514,252	104.7300	3,680,336	3,514,252	3,514,252	0	0	0	0	6.125	6.171	MJSD	598	215,248	10/09/2003	03/30/2023
88033G-BP-4	TENET HEALTHCARE CORP CORP				3FE	3,432,063	105.5000	3,349,625	3,175,000	3,296,917	0	(62,933)	0	0	6.250	4.052	MN	33,073	198,438	11/18/2014	11/01/2018
880345-B#-9	Tennant Company Senior Note			4	2	1,450,000	103.9200	1,506,767	1,450,000	1,450,000	0	0	0	0	4.100	4.120	MJSD	495	59,450	06/28/2011	06/28/2021
880345-B@-1	Tennant Company Senior Notes			4	2	2,800,000	101.5100	2,842,212	2,800,000	2,800,000	0	0	0	0	4.000	4.018	MJSD	7,156	112,000	03/08/2011	03/08/2018
880394-AB-7	PACTIV CORP DEBENTURES				5FE	14,683,506	106.0000	14,839,999	14,000,000	14,386,762	0	(29,933)	0	0	7.950	7.516	JD	49,467	1,113,000	09/25/2000	12/15/2025
880394-AD-3	PACTIV CORP DEBENTURES	LS			5FE	1,565,046	102.0000	1,836,000	1,800,000	1,787,357	0	25,137	0	0	8.125	9.700	JD	6,500	146,250	04/20/2000	06/15/2017
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES				2FE	10,587,350	115.7200	12,064,228	10,425,000	10,535,727	0	(7,437)	0	0	7.000	6.851	MS	214,871	729,750	10/16/2007	03/15/2027
880451-AU-3	TENNESSEE GAS PIPELINE CO TENNESSEE GAS				2FE	6,449,379	121.0200	6,898,254	5,700,000	6,340,537	0	(14,785)	0	0	7.625	6.609	AO	108,656	434,625	06/04/2007	04/01/2037
880451-AV-1	TENNESSEE GAS PIPELINE CO 7.0000 10/15/				2FE	6,943,300	116.6400	8,164,940	7,000,000	6,957,461	0	2,195	0	0	7.000	7.075	AO	103,444	490,000	04/30/2008	10/15/2028
880779-AX-1	TEREX CORP CORPORATE			2	3FE	82,680	102.0000	79,560	78,000	79,225	0	(1,474)	0	0	6.500	5.178	AO	1,268	5,070	01/01/2013	04/01/2020
880779-AY-9	TEREX CORP CORPORATE			2	4FE	10,036,250	102.2500	9,969,375	9,750,000	9,858,070	0	(39,257)	0	0	6.000	5.365	MN	74,750	585,000	06/25/2013	05/15/2021
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	LS			2FE	26,747,525	112.1000	27,632,896	24,650,000	26,545,765	0	(70,232)	0	0	6.150	5.439	FA	631,656	1,515,975	01/01/2013	02/01/2036
881685-AN-1	CHEVRONTEXACO CORP DEBENTURES				1FE	2,227,880	120.9700	2,419,480	2,000,000	2,060,801	0	(15,965)	0	0	9.750	8.635	MS	57,417	195,000	10/04/1994	03/15/2020
881685-AV-3	CHEVRONTEXACO CORP DEBENTURES				1FE	8,609,566	126.6700	10,260,270	8,100,000	8,301,551	0	(34,461)	0	0	8.875	8.217	MS	239,625	718,875	07/21/2004	09/01/2021
882508-AW-4	Texas Instruments Inc CORPORATE			2	1FE	1,363,826	96.2500	1,337,889	1,390,000	1,366,697	0	2,871	0	0	2.250	2.538	MN	5,213	31,275	02/18/2016	05/01/2023
882508-AZ-7	Texas Instruments Inc CORPORATE			2	1FE	786,608	99.0100	792,056	800,000	789,736	0	2,937	0	0	1.750	2.151	MN	2,333	14,000	12/07/2015	05/01/2020
883203-BS-9	TEXTRON INC CORPORATE			2	2FE	505,039	111.3000	478,608	430,000	472,384	0	(8,601)	0	0	5.950	3.547	MS	7,107	25,585	01/01/2013	09/21/2021
883556-AT-9	THERMO FISHER SCIENTIFIC CORPORATE				2FE	7,410,140	106.6400	7,891,212	7,400,000	7,403,474	0	(1,064)	0	0	4.700	4.683	MN	57,967	347,800	04/20/2010	05/01/2020
883556-AX-0	THERMO FISHER SCIENTIFIC CORPORATE				2FE	14,552,500	106.8000	15,566,829	14,575,000	14,563,663	0	2,242	0	0	4.500	4.519	MS	218,625	655,875	02/15/2011	03/01/2021
883556-BE-1	THERMO FISHER SCIENTIFIC CORPORATE				2FE	523,929	100.7600	528,991	525,000	524,550	0	206	0	0	2.400	2.442	FA	5,250	12,600	12/04/2013	02/01/2019
88579E-AC-9	3M COMPANY CORPORATE				1FE	9,602,838	126.0500	10,083,839	8,000,000	9,535,760	0	(24,015)	0	0	5.700	4.266	MS	134,267	290,700	12/07/2016	03/15/2037
88579Y-AF-8	3M CO CORPORATE				1FE	2,797,770	97.8700	2,936,070	3,000,000	2,869,268	0	21,708	0	0	2.000	2.864	JD	833	60,000	07/31/2013	06/26/2022
88579Y-AH-4	3M CO CORPORATE				1FE	1,358,015	99.4500	1,267,962	1,275,000	1,354,707	0	(1,702)	0	0	3.875	3.518	JD	2,196	49,406	01/05/2015	06/15/2044
88579Y-AW-1	3M CO CORPORATE	LS		2	1FE	3,918,597	89.2400	3,667,846	4,110,000	3,919,520	0	923	0	0	3.125	3.373	MS	36,391	0	09/14/2016	09/19/2046
886438-AF-3	Tidewater Inc. Series F Senior Note				5	13,691,043	66.6200	13,691,043	20,550,000	13,691,043	0	(67,663)	7,077,171	0	4.330	3.956	JD	0	889,815	08/19/2014	12/30/2019
886438-AK-2	Tidewater Inc. Senior Note				5	15,509,853	66.6200	15,509,853	23,280,000	15,509,853	0	0	7,770,147	0	4.060	4.060	MJSD	0	945,168	08/15/2011	03/31/2019
886438-AL-0	Tidewater Inc. Senior Note				5	11,925,531	66.6200	11,925,531	17,900,000	11,925,531	0	0	5,974,469	0	4.640	4.640	MJSD	0	830,560	08/15/2011	06/30/2021
886547-D#-2	Tiffany & Co. Senior Note			4	2FE	30,236,210	94.1600	28,799,124	30,586,318	30,248,565	0	12,355	0	0	4.400	4.503	JJ	583,179	1,223,607	04/01/2016	07/25/2042
887315-AM-1	TIME WARNER COS INC DEBENTURES				2FE	6,035,718	128.2400	6,790,562	5,295,000	5,645,411	0	(43,685)	0	0	9.150	7.762	FA	201,872	484,493	01/09/2003	02/01/2023
887315-BJ-7	TIME WARNER COS INC DEBENTURES				2FE	11,437,922	104.4800	12,215,119	11,691,000	11,670,615	0	21,958	0	0	7.250	7.460	AO	178,937	847,598	10/06/1997	10/15/2017
887317-AE-5	TIME WARNER INC CORPORATE				2FE	4,471,553	115.4300	4,905,941	4,250,000	4,449,303	0	(3,993)	0	0	6.200	5.828	MS	77,586	263,500	06/29/2010	03/15/2040
887317-AH-8	TIME WARNER INC CORPORATE				2FE	19,171,435	114.1500	19,839,809	17,380,000	19,035,993	0	(36,502)	0	0	6.100	5.370	JJ	488,861	1,060,180	04/27/2015	07/15/2040
887317-AL-9	TIME WARNER INC CORPORATE				2FE	2,949,864	116.6800	2,852,780	2,445,000	2,929,340	0	(10,770)	0	0	6.250	4.836	MS	39,052	152,813	04/27/2015	03/29/2041
887317-AM-7	TIME WARNER INC CORPORATE				2FE	5,672,153	106.2100	5,496,161	5,175,000	5,635,254	0	(9,863)	0	0	5.375	4.755	AO	58,722	278,156	01/01/2013	10/15/2041
887317-AN-5	TIME WARNER INC CORPORATE				2FE	2,884,742	103.8200	2,958,921	2,850,000	2,872,919	0	(4,058)	0	0	4.000	3.823	JJ	52,567	114,000	12/18/2013	01/15/2022
887317-AP-0	TIME WARNER INC CORPORATE				2FE	5,391,631	100.0400	5,451,973	5,450,000	5,395,860	0	1,040	0	0	4.900	4.969	JD	11,869	267,050	06/08/2012	06/15/2042
887317-AS-4	TIME WARNER INC CORPORATE				2FE	9,071,739	106.3200	9,622,277	9,050,000	9,070,517	0	(343)	0	0	5.350	5.334	JD	21,519	484,175	12/18/2013	12/15/2043
887317-AU-9	TIME WARNER INC CORPORATE			2	2FE	469,786	95.6200	478,073	500,000	470,296	0	494	0	0	4.650	5.052	JD	1,938	23,250	12/07/2015	06/01/2044
88731E-AF-7	TIME WARNER ENT DEBENTURES				2FE	37,626,318	124.6200	43,307,188	34,750,000	35,989,625	0	(159,343)	0	0	8.375	7.621	MS	856,925	2,910,313	09/25/2000	03/15/2023
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES				2FE	11,834,323	131.0200	14,215,789	10,850,000	11,549,309	0	(26,682)	0	0	8.375	7.627	JJ	419,006	908,688	09/25/2000	07/15/2033
88732J-AN-8	TIME WARNER CABLE INC CORPORATE				2FE	5,507,294	123.0100	5,806,270	4,720,000	5,457,641	0	(16,527)	0	0	7.300	5.997	JJ	172,280	344,560	04/27/2015	07/01/2038
88732J-AU-2	TIME WARNER CABLE INC CORPORATE	LS			2FE	2,966,028	116.2600	3,022,711	2,600,000	2,928,300	0	(7,046)	0	0	6.750	5.742	JD	7,800	175,500	10/14/2010	06/15/2039
88732J-AX-6	TIME WARNER CABLE INC CORPORATE	LS		2	2FE	1,515,359	103.3800	1,488,732	1,440,000	1,503,896	0	(11,463)	0	0	4.125	2.903	FA	22,440	29,700	04/01/2016	02/15/2021
889175-BD-6	TOLEDO EDISON CO CORPORATE				2FE	9,985,000	118.0200	11,802,460	10,000,000	9,986,467	0	305	0	0	6.150	6.161	MN	78,583	615,000	11/13/2006	05/15/2037
89147L-N@-5	Tortoise Energy Infra Corp. Senior Unsec				1FE	15,500,000	97.7900	15,157,115	15,500,000	15,500,000	0	0	0	0	3.200	3.200	JD	23,422	496,000	04/09/2015	06/16/2025
891490-AR-5	TOSCO CORP DEBENTURES	LS			2FE	6,377,945	127.8700	7,672,044	6,000,000	6,241,393	0	(16,000)	0	0	7.800	7.228	JJ	234,000	468,000	07/21/2004	01/01/2027
891490-AT-1	TOSCO CORP NOTES				2FE	12,830,700	137.0100	13,701,330	10,000,000	11,916,170	0	(93,932)	0	0	8.125	5.994	FA	306,944	812,500	02/27/2003	02/15/2030
89236T-AY-1	TOYOTA MOTOR CREDIT CORP CORPORATE				1FE	605,874	100.5400	603,240	600,000	603,728	0	(2,011)	0	0	2.000	1.650	AO	2,233	12,000	12/07/2015	10/24/2018
89236T-CU-7	TOYOTA MOTOR CREDIT CORP CORPORATE	LS			1FE	24,997,000	99.6200	24,903,999	25,000,000	24,997,675	0	675	0	0	1.700	1.704	FA	155,833	212,500	02/16/2016	02/19/2019
89236T-CV-5	TOYOTA MOTOR CREDIT CORP CORP FLOATER	LS			1FE	35,000,000	101.1700	35,408,100	35,000,000	35,000,000	0	0	0	0	1.731	1.439	FMAN	72,180	404,284	02/16/2016	02/19/2019
893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE				2FE	8,965,635	119.2200	10,133,445	8,500,000	8,805,020	0	(21,269)	0	0	7.250	6.745	JD	51,354	616,250	04/30/2008	12/01/2026
893570-BY-6	TRANSCONT GAS PIPE CORP CORPORATE	LS			2FE	6,478,500	104.9600	7,347,060	7,000,000	6,897,523	0	64,404	0	0	6.050	7.123	JD	18,822	423,500	09/26/2008	06/15/2018
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2FE	1,329,975	100.3600	1,294,712	1,290,000	1,328,689	0	(794)	0	0	5.400	5.180	FA	26,316	69,660	04/27/2015	08/15/2041
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTES				1FE	5,286,900	131.3400	6,566,870	5,000,000	5,166,034	0	(12,233)	0	0	7.750	7.250	AO	81,806	387,500	01/09/2001	04/15/2026
89417E-AC-3	TRAVELERS COS INC/THE CORPORATE				1FE	2,996,100	104.1800	2,604,375	2,500,000	2,587,178	0	(89,466)	0	0	5.750	2.045	JD	6,389	143,750	03/28/2012	12/15/2017
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE				1FE	28,774,681	128.5000	30,399,742	23,657,000	28,318,762	0	(132,244)	0	0	6.250	4.730	JD	65,714	1,478,563	01/26/2016	06/15/2037
89417E-AE-9	TRAVELERS COS INC/THE CORPORATE				1FE	11,216,400	105.4900	10,549,300	10,000,000	10,254,327	0	(177,450)	0	0	5.800	3.875	MN	74,111	580,000	01/13/2011	05/15/2018

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
89417E-AF-6	TRAVELERS COS INC/THE CORPORATE				1FE	15,271,719	108.7800	14,165,852	13,022,000	13,721,806	0	(272,421)	0	0	5.900	3.561	JD	61,891	768,298	10/06/2010	06/02/2019
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE				1FE	56,883,028	117.3500	62,269,012	53,064,000	56,736,653	0	(83,378)	0	0	5.350	4.846	MN	473,154	2,838,924	04/01/2016	11/01/2040
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE				1FE	18,560,512	108.1200	19,140,979	17,703,000	18,528,942	0	(17,209)	0	0	4.600	4.296	FA	339,307	797,180	04/01/2016	08/01/2043
89417E-AK-5	TRAVELERS COS INC/THE CORPORATE			2	1FE	15,029,293	103.5900	14,896,645	14,381,000	15,020,053	0	(9,229)	0	0	4.300	4.032	FA	216,434	409,489	08/08/2016	08/25/2045
89417E-AL-3	TRAVELERS COS INC/THE CORPORATE	LS		2	1FE	26,895,546	94.3600	25,062,122	26,560,000	26,891,816	0	(3,730)	0	0	3.750	3.679	MN	127,267	509,067	06/14/2016	05/15/2046
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE				1FE	19,617,844	127.0700	20,076,902	15,800,000	19,089,202	0	(135,005)	0	0	6.375	4.545	MS	296,579	1,007,250	10/01/2013	03/15/2033
89472#-AF-5	Trek Bicycle Corporation Series D Senior			4	3Z	4,000,000	105.1800	4,207,403	4,000,000	4,000,000	0	0	0	0	5.240	5.274	MJSD	582	209,600	09/30/2010	09/30/2021
89472#-AH-1	Trek Bicycle Corporation Senior Secured			4	3Z	12,250,000	103.7500	12,709,764	12,250,000	12,250,000	0	0	0	0	4.830	4.859	FMAN	98,613	591,675	04/02/2013	05/01/2027
89472#-AJ-7	Trek Bicycle Corporation Senior Secured			4	3Z	5,950,000	110.0100	6,545,565	5,950,000	5,950,000	0	0	0	0	5.810	5.852	FMAN	57,616	345,695	12/31/2013	11/01/2028
89566E-A#-5	Tri-State Gen & Trans Assoc Senior Secur			4	1FE	11,921,000	95.2300	11,352,113	11,921,000	11,921,000	0	0	0	0	3.900	3.900	AO	116,230	464,919	10/31/2014	10/03/2033
89837#-AB-4	Estate Bernice P Bishop Senior Note			4	1Z	4,714,286	117.9500	5,560,542	4,714,286	4,714,286	0	0	0	0	6.800	6.799	MS	106,857	320,571	03/01/2002	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note			4	1Z	20,000,000	109.9600	21,991,036	20,000,000	20,000,000	0	0	0	0	4.880	4.879	JD	56,933	976,000	06/10/2003	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note			4	1Z	14,500,000	109.3200	15,851,930	14,500,000	14,500,000	0	0	0	0	4.930	4.929	AO	152,898	714,850	04/14/2004	04/14/2029
89837#-AH-1	Estate Bernice P Bishop Senior Note			4	1Z	19,690,000	103.9700	20,472,557	19,690,000	19,690,000	0	0	0	0	3.850	3.868	JAJO	151,613	758,065	01/19/2012	01/19/2037
89837L-AA-3	PRINCETON UNIVERSITY CORPORATE				1FE	16,740,044	106.5300	17,364,716	16,300,000	16,420,214	0	(52,426)	0	0	4.950	4.584	MS	268,950	806,850	02/08/2010	03/01/2019
89840*-AA-5	Tunnel Hill Partners, LP Revolver B			4	4	1,510,865	97.0600	1,466,367	1,510,865	1,510,865	0	0	0	0	3.870	4.465	MON	7,705	21,805	11/14/2016	06/03/2021
89840*-AB-3	Tunnel Hill Partners, LP Term Loan A			4	4	12,065,625	95.9800	11,580,064	12,065,625	12,065,625	0	0	0	0	4.640	4.716	FMAN	96,913	245,347	06/03/2016	06/03/2021
898813-AM-2	TUCSON ELEC PWR CO CORPORATE			2	2FE	5,748,861	103.1300	5,904,422	5,725,000	5,748,984	0	(310)	0	0	5.000	4.970	MS	84,285	256,250	04/01/2016	03/15/2044
90131H-AB-1	21ST CENTURY FOX AMERICA				2FE	2,735,409	107.6800	2,435,719	2,262,000	2,720,053	0	(9,232)	0	0	5.400	4.140	AO	30,537	122,148	04/27/2015	10/01/2043
90131H-AS-4	21ST CENTURY FOX AMERICA CORPORATE				2FE	13,689,600	130.1100	13,010,710	10,000,000	12,980,122	0	(413,664)	0	0	8.875	3.565	AO	160,243	887,500	04/06/2015	04/26/2023
90131H-AU-9	21ST CENTURY FOX AMERICA CORPORATE				2FE	7,141,074	120.6000	6,693,245	5,550,000	6,869,079	0	(158,991)	0	0	7.750	3.879	FA	179,219	430,125	04/06/2015	02/01/2024
90131H-AV-7	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	2,824,212	132.5500	2,651,086	2,000,000	2,692,754	0	(76,951)	0	0	9.500	4.110	JJ	87,611	190,000	04/06/2015	07/15/2024
90131H-AX-3	21ST CENTURY FOX AMERICA				2FE	5,306,320	128.8700	5,154,704	4,000,000	5,126,366	0	(105,030)	0	0	7.700	3.899	AO	52,189	308,000	04/06/2015	10/30/2025
90131H-AY-1	21ST CENTURY FOX AMERICA CORPORATE	LS			2FE	6,633,060	126.0200	6,427,275	5,100,000	6,444,355	0	(110,070)	0	0	7.430	4.119	AO	94,733	378,930	04/06/2015	10/01/2026
90131H-AZ-8	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	1,475,372	122.9600	1,411,595	1,148,000	1,441,204	0	(19,925)	0	0	7.125	4.248	AO	18,858	81,795	04/06/2015	04/08/2028
90131H-BA-2	21ST CENTURY FOX AMERICA CORP				2FE	4,370,331	125.6400	4,224,182	3,362,000	4,266,084	0	(60,898)	0	0	7.300	4.279	AO	41,586	245,426	04/06/2015	04/30/2028
90131H-BC-8	21ST CENTURY FOX AMERICA CORP				2FE	6,793,745	128.1900	6,409,530	5,000,000	6,617,543	0	(103,103)	0	0	7.625	4.154	MN	32,830	381,250	04/06/2015	11/30/2028
90131H-BF-1	21ST CENTURY FOX AMERICA CORPORATE				2FE	7,936,224	117.4800	7,280,699	6,197,500	7,833,429	0	(60,632)	0	0	6.200	4.107	JD	17,078	384,245	04/27/2015	12/15/2034
90131H-BG-9	21ST CENTURY FOX AMERICA CORP FOREIGN	LS			2FE	8,092,117	119.4600	7,323,192	6,130,000	7,984,018	0	(63,733)	0	0	6.400	4.091	JD	17,436	392,320	04/27/2015	12/15/2035
90131H-BJ-3	21ST CENTURY FOX AMERICA CORPORATE				2FE	7,426,881	134.9700	6,613,579	4,900,000	7,298,930	0	(74,647)	0	0	8.150	4.414	AO	82,089	399,350	04/06/2015	10/17/2036
90131H-BL-8	21ST CENTURY FOX AMERICA CORPORATE				2FE	14,839,405	123.0600	13,616,091	11,065,000	14,660,388	0	(104,987)	0	0	6.650	4.280	MN	94,022	735,823	04/27/2015	11/15/2037
90131H-BP-9	21ST CENTURY FOX AMERICA CORP				2FE	1,391,165	125.5800	1,255,752	1,000,000	1,374,669	0	(9,654)	0	0	6.900	4.294	FA	26,067	69,000	04/06/2015	08/15/2039
90131H-BQ-7	21ST CENTURY FOX AMERICA CORP				2FE	11,761,560	118.2800	10,644,912	9,000,000	11,654,398	0	(62,696)	0	0	6.150	4.194	FA	209,100	553,500	04/06/2015	02/15/2041
90131H-BR-5	21ST CENTURY FOX AMERICA COMPANY GUARNT				2FE	20,045,274	138.6700	18,063,662	13,026,000	19,851,854	0	(113,471)	0	0	7.750	4.494	JD	84,126	1,009,515	04/06/2015	12/01/2045
90131H-BS-3	21ST CENTURY FOX AMERICA COMPANY GUARNT				2FE	46,000,837	122.3100	40,449,636	33,072,000	45,987,441	0	(8,669)	0	0	7.900	5.661	JD	217,724	2,612,688	04/06/2015	12/01/2095
902494-AY-9	TYSON FOODS CORPORATE			2	2FE	524,416	103.6900	518,438	500,000	523,974	0	(422)	0	0	5.150	4.831	FA	9,728	25,750	12/07/2015	08/15/2044
902691-B*-4	UGI Utilities, Inc. Senior Unsecured Not				1Z	15,000,000	95.1000	14,265,349	15,000,000	15,000,000	0	0	0	0	4.120	4.120	AO	104,717	0	10/31/2016	10/31/2046
902905-AL-2	USX-MARATHON GROUP DEBENTURES	LS			3FE	9,398,500	125.7000	12,569,700	10,000,000	9,453,377	0	39,915	1,090,902	0	9.375	8.335	MN	119,792	937,500	06/24/1993	05/15/2022
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES				2FE	12,935,432	127.8400	15,641,468	12,235,000	12,721,637	0	(28,147)	0	0	7.000	6.500	JJ	394,919	856,450	12/15/2010	07/15/2028
000000-00-0	UPC FINANCING PARTNERSHIP UPC FIN PARTNE			2	3Z	6,968,920	100.9500	7,066,500	7,000,000	6,951,293	0	(17,627)	0	0	57.913	4.208	MJSD	99,431	0	08/23/2016	08/31/2024
90331H-MU-4	US BANK NA MONEY MARKET	LS		2	1FE	87,924,320	99.9300	87,942,184	88,000,000	87,958,625	0	34,305	0	0	1.450	1.494	JJ	538,756	638,000	01/26/2016	01/29/2018
90388@-AD-3	Ultra Resources Series B Senior Note				6	9,511,721	98.2100	12,275,781	12,500,000	9,511,721	0	0	2,988,279	0	7.770	7.758	N/A	0	0	03/05/2009	03/01/2019
90388@-AF-8	Ultra Resources Sr Note Series 2010-B				6	28,154,695	95.4800	35,325,750	37,000,000	28,154,695	0	0	8,845,305	0	5.500	5.481	N/A	0	0	02/16/2010	01/28/2020
90388@-AG-6	Ultra Resources Sr Note Series 2010-C				6	20,259,966	97.8500	26,052,563	26,625,000	20,259,966	0	0	6,365,034	0	5.600	5.583	N/A	0	0	02/16/2010	01/28/2022
90388@-AH-4	Ultra Resources Senior Unsecured				6	9,253,700	98.6800	14,969,946	15,170,000	9,253,700	0	0	0	0	5.850	0.000	MS	0	0	04/08/2016	01/28/2025
90388@-AJ-0	Ultra Resources Series E Senior Note				6	17,783,114	94.1700	22,007,237	23,370,000	17,783,114	0	2,894	5,523,111	0	4.510	4.574	N/A	0	0	08/19/2014	10/12/2020
904000-AC-0	ULTRAMAR DIAMOND SHAMROCK SENIOR NOTES				2FE	10,915,289	119.2000	13,031,808	10,933,000	10,913,548	0	3	0	0	7.450	7.462	AO	171,952	814,509	10/08/1997	10/15/2097
906548-CH-3	UNION ELECTRIC CO CORPORATE				1FE	30,873,046	156.5300	34,021,099	21,734,000	29,908,164	0	(186,642)	0	0	8.450	5.490	MS	540,754	1,836,523	02/09/2012	03/15/2039
906548-CJ-9	UNION ELECTRIC CO CORPORATE			2	1FE	5,437,354	98.5200	5,256,047	5,335,000	5,431,923	0	(2,320)	0	0	3.900	3.786	MS	61,264	208,065	04/27/2015	09/15/2042
906548-CL-4	UNION ELECTRIC CO CORPORATE			2	1FE	12,759,946	94.5500	13,491,211	14,269,000	12,800,283	0	26,217	0	0	3.650	4.280	AO	109,951	514,066	06/20/2016	04/15/2045
907818-CF-3	UNION PACIFIC CORP DEBENTURES				1FE	11,225,578	130.4600	13,306,921	10,200,000	10,865,527	0	(37,279)	0	0	6.625	5.861	FA	281,563	675,750	07/08/2003	02/01/2029
907818-CS-5	UNION PACIFIC CORP BOND				1FE	3,383,280	114.1800	4,110,480	3,600,000	3,437,749	0	5,784	0	0	5.375	5.804	JD	16,125	193,500	01/23/2004	06/01/2033
907818-CU-0	UNION PACIFIC CORP BOND				1FE	9,996,783	126.1800	10,884,287	8,626,000	9,874,414	0	(38,346)	0	0	6.250	4.967	MN	89,854	539,125	04/07/2016	05/01/2034
907818-CZ-9	UNION PACIFIC CORP CORPORATE				1FE	5,889,900	103.7900	5,189,350	5,000,000	5,136,669	0	(153,203)	0	0	5.750	2.557	MN	36,736	287,500	10/21/2011	11/15/2017
907818-DB-1	UNION PACIFIC CORP CORPORATE				1FE	7,765,235	111.5700	7,120,397	6,382,000	6,751,923	0	(168,733)	0	0	7.875	4.853	JJ	231,746	502,583	02/09/2010	01/15/2019
907818-DF-2	UNION PACIFIC CORP CORP				1FE	5,357,717	115.5500	5,777,550	5,000,000	5,321,889	0	(6,768)	0	0	5.780	5.298	JJ	133,261	289,000	12/21/2010	07/15/2040
907818-DJ-4	UNION PACIFIC CORP CORPORATE			2	1FE	1,756,274	108.9500	1,765,039	1,620,000	1,745,467	0	(2,932)	0	0	4.750	4.235	MS	22,658	76,950	02/01/2013	09/15/2041

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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 (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
907818-DL-9	UNION PACIFIC CORP CORPORATE			2	1FE	12,369,934	103.6000	12,717,838	12,276,000	12,363,720	0	(1,849)	0	0	4.300	4.252	JD	23,461	527,868	04/01/2016	06/15/2042
907818-DP-0	UNION PACIFIC CORP CORPORATE			2	1FE	16,229,664	102.9900	16,942,414	16,450,000	16,244,240	0	4,118	0	0	4.250	4.330	AO	147,593	699,125	06/06/2013	04/15/2043
907818-DR-6	UNION PACIFIC CORP CORPORATE	LS		2	1FE	9,860,500	104.1500	10,414,600	10,000,000	9,895,790	0	12,475	0	0	3.646	3.814	FA	137,738	364,600	01/15/2014	02/15/2024
907818-DT-2	UNION PACIFIC CORP			2	1FE	26,385,337	110.5100	27,058,619	24,485,000	26,342,365	0	(36,834)	0	0	4.821	4.335	FA	491,842	1,168,731	04/01/2016	02/01/2044
907818-DU-9	UNION PACIFIC CORP CORPORATE			2	1FE	2,183,760	109.2200	2,184,460	2,000,000	2,179,369	0	(3,655)	0	0	4.750	4.186	JD	4,222	95,000	10/06/2015	12/15/2043
907818-DX-3	UNION PACIFIC CORP CORPORATE			2	1FE	164,386	110.3900	158,956	144,000	164,086	0	(299)	0	0	4.850	4.000	JD	310	6,984	04/01/2016	06/15/2044
907818-EF-1	UNION PACIFIC CORP CORPORATE	LS		2	1FE	9,693,700	100.6400	10,064,460	10,000,000	9,699,546	0	5,515	0	0	4.050	4.231	MN	51,750	423,000	11/13/2015	11/15/2045
907818-EG-9	UNION PACIFIC CORP CORPORATE			2	1FE	11,301,845	99.4500	12,045,166	12,112,000	11,306,502	0	4,580	0	0	4.375	4.725	MN	67,709	553,451	11/13/2015	11/15/2065
907818-EK-0	UNION PACIFIC CORP CORPORATE	LS		2	1FE	15,325,613	89.5800	13,849,254	15,460,000	15,325,947	0	334	0	0	3.350	3.396	FA	205,725	0	10/18/2016	08/15/2046
907818-EM-6	UNION PACIFIC CORP CORPORATE			2	1FE	3,888,331	93.3500	3,943,902	4,225,000	3,888,434	0	103	0	0	3.799	4.239	AO	38,789	0	12/22/2016	10/01/2051
90964*-AG-0	United Bottling Mngmt Co., LLC Senior Un				2Z	5,600,000	99.7200	5,584,166	5,600,000	5,600,000	0	0	0	0	3.990	3.990	JD	6,207	0	12/21/2016	12/21/2026
90989#-AG-7	United Coin Machine Co Term A PIK Note				6*	17,316,038	99.7200	23,569,205	23,635,513	17,316,038	0	0	0	0	10.000	21.380	MON	6,565	2,395,260	11/30/2015	08/31/2017
910637-0@-9	United Illuminating Co Senior Notes				2	6,078,475	107.6400	5,382,149	5,000,000	5,367,179	0	(184,660)	0	0	6.510	2.558	JD	27,125	325,500	01/01/2013	12/01/2018
911312-AH-9	UNITED PARCEL SERVICE CORPORATE				1FE	13,017,180	104.1600	11,930,257	11,454,000	11,741,241	0	(271,047)	0	0	5.500	3.022	JJ	290,486	629,970	04/17/2012	01/15/2018
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE				1FE	20,214,806	131.5500	20,234,244	15,381,000	19,806,739	0	(117,506)	0	0	6.200	4.134	JJ	439,726	859,878	12/07/2016	01/15/2038
911312-AK-2	UNITED PARCEL SERVICE CORPORATE				1FE	9,487,663	107.3900	9,557,666	8,900,000	9,061,338	0	(67,204)	0	0	5.125	4.268	AO	114,031	456,125	12/11/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE CORPORATE			2	1FE	12,410,932	114.3700	12,257,076	10,717,000	12,338,917	0	(30,834)	0	0	4.875	3.874	MN	66,758	422,273	06/22/2016	11/15/2040
911312-AQ-9	UNITED PARCEL SERVICE CORPORATE				1FE	106,162	99.5900	114,525	115,000	109,103	0	912	0	0	2.450	3.440	AO	704	2,818	08/20/2013	10/01/2022
911312-AR-7	UNITED PARCEL SERVICE CORPORATE				1FE	21,953,014	95.3600	22,052,092	23,125,000	22,035,445	0	23,563	(1,174,062)	0	3.625	3.914	AO	209,570	821,425	04/01/2016	10/01/2042
911312-AZ-9	UNITED PARCEL SERVICE CORPORATE			2	1FE	926,800	92.1800	861,897	935,000	926,797	0	(3)	0	0	3.400	3.447	MN	5,916	0	10/19/2016	11/15/2046
911365-AZ-7	UNITED RENTALS NA INC CORPORATE			2	4FE	1,898,180	105.2500	1,867,135	1,774,000	1,840,488	0	(17,724)	0	0	7.625	6.340	AO	28,556	135,268	06/21/2013	04/15/2022
91159H-HA-1	US BANCORP SR NT CORPORATE			2	1FE	17,455,871	107.1500	17,379,244	16,220,000	16,934,694	0	(153,543)	0	0	4.125	3.024	MN	68,766	669,075	08/16/2013	05/24/2021
91159H-HC-7	US BANCORP SR NT CORPORATE			2	1FE	18,156,215	101.8100	18,135,237	17,813,000	18,123,707	0	(51,261)	0	0	3.000	2.626	MS	157,348	534,390	02/09/2016	03/15/2022
91159H-HG-8	US BANCORP SR NT CORPORATE	LS		2	1FE	18,522,196	103.9700	18,758,928	18,043,000	18,447,233	0	(41,138)	0	0	3.700	3.333	JJ	280,017	612,091	04/28/2016	01/30/2024
91159H-HH-6	US BANCORP SR NT CORPORATE			2	1FE	4,995,500	100.8500	5,042,680	5,000,000	4,997,785	0	892	0	0	2.200	2.219	AO	20,167	110,000	04/21/2014	04/25/2019
91159H-HK-9	US BANCORP SR NT CORPORATE			2	1FE	304,643	101.9100	305,722	300,000	304,139	0	(473)	0	0	3.600	3.391	MS	3,300	10,800	12/07/2015	09/11/2024
91159H-HL-7	US BANCORP SR NT CORPORATE			2	1FE	10,257,000	99.9700	9,997,200	10,000,000	10,226,997	0	(30,003)	0	0	2.350	1.759	JJ	99,222	117,500	06/08/2016	01/29/2021
911684-AD-0	UNITED STATES CELLULAR CORP BOND	LS			3FE	8,240,640	98.5000	7,880,000	8,000,000	8,187,429	0	(5,960)	0	0	6.700	6.470	JD	23,822	536,000	02/11/2004	12/15/2033
000000-00-0	US GOVT LOCKHEED US GOVT LOCKHEED			4	1FE	80,000,000	100.0000	80,000,000	80,000,000	80,000,000	0	0	0	0	2.423	1.715	MJSD	982	56,108	12/20/2016	03/31/2026
912912-AR-3	US WEST CAP FDG 6.5000 11/15/2018 A				3FE	307,500	106.1200	530,625	500,000	442,189	0	25,437	0	0	6.500	12.664	MN	4,153	32,500	02/23/2006	11/15/2018
913008-A@-7	United Stationers Supply Co. Senior Note				3	7,690,000	96.8200	7,445,780	7,690,000	7,690,000	0	0	0	0	3.750	3.750	JJ	142,986	290,244	01/15/2014	01/15/2021
913017-AR-0	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	9,191,038	118.6900	9,843,144	8,293,000	8,506,010	0	(114,818)	0	0	8.875	7.848	MN	94,045	736,004	11/01/2000	11/15/2019
913017-AS-8	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	857,815	124.4700	858,866	690,000	741,618	0	(10,451)	0	0	8.750	6.660	MS	20,125	60,375	05/06/1998	03/01/2021
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				1FE	603,288	130.1900	787,648	605,000	603,892	0	59	0	0	6.700	6.722	FA	16,890	40,535	05/16/2002	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	32,591,177	139.5500	39,590,050	28,370,000	31,549,512	0	(181,537)	0	0	7.500	6.148	MS	626,504	2,127,750	01/01/2013	09/15/2029
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE				1FE	16,681,613	125.2500	20,869,622	16,662,000	16,693,669	0	(1,876)	0	0	6.050	6.027	JD	84,004	1,008,051	04/27/2015	06/01/2036
913017-BP-3	UNITED TECHNOLOGIES CORP CORPORATE				1FE	249,443	127.6200	238,646	187,000	246,579	0	(1,735)	0	0	6.125	3.921	JJ	5,281	11,454	04/27/2015	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE				1FE	15,670,879	122.2400	17,969,060	14,700,000	15,592,219	0	(23,115)	0	0	5.700	5.221	AO	176,890	837,900	04/27/2015	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE	LS			1FE	26,292,144	107.0400	27,088,714	25,307,000	26,237,986	0	(22,196)	0	0	4.500	4.253	JD	94,901	1,138,815	04/27/2015	06/01/2042
913026-AU-4	UNITED TEL FLA 1ST MORTGAGE				2FE	9,982,616	104.4200	10,301,880	9,866,000	9,914,526	0	(5,724)	0	0	7.125	7.029	JJ	324,139	702,953	01/25/1994	07/15/2023
91302L-AK-3	UNITED TECHNOLOGIES NOTES				1FE	12,430,700	120.4500	12,044,900	10,000,000	10,721,393	0	(146,365)	0	0	9.320	7.253	JD	41,422	932,000	02/09/1994	02/05/2021
91321*-AK-7	Unimin Corporation Series D Senior Note				1	20,950,000	106.7300	22,360,511	20,950,000	20,950,000	0	0	0	0	5.480	5.480	JD	47,836	1,148,060	12/16/2009	12/16/2019
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE				1FE	32,673,185	121.6900	39,490,514	32,452,000	32,728,728	0	(12,335)	0	0	5.800	5.712	MS	554,208	1,882,216	04/27/2015	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE				1FE	1,308,615	128.5200	1,214,488	945,000	1,290,609	0	(10,892)	0	0	6.500	3.891	JD	2,730	61,425	04/27/2015	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE				1FE	3,221,209	130.8100	5,644,296	4,315,000	3,310,457	0	12,524	0	0	6.625	9.045	MN	36,528	285,869	04/27/2015	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE				1FE	7,709,861	136.0800	8,470,968	6,225,000	7,555,233	0	(34,788)	0	0	6.875	5.186	FA	161,677	427,969	04/27/2015	02/15/2038
91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	2,084,565	124.7800	2,183,683	1,750,000	2,076,616	0	(7,492)	0	0	5.950	4.641	FA	39,336	104,125	12/07/2015	02/15/2041
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	9,389,675	105.6200	9,169,460	8,682,000	9,351,797	0	(16,161)	0	0	4.625	4.116	MN	51,308	401,543	04/27/2015	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	5,862,436	101.3700	5,539,794	5,465,000	5,854,834	0	(6,977)	0	0	4.375	3.921	MS	70,400	131,031	04/12/2016	03/15/2042
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	10,006,600	99.4400	9,944,390	10,000,000	10,004,362	0	(668)	0	0	2.750	2.742	FA	103,889	275,000	05/08/2013	02/15/2023
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	2,023,607	97.3900	2,059,714	2,115,000	2,030,392	0	1,713	0	0	3.950	4.202	AO	17,637	83,543	04/27/2015	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE				1FE	8,891,701	100.3400	9,030,897	9,000,000	8,927,203	0	10,477	0	0	2.875	3.018	MS	76,188	258,750	12/07/2015	03/15/2023
91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	10,225,581	102.0500	10,625,613	10,412,000	10,238,279	0	3,383	0	0	4.250	4.356	MS	130,295	442,510	04/27/2015	03/15/2043
91324P-CJ-9	UNITEDHEALTH GROUP INC CORP FLOATER	LS			1FE	24,000,000	100.0200	24,004,152	24,000,000	24,000,000	0	0	0	0	1.330	1.022	JAJO	67,387	245,297	07/20/2015	01/17/2017
91324P-CK-6	UNITEDHEALTH GROUP INC CORPORATE	LS			1FE	15,996,960	100.1600	16,025,920	16,000,000	15,999,119	0	1,536	0	0	1.450	1.460	JJ	105,689	228,133	07/20/2015	07/17/2017
91324P-CM-2	UNITEDHEALTH GROUP INC CORPORATE				1FE	305,034	101.5000	304,514	300,000	303,916	0	(1,051)	0	0	2.700	2.314	JJ	3,735	7,920	12/07/2015	07/15/2020
91324P-CN-0	UNITEDHEALTH GROUP INC CORPORATE				1FE	1,997,540	103.0300	2,060,612	2,000,000	1,997,972	0	323	0	0	3.350	3.370	JJ	30,894	65,511	07/20/2015	07/15/2022

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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 (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
91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE	LS			1FE	30,257,941	110.1600	29,192,877	26,500,000	30,217,242	0	(40,649)	0	0	4.750	3.927	JJ	580,424	663,417	05/31/2016	07/15/2045
91324P-CU-4	UNITEDHEALTH GROUP INC CORPORATE				1FE	4,043,714	98.6200	3,970,602	4,026,000	4,041,614	0	(2,100)	0	0	2.125	2.028	MS	25,190	47,529	05/20/2016	03/15/2021
913543-C*-3	Universal Forest Products Senior Note				2	10,000,000	103.9200	10,392,282	10,000,000	10,000,000	0	0	0	0	3.890	3.890	JD	15,128	389,000	12/17/2012	12/17/2022
913543-C@-1	Universal Forest Products Senior Note				2	22,000,000	103.8200	22,839,575	22,000,000	22,000,000	0	0	0	0	3.980	3.980	JD	34,051	875,600	12/17/2012	12/17/2024
91412N-AF-7	CHICAGO ILL ST UNIV CORPORATE			4	1FE	9,989,700	113.8800	11,387,700	10,000,000	9,990,663	0	497	0	0	5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030
91481C-AA-8	UNIV OF PENNSYLVANIA CORP				1FE	22,374,625	98.8600	22,243,185	22,500,000	22,373,643	0	67	0	0	4.674	4.701	MS	350,550	1,051,650	04/02/2012	09/01/2112
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note			4	1Z	15,887,308	102.4300	16,272,774	15,887,308	15,887,308	0	0	0	0	4.660	4.705	MON	32,904	740,349	08/26/2014	07/15/2045
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not			4	2Z	18,548,794	105.8000	19,625,289	18,548,794	18,548,794	0	0	0	0	5.150	5.182	MJSD	2,654	955,263	04/15/2015	12/31/2036
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec			4	2Z	8,426,050	100.0000	8,426,050	8,426,050	8,426,050	0	0	0	0	3.000	3.089	MJSD	702	232,010	05/18/2015	09/30/2023
918204-AS-7	V F CORP CORPORATE				1FE	20,481,381	103.6800	23,327,933	22,500,000	22,232,938	0	288,469	0	0	5.950	7.423	MN	223,125	1,338,750	01/14/2010	11/01/2017
918204-AT-5	V F CORP CORPORATE				1FE	3,975,640	126.3400	5,053,440	4,000,000	3,978,703	0	463	0	0	6.450	6.496	MN	43,000	258,000	10/10/2007	11/01/2037
918204-AV-0	V F CORP CORPORATE			2	1FE	16,872,377	104.0300	16,535,409	15,895,000	16,443,636	0	(116,108)	0	0	3.500	2.664	MS	185,442	556,325	12/17/2013	09/01/2021
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant			4	1Z	9,603,139	100.5900	9,659,887	9,603,139	9,603,139	0	0	0	0	3.750	3.779	MON	16,005	62,020	10/13/2016	09/15/2036
91853@-AA-3	VA-Eugene Lease FIn Tr Credit-Tennant Le			4	1	19,708,853	106.9200	21,072,831	19,708,853	19,708,853	0	0	0	0	4.290	4.328	MON	37,578	352,296	07/14/2016	12/15/2035
91911X-AQ-7	VALEANT PHARMACEUTICALS CORPORATE			2	4FE	1,735,695	83.0000	1,489,020	1,794,000	1,762,033	0	5,609	0	0	6.750	7.207	FA	45,747	121,095	07/06/2011	08/15/2021
91911X-AS-3	VALEANT PHARMACEUTICALS CORPORATE			2	4FE	300,438	82.2500	226,188	275,000	283,449	0	(4,056)	0	0	7.250	5.293	JJ	9,193	19,938	01/01/2013	07/15/2022
91913Y-AB-6	VALERO ENERGY NOTES				2	12,810,442	131.4600	13,776,694	10,480,000	12,137,759	0	(75,224)	0	0	8.750	6.904	JD	40,756	917,000	08/25/2004	06/15/2030
91913Y-AE-0	VALERO ENERGY NOTES				2FE	6,016,450	124.0000	6,199,801	5,000,000	5,746,337	0	(29,205)	0	0	7.500	5.994	AO	79,167	375,000	03/18/2004	04/15/2032
92203#-AP-3	The Vanguard Group Inc. Series B Senior				1	23,550,000	106.0600	24,977,646	23,550,000	23,550,000	0	0	0	0	5.260	5.260	FA	443,878	1,238,730	02/22/2010	02/22/2020
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not				1	7,174,687	102.8700	7,363,515	7,158,312	7,173,251	0	(1,436)	0	0	3.720	3.685	JD	19,232	266,289	04/01/2016	12/05/2023
92241*-AC-0	Vector Pipeline LP Senior Note			4	2	565,000	101.6500	574,342	565,000	565,000	0	0	0	0	5.320	5.354	MJSD	1,336	30,058	12/17/2007	12/15/2017
92241*-AG-1	Vector Pipeline LP Senior Note				2	1,000,000	99.3200	993,239	1,000,000	1,000,000	0	0	0	0	3.740	3.757	MJSD	3,117	37,400	12/02/2013	02/28/2023
92241*-AH-9	Vector Pipeline LP Senior Note			4	2	8,892,000	98.8000	8,785,211	8,892,000	8,892,000	0	0	0	0	3.500	3.514	MJSD	25,935	311,220	12/02/2013	06/01/2026
92277G-AF-4	VENTAS REALTY LP / VENTAS CAPI CORPORATE			2	2FE	505,676	93.5800	474,476	507,000	505,738	0	22	0	0	4.375	4.390	FA	9,242	22,181	04/27/2015	02/01/2045
92343V-AF-1	Verizon Communications CORPORATE				2FE	11,877,270	118.0500	14,166,000	12,000,000	11,894,659	0	2,479	0	0	6.250	6.326	AO	187,500	750,000	04/11/2007	04/01/2037
92343V-AK-0	Verizon Communications CORPORATE				2FE	4,515,525	120.7400	5,433,539	4,500,000	4,513,059	0	(297)	0	0	6.400	6.374	FA	108,800	288,000	02/07/2008	02/15/2038
92343V-AL-8	Verizon Communications CORPORATE				2FE	4,987,800	104.3000	5,214,950	5,000,000	4,997,935	0	1,444	0	0	5.500	5.532	FA	103,889	275,000	02/07/2008	02/15/2018
92343V-AR-5	Verizon Communications CORPORATE				2FE	144,204	149.4300	147,932	99,000	143,011	0	(1,003)	0	0	8.950	5.465	MS	2,954	8,861	10/20/2015	03/01/2039
92343V-AU-8	Verizon Communications CORPORATE				2FE	316,086	129.0400	322,599	250,000	314,312	0	(1,478)	0	0	7.350	5.356	AO	4,594	18,375	10/20/2015	04/01/2039
92343V-BE-3	Verizon Communications CORPORATE				2FE	715,107	98.7400	687,262	696,000	714,790	0	(317)	0	0	4.750	4.567	MN	5,510	33,060	04/01/2016	11/01/2041
92343V-BS-2	Verizon Communications CORPORATE	LS			2FE	57,110,093	120.9800	67,348,358	55,669,000	57,043,487	0	(51,694)	0	0	6.400	6.149	MS	1,049,051	3,548,288	04/01/2016	09/15/2033
92343V-BT-0	Verizon Communications CORPORATE	LS			2FE	86,741,306	124.9900	102,463,086	81,979,000	86,547,563	0	(75,152)	0	0	6.550	6.112	MS	1,581,056	5,353,381	04/01/2016	09/15/2043
92343V-CM-4	Verizon Communications CORPORATE				2FE	8,199,883	99.4800	7,850,662	7,892,000	8,195,261	0	(2,843)	0	0	5.012	4.790	FA	142,836	395,547	04/27/2015	08/21/2054
92343V-CQ-5	Verizon Communications CORPORATE			2	2FE	1,957,212	98.7000	1,895,013	1,920,000	1,954,901	0	(1,343)	0	0	4.400	4.250	MN	14,080	84,480	04/27/2015	11/01/2034
92343V-CX-0	Verizon Communications CORPORATE				2FE	18,688,875	95.8900	20,091,124	20,952,000	18,718,966	0	25,333	0	0	4.522	5.212	MS	278,971	947,449	02/11/2016	09/15/2048
92343V-CZ-5	Verizon Communications CORPORATE				2FE	10,957,745	93.9100	11,699,432	12,458,000	10,972,374	0	11,531	0	0	4.672	5.413	MS	171,378	582,038	12/07/2015	03/15/2055
92343V-DC-5	Verizon Communications CORPORATE	LS		2	2FE	2,688,574	90.5000	2,434,509	2,690,000	2,688,504	0	(70)	0	0	4.125	4.128	FA	46,234	0	07/27/2016	08/15/2046
92344G-AX-4	VERIZON COMMUNICATIONS CORPORATE				2FE	8,591,308	114.7200	9,234,960	8,050,000	8,567,253	0	(17,635)	0	0	5.850	5.284	MS	138,661	470,925	04/27/2015	09/15/2035
924172-E@-4	Vermont Electric Power Co, Inc Senior No			4	1	7,781,600	119.7500	9,318,328	7,781,600	7,781,600	0	0	0	0	6.260	6.308	JAJO	121,782	487,128	03/04/2004	01/01/2034
925524-AH-3	VIACOM INC COMPANY GUARNT	LS			2FE	61,306,203	135.4700	73,830,602	54,500,000	59,283,323	0	(215,369)	0	0	7.875	6.858	JJ	1,800,203	4,291,875	08/05/2005	07/30/2030
925524-AU-4	VIACOM INC CORPORATE				2FE	4,855,185	103.7000	8,296,160	8,000,000	7,316,806	0	435,107	0	0	4.625	11.521	MN	47,278	370,000	10/28/2008	05/15/2018
925524-AX-8	VIACOM INC CORPORATE				2FE	32,586,880	107.1600	32,148,901	30,000,000	32,288,425	0	(69,963)	0	0	6.875	6.162	AO	349,479	2,062,500	04/11/2012	04/30/2036
92553P-AL-6	VIACOM INC CL B CORPORATE				2FE	1,233,375	82.9000	978,198	1,180,000	1,229,157	0	(1,081)	0	0	4.500	4.229	FA	18,290	53,100	10/31/2012	02/27/2042
92553P-AP-7	VIACOM INC CL B CORPORATE				2FE	860,477	79.8100	798,110	1,000,000	867,854	0	2,285	0	0	4.375	5.315	MS	12,882	43,750	07/22/2013	03/15/2043
92553P-AU-6	VIACOM INC CL B CORPORATE	LS		2	2FE	4,576,523	98.0000	4,196,364	4,282,000	4,566,774	0	(5,505)	0	0	5.850	5.360	MS	83,499	250,497	12/07/2015	09/01/2043
927804-FA-7	Virginia Electric Power CORPORATE				2FE	10,013,800	122.5300	12,252,700	10,000,000	10,010,916	0	(319)	0	0	6.000	5.990	JJ	276,667	600,000	01/20/2006	01/15/2036
927804-FB-5	Virginia Electric Power CORPORATE				2FE	23,568,294	123.7300	28,341,341	22,905,000	23,523,381	0	(21,507)	0	0	6.000	5.748	MN	175,605	1,374,300	04/27/2015	05/15/2037
927804-FE-9	Virginia Electric Power CORPORATE				2FE	36,533,073	128.8000	39,972,428	31,035,000	36,080,334	0	(118,947)	0	0	6.350	5.066	MN	169,701	1,853,248	06/02/2016	11/30/2037
927804-FF-6	Virginia Electric Power CORPORATE				2FE	5,373,800	104.8700	5,243,550	5,000,000	5,067,094	0	(48,191)	0	0	5.400	4.346	AO	45,750	270,000	09/29/2009	04/30/2018
927804-FG-4	Virginia Electric Power CORPORATE	LS			2FE	1,638,796	159.1800	1,563,189	982,000	1,610,625	0	(17,005)	0	0	8.875	4.321	MN	11,136	87,153	04/27/2015	11/15/2038
927804-FL-3	Virginia Electric Power CORPORATE			2	2FE	1,338,725	98.7900	1,244,744	1,260,000	1,338,255	0	(470)	0	0	4.000	3.625	JJ	23,240	0	09/20/2016	01/15/2043
927804-FP-4	Virginia Electric Power CORPORATE			2	2FE	2,675,875	108.5600	2,811,647	2,590,000	2,672,931	0	(1,865)	0	0	4.650	4.434	FA	45,498	120,435	04/27/2015	08/15/2043
927804-FQ-2	Virginia Electric Power CORPORATE			2	1FE	4,915,052	102.6600	5,055,758	4,925,000	4,917,476	0	900	0	0	3.450	3.474	FA	64,189	169,913	02/04/2014	02/15/2024
927804-FR-0	Virginia Electric Power CORPORATE			2	1FE	16,383,160	104.9900	16,749,562	15,954,000	16,382,835	0	(789)	0	0	4.450	4.278	FA	268,204	373,845	12/08/2016	02/15/2044
927804-FT-6	Virginia Electric Power CORPORATE	LS		2	1FE	18,282,544	101.7600	19,072,483	18,743,000	18,294,190	0	7,835	0	0	4.200	4.347	MN	100,587	787,206	12/17/2015	05/15/2045
927804-FV-1	Virginia Electric Power CORPORATE			2	1FE	2,383,021	97.2100	2,323,283	2,390,000	2,383,047	0	26	0	0	2.950	2.984	MN	8,813	0	11/10/2016	11/15/2026
927804-FW-9	Virginia Electric Power CORPORATE	LS		2	1FE	6,168,986	99.7000	6,226,103	6,245,000	6,168,935	0	(51)	0	0	4.000	4.071	MN	31,225	0	12/21/2016	11/15/2046

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
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf			4	1FE	24,379,815	102.7100	25,040,522	24,379,815	24,379,815	0	0	0	0	3.930	3.948	MJSD	2,661	958,127	08/22/2014	06/30/2030
92826C-AB-8	Visa Inc CORPORATE			2	1FE	249,788	100.0000	250,012	250,000	249,829	0	41	0	0	2.200	2.218	JD	260	5,500	12/09/2015	12/14/2020
92826C-AC-6	Visa Inc CORPORATE			2	1FE	41,774,502	100.3900	40,906,699	40,749,000	41,648,241	0	(126,261)	0	0	2.800	2.389	JD	53,879	1,140,972	02/16/2016	12/14/2022
92826C-AD-4	Visa Inc CORPORATE			2	1FE	4,477,225	100.4400	4,519,737	4,500,000	4,479,226	0	1,969	0	0	3.150	3.210	JD	6,694	141,750	12/16/2015	12/14/2025
92826C-AE-2	Visa Inc CORPORATE	LS		2	1FE	8,233,536	104.6200	8,328,070	7,960,000	8,227,932	0	(5,547)	0	0	4.150	3.890	JD	15,599	295,065	12/07/2016	12/14/2035
92826C-AF-9	Visa Inc CORPORATE			2	1FE	34,904,630	105.7000	33,136,753	31,351,000	34,863,327	0	(41,303)	0	0	4.300	3.662	JD	63,660	1,043,847	12/06/2016	12/14/2045
92853*-AA-3	Vitruvian II Woodford, LLC Senior Secure			4	4	11,450,000	101.1000	11,576,283	11,450,000	11,450,000	0	0	0	0	10.000	10.235	MJSD	38,167	588,403	06/17/2016	06/27/2018
92941#-AB-1	W S Light Power SRNT			4	2	47,676	108.4600	57,899	53,382	52,408	0	309	0	0	8.150	0.749	MON	12	4,423	12/17/1997	10/31/2019
92941#-AC-9	W S Light Power SRNT			4	2	20,300	108.2400	23,981	22,156	21,838	0	101	0	0	8.000	0.590	MON	5	1,802	03/31/1998	10/31/2019
92941#-AD-7	W S Light Power SRNT			4	2	22,093	107.3000	25,212	23,498	23,262	0	76	0	0	7.370	0.422	MON	5	1,761	07/02/1998	10/31/2019
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No			4	1	2,193,038	109.7300	2,406,366	2,193,038	2,193,038	0	0	0	0	5.560	5.607	JAJO	20,661	121,933	12/20/2004	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No			4	1	1,566,456	109.7300	1,718,833	1,566,456	1,566,456	0	0	0	0	5.560	5.607	JAJO	14,758	87,095	01/20/2005	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No			4	1	2,506,329	109.7300	2,750,132	2,506,329	2,506,329	0	0	0	0	5.560	5.605	JAJO	23,612	139,352	03/18/2005	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No			4	1	5,657,737	109.3200	6,185,185	5,657,737	5,657,737	0	0	0	0	5.250	5.290	JAJO	50,330	297,031	07/20/2005	07/20/2025
92976G-AG-6	WELLS FARGO BANK NA CORPORATE				1FE	185,818	117.7900	170,797	145,000	183,751	0	(1,251)	0	0	5.850	3.916	FA	3,534	8,483	04/27/2015	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE				1FE	32,952,767	127.4000	34,318,546	26,937,000	32,702,147	0	(98,654)	0	0	6.600	4.923	JJ	819,783	1,271,820	12/07/2016	01/15/2038
929771-AE-3	WACHOVIA CORP NEW SUB NOTES				1FE	5,811,000	116.1900	6,971,521	6,000,000	5,900,490	0	8,003	0	0	6.605	6.858	AO	99,075	396,300	03/26/1997	10/01/2025
929903-AM-4	WACHOVIA CORP BOND				1FE	5,409,486	110.7200	6,062,194	5,475,000	5,433,486	0	795	0	0	5.500	5.558	FA	125,469	301,125	04/27/2015	08/01/2035
929903-DT-6	WACHOVIA CORP CORPORATE				1FE	13,137,550	101.9000	13,247,585	13,000,000	13,009,719	0	(22,772)	0	0	5.750	5.567	JD	33,222	747,500	01/22/2010	06/15/2017
93045#-AF-5	Wagner Equipment Company Senior Note			4	2	3,500,000	99.6800	3,488,649	3,500,000	3,500,000	0	0	0	0	3.510	3.509	FA	46,410	122,850	02/15/2013	02/15/2023
93105*-AP-4	Wakefern Food Corporation Senior Note			4	2	3,571,429	105.2800	3,759,865	3,571,429	3,571,429	0	0	0	0	5.020	5.050	FMAN	21,415	179,286	02/18/2011	02/18/2021
931142-AU-7	WAL MART STORES INC DEBENTURES				1FE	15,723,890	123.5400	18,920,457	15,315,000	15,492,515	0	(20,430)	0	0	6.750	6.533	AO	218,239	1,033,763	04/21/1998	10/15/2023
931142-BF-9	WAL MART STORES INC NOTES				1FE	19,749,285	144.4000	24,606,373	17,040,000	18,854,202	0	(86,900)	0	0	7.550	6.340	FA	486,019	1,286,520	05/16/2002	02/15/2030
931142-CB-7	WAL MART STORES INC CORPORATE				1FE	2,860,452	119.6000	3,109,670	2,600,000	2,858,229	0	(10,275)	0	0	5.250	4.408	MS	45,500	136,500	04/27/2015	09/01/2035
931142-CG-6	WAL MART STORES INC CORPORATE				1FE	8,263,115	101.1000	7,076,720	7,000,000	7,068,729	0	(261,585)	0	0	5.375	1.579	AO	89,882	376,250	04/17/2012	04/05/2017
931142-CK-7	WAL MART STORES INC CORPORATE				1FE	1,814,621	135.5200	1,752,281	1,293,000	1,788,781	0	(15,610)	0	0	6.500	3.801	FA	31,750	84,045	04/27/2015	08/15/2037
931142-CM-3	WAL MART STORES INC CORPORATE				1FE	25,172,271	131.8200	29,461,636	22,350,000	25,008,099	0	(41,985)	0	0	6.200	5.237	AO	292,537	1,168,700	12/07/2016	04/15/2038
931142-CS-0	WAL MART STORES INC CORPORATE	LS			1FE	25,271,318	123.7000	28,347,070	22,915,000	25,097,616	0	(54,309)	0	0	5.625	4.911	AO	322,242	1,288,969	01/05/2016	04/01/2040
931142-CV-3	WAL MART STORES INC CORPORATE				1FE	9,846,500	113.2900	11,329,400	10,000,000	9,863,483	0	3,006	0	0	4.875	4.974	JJ	234,271	487,500	06/30/2010	07/08/2040
931142-CY-7	WAL MART STORES INC CORPORATE				1FE	5,717,647	115.0900	5,610,467	4,875,000	5,685,855	0	(20,455)	0	0	5.000	3.917	AO	44,688	243,750	12/07/2015	10/25/2040
931142-DB-6	WAL MART STORES INC CORPORATE	LS			1FE	13,927,413	124.3600	13,231,861	10,640,000	13,656,004	0	(74,303)	0	0	5.625	3.823	AO	126,350	598,500	04/27/2015	04/15/2041
931142-DG-5	WAL MART STORES INC CORPORATE	LS		2	1FE	13,728,473	100.4600	14,315,165	14,250,000	13,749,456	0	10,035	0	0	4.000	4.221	AO	126,667	570,000	11/23/2015	04/11/2043
931142-DK-6	WAL MART STORES INC CORPORATE			2	1FE	69,757,220	112.1300	65,971,914	58,833,000	69,610,226	0	(139,949)	0	0	4.750	3.654	AO	690,879	1,922,586	08/04/2016	10/02/2043
931142-DQ-3	WAL MART STORES INC CORPORATE	LS		2	1FE	5,408,095	105.5300	5,366,068	5,085,000	5,397,066	0	(6,776)	0	0	4.300	3.922	AO	41,909	218,655	12/07/2015	04/22/2044
931422-AE-9	Walgreen Company CORPORATE				2FE	4,259,604	105.7100	4,325,735	4,092,000	4,135,494	0	(20,032)	0	0	5.250	4.695	JJ	99,061	214,830	05/06/2010	01/15/2019
931422-AH-2	Walgreen Company CORPORATE				2FE	1,003,760	99.9400	999,450	1,000,000	1,002,415	0	(387)	0	0	3.100	3.053	MS	9,128	31,000	05/15/2013	09/15/2022
931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE	LS		2	2FE	67,221,167	102.8600	74,719,441	72,644,000	67,300,290	0	79,041	0	0	4.800	5.306	MN	416,492	3,486,912	02/10/2016	11/18/2044
934268-AA-7	Warehouse, LLC Debt in a Project			4	1	0	0.0000	0	0	0	0	0	0	0	0.363	0.000	FMAN	0	163,313	06/26/2015	05/06/2020
93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE			2	1FE	10,587,500	94.1200	9,948,484	10,570,000	10,587,367	0	(133)	0	0	3.796	3.787	MS	117,028	0	09/14/2016	09/15/2046
94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT				2FE	27,012,435	136.8600	32,765,409	23,940,000	26,351,780	0	(98,766)	0	0	7.750	6.650	MN	237,072	1,855,350	04/27/2015	05/15/2032
94106L-AS-8	WASTE MANAGEMENT INC CORPORATE				2FE	3,435,180	105.3200	3,159,681	3,000,000	3,089,127	0	(71,266)	0	0	6.100	3.555	MS	53,883	183,000	10/05/2011	03/15/2018
94106L-AW-9	WASTE MANAGEMENT INC CORPORATE				2FE	2,180,140	107.6800	2,153,540	2,000,000	2,079,280	0	(20,940)	0	0	4.750	3.535	JD	264	95,000	10/21/2011	06/30/2020
941848-C#-8	Waters Corp Senior Note				2	6,000,000	102.5700	6,154,294	6,000,000	6,000,000	0	0	0	0	3.400	3.400	JD	567	204,000	06/30/2014	06/30/2021
942682-A*-6	Watson Land Company Series A Senior Note			4	2	14,274,119	105.8000	15,102,455	14,274,119	14,274,119	0	0	0	0	6.230	6.311	MON	71,636	889,278	09/02/2008	09/04/2018
942682-A@-4	Watson Land Company Series B Senior Note			4	2	16,446,715	116.8200	19,212,306	16,446,715	16,446,715	0	0	0	0	6.570	6.660	MON	87,044	1,080,549	03/16/2009	06/01/2026
942683-AH-6	ACTAVIS INC CORPORATE			2	2FE	6,564,170	96.8400	6,342,712	6,550,000	6,562,225	0	(281)	0	0	4.625	4.612	AO	75,734	302,938	12/07/2015	10/01/2042
946758-AA-3	Ways to Work, Inc Promissory Note			4	5	340,553	80.1800	401,352	500,531	431,074	0	0	0	0	4.000	9.646	MON	56	30,490	11/24/2010	11/25/2018
946898-AB-5	WBI Energy Transmission Sr. Unsecured				2	2,500,000	104.5600	2,614,044	2,500,000	2,500,000	0	0	0	0	4.480	4.480	MJSD	2,489	112,000	12/23/2015	12/23/2025
94973V-AH-0	ANTHEM INC NOTES				2FE	29,402,417	114.2000	33,688,233	29,500,000	29,419,857	0	2,209	0	0	5.950	5.974	JD	78,011	1,755,250	12/12/2006	12/15/2034
94973V-AL-1	ANTHEM INC CORPORATE				2FE	21,508,375	112.8300	25,262,414	22,390,000	21,665,120	0	19,269	0	0	5.850	6.139	JJ	603,970	1,309,815	04/18/2006	01/15/2036
94973V-AM-9	ANTHEM INC CORPORATE				2FE	15,594,751	101.8500	14,623,336	14,358,000	14,526,204	0	(365,745)	0	0	5.875	3.257	JD	37,490	843,533	12/18/2013	06/15/2017
94973V-AN-7	ANTHEM INC CORPORATE				2FE	11,179,750	120.2000	12,019,499	10,000,000	11,034,488	0	(26,800)	0	0	6.375	5.524	JD	28,333	637,500	09/28/2010	06/15/2037
94973V-AT-4	ANTHEM INC CORPORATE				2FE	15,963,933	113.2500	17,270,473	15,250,000	15,891,209	0	(13,071)	0	0	5.800	5.480	FA	334,144	884,500	08/23/2010	08/15/2040
94973V-AX-5	ANTHEM INC CORPORATE	LS			2FE	2,560,714	100.0500	2,601,318	2,600,000	2,565,970	0	5,256	0	0	3.125	3.393	MN	10,382	81,250	01/26/2016	05/15/2022
94973V-AY-3	ANTHEM INC CORPORATE				2FE	12,837,643	100.4800	12,087,371	12,030,000	12,778,310	0	(16,243)	0	0	4.625	4.223	MN	71,094	556,388	04/27/2015	05/15/2042
94973V-BB-2	ANTHEM INC CORPORATE				2FE	10,017,598	100.3900	10,330,080	10,290,000	10,024,624	0	4,615	0	0	4.650	4.824	JJ	220,635	355,493	02/01/2016	01/15/2043
94973V-BK-2	ANTHEM INC CORPORATE	LS		2	2FE	1,304,221	101.2300	1,211,706	1,197,000	1,300,837	0	(2,054)	0	0	4.650	4.116	FA	21,027	55,661	04/27/2015	08/15/2044

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
949746-JM-4	WELLS FARGO CO CORPORATE				1FE	361,956	113.1400	339,432	300,000	358,333	0	(2,191)	0	0	5.375	3.871	FA	6,450	16,125	04/27/2015	02/07/2035
949746-RF-0	WELLS FARGO CO				1FE	4,800,956	113.3000	4,543,494	4,010,000	4,777,056	0	(14,582)	0	0	5.606	4.390	JJ	103,658	224,801	04/27/2015	01/15/2044
949746-RU-7	WELLS FARGO CO DISCOUNT NOTE				1FE	104,423	100.0100	104,410	104,396	104,396	0	0	0	(27)	2.222	2.222	MS	692	1,183	03/08/2016	03/15/2021
949746-SG-7	WELLS FARGO CO CORP				1FE	83,248	98.3300	80,657	82,025	82,025	0	0	0	(1,223)	2.509	2.509	AO	373	0	10/20/2016	10/27/2023
94974B-EV-8	Wells Fargo & Co NT CORPORATE				1FE	13,137,075	107.4400	13,429,501	12,500,000	12,816,446	0	(67,691)	0	0	4.600	3.943	AO	143,750	575,000	11/15/2011	04/01/2021
94974B-FG-0	Wells Fargo & Co NT CORPORATE				1FE	600,904	99.8600	599,166	600,000	600,450	0	(427)	0	0	1.500	1.427	JJ	4,125	9,000	12/07/2015	01/16/2018
94974B-FP-0	Wells Fargo & Co NT CORPORATE	LS			1FE	6,461,513	110.4800	6,232,064	5,641,000	6,437,394	0	(15,262)	0	0	5.375	4.465	MN	49,692	303,204	12/07/2015	11/02/2043
94974B-FR-6	Wells Fargo & Co NT CORPORATE				1FE	16,097,749	101.3700	16,346,074	16,125,000	16,108,296	0	3,770	0	0	3.000	3.027	JJ	213,656	483,750	01/16/2014	01/22/2021
94974B-FY-1	Wells Fargo & Co NT CORPORATE				1FE	3,036,447	101.3300	3,039,870	3,000,000	3,033,320	0	(2,874)	0	0	4.100	3.957	JD	9,567	123,000	12/07/2015	06/03/2026
94974B-GE-4	Wells Fargo & Co NT CORPORATE				1FE	3,385,299	98.4200	3,164,303	3,215,000	3,380,162	0	(3,020)	0	0	4.650	4.330	MN	23,670	149,498	04/27/2015	11/04/2044
94974B-GK-0	Wells Fargo & Co NT CORPORATE				1FE	47,799,100	95.0900	44,986,131	47,310,000	47,807,993	0	4,587	0	0	3.900	3.834	MN	307,515	1,176,045	09/08/2016	05/01/2045
94974B-GM-6	Wells Fargo & Co NT CORPORATE	LS			1FE	11,493,560	100.5200	11,559,686	11,500,000	11,495,232	0	1,236	0	0	2.600	2.612	JJ	132,058	299,000	07/15/2015	07/22/2020
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a			4	2	76,538	108.9100	83,356	76,538	76,538	0	0	0	0	5.670	5.669	JJ	2,146	4,340	12/21/2006	01/03/2029
94988J-5B-9	WELLS FARGO BANK NA CORP FLOATER	LS			1FE	33,300,000	100.4900	33,462,204	33,300,000	33,300,000	0	0	0	0	1.622	1.605	JAJO	103,510	346,621	01/22/2016	01/22/2018
94988J-5C-7	WELLS FARGO BANK NA CORP FLOATER	LS			1FE	74,000,000	100.2000	74,150,220	74,000,000	74,000,000	0	0	0	0	1.498	1.411	MJSD	76,984	675,292	03/16/2016	09/07/2017
95248@-AA-8	West Deptford Enrgy Hldgs, LLC Senior Se			4	3	17,855,399	90.5200	16,163,585	17,855,399	17,855,399	0	0	0	0	3.900	3.923	JAJO	1,932	653,540	01/16/2015	01/14/2022
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No				2	17,070,000	101.0800	17,253,882	17,070,000	17,070,000	0	0	0	0	4.020	4.020	JJ	335,482	686,214	07/05/2012	07/05/2027
95583#-AC-5	West Shore Pipe Line Company Senior Note				2	15,000,000	102.6800	15,401,285	15,000,000	15,000,000	0	0	0	0	4.110	4.110	MJSD	34,250	616,500	12/11/2014	12/11/2024
95709T-AB-6	Westar Energy Inc CORPORATE				1FE	3,841,770	100.0000	3,900,000	3,900,000	3,900,000	0	(31,394)	0	0	5.150	4.343	JJ	100,425	200,850	12/03/2015	01/01/2017
95709T-AH-3	Westar Energy Inc CORPORATE		2		1FE	38,926,746	99.2600	38,489,949	38,776,000	38,913,704	0	(3,854)	0	0	4.125	4.100	MS	533,170	1,589,486	04/01/2016	03/01/2042
95709T-AJ-9	Westar Energy Inc CORPORATE		2		1FE	41,186,090	100.1400	41,153,848	41,095,000	41,171,745	0	(2,770)	0	0	4.100	4.085	AO	421,224	1,622,288	12/23/2016	04/01/2043
95709T-AK-6	Westar Energy Inc CORPORATE		2		1FE	17,859,364	107.1600	18,809,760	17,553,000	17,854,221	0	(5,993)	0	0	4.625	4.508	MS	270,609	791,291	06/16/2016	09/01/2043
95709T-AL-4	Westar Energy Inc CORPORATE		2		1FE	2,234,978	99.7100	2,228,429	2,235,000	2,234,968	0	48	0	0	3.250	3.250	JD	6,053	76,269	11/05/2015	12/01/2025
95709T-AM-2	Westar Energy Inc CORPORATE		2		1FE	9,880,147	102.2200	9,348,394	9,145,000	9,875,435	0	(4,557)	0	0	4.250	3.780	JD	32,389	291,571	08/31/2016	12/01/2045
95709T-AN-0	Westar Energy Inc CORPORATE		2		1FE	1,770,874	93.8000	1,746,500	1,862,000	1,771,326	0	452	0	0	2.550	3.147	JJ	25,191	0	12/07/2016	07/01/2026
957674-AD-6	WESTERN ATLAS INC DEBENTURES				2FE	9,746,800	125.8500	12,585,300	10,000,000	9,870,519	0	11,804	0	0	8.550	8.789	JD	38,000	855,000	08/19/1994	06/15/2024
95906#-AQ-4	Western Oilfields Supply Co. Senior Note			4	2	6,300,000	103.5700	6,524,962	6,300,000	6,300,000	0	0	0	0	4.350	4.373	FMAN	33,495	274,050	05/17/2013	05/19/2025
95906#-AR-2	Western Oilfields Supply Co. Senior Unse			4	2	8,940,000	102.5400	9,167,004	8,940,000	8,940,000	0	0	0	0	4.130	4.150	MJSD	29,743	369,222	09/02/2015	09/02/2025
960413-AL-6	WESTLAKE CHEMIC CORPORATE		2		2FE	6,255,000	103.5000	6,210,000	6,000,000	6,229,761	0	(25,239)	0	0	4.625	3.163	FA	104,833	0	09/07/2016	02/15/2021
960413-AN-2	WESTLAKE CHEMIC CORPORATE		2		2FE	1,042,300	103.7500	1,037,500	1,000,000	1,039,024	0	(3,276)	0	0	4.875	3.678	MN	6,229	24,375	09/07/2016	05/15/2023
961548-AY-0	WESTROCK MWV LLC DEBENTURES				2FE	24,122,179	131.6000	29,307,721	22,270,000	23,619,388	0	(53,587)	0	0	7.950	7.256	FA	668,842	1,770,465	08/16/2002	02/15/2031
962166-AT-1	WEYERHAEUSER COMPANY CORPORATE				2FE	6,417,730	129.3000	7,111,693	5,500,000	6,035,814	0	(48,486)	0	0	8.500	6.900	JJ	215,569	467,500	03/29/2006	01/15/2025
962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES				2FE	8,486,714	123.7000	9,277,275	7,500,000	8,017,311	0	(45,804)	0	0	7.950	6.835	MS	175,563	596,250	09/25/2000	03/15/2025
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES				2FE	3,849,597	120.2900	4,704,530	3,911,000	3,873,557	0	2,227	0	0	6.950	7.077	AO	67,954	271,815	10/07/1997	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY DEBENTURES	LS			2FE	9,921,923	126.6400	11,492,299	9,075,000	9,803,895	0	(30,920)	0	0	7.375	6.498	MS	197,066	669,281	04/27/2015	03/15/2032
96316#-AC-7	Wheeling Power Company Senior Unsecured				2	7,625,000	99.4600	7,584,110	7,625,000	7,625,000	0	0	0	0	3.700	3.700	JD	23,510	282,125	06/01/2015	06/02/2025
96329*-KW-1	Wheels Senior Secured Note				1	5,000,000	99.9400	4,996,980	5,000,000	5,000,000	0	0	0	0	1.660	1.660	MN	12,681	83,000	11/06/2015	11/06/2017
96354#-AA-4	White Castle System, Inc. Senior Secured			4	3	12,500,000	109.6000	13,699,654	12,500,000	12,500,000	0	0	0	0	5.970	6.013	FMAN	105,719	746,250	08/14/2013	07/10/2023
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str			4	1FE	1,212,852	104.4400	1,266,716	1,212,852	1,212,852	0	0	0	0	6.507	6.507	N/A	0	(24,805)	04/18/2008	08/15/2018
96647K-AF-9	PEPSIAMERICAS INC NOTES				1FE	9,000,000	131.6600	11,849,400	9,000,000	9,000,000	0	0	0	0	7.290	7.290	MS	193,185	656,100	09/17/1996	09/15/2026
96811X-AA-2	Wildflower Energy, LP Senior Note			4	2	7,632,061	106.5900	8,079,844	7,580,436	7,604,852	0	(4,752)	0	0	6.090	5.995	MJSD	1,282	461,649	12/01/2010	09/30/2021
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena			4	1	4,799,863	101.9500	4,893,547	4,799,863	4,799,863	0	0	0	0	4.090	4.125	MON	8,725	196,314	09/30/2014	09/15/2044
969457-AW-0	WILLIAMS COS INC CORPORATE	LS			3FE	3,633,750	108.0000	3,780,000	3,500,000	3,537,286	0	(13,014)	0	0	7.625	7.157	JJ	123,059	266,875	08/08/2007	07/15/2019
969457-BG-4	WILLIAMS COS INC NOTES	LS			3FE	7,665,000	114.5000	8,015,000	7,000,000	7,276,324	0	(48,891)	0	0	7.875	6.868	MS	183,750	551,250	03/07/2006	09/01/2021
969457-BM-1	WILLIAMS COS INC CORP				3FE	1,125,000	121.1200	1,211,250	1,000,000	1,099,907	0	(3,411)	0	0	8.750	7.626	MS	25,764	87,500	11/08/2006	03/15/2032
96949L-AC-9	WILLIAMS PRTNRS CORPORATE	LS	2		2FE	632,098	95.0400	950,449	1,000,000	635,036	0	2,938	0	0	5.100	8.518	MS	15,017	51,000	12/07/2015	09/15/2045
96950F-AD-6	WILLIAMS PRTNRS CORPORATE				2FE	2,498,580	106.8400	2,671,048	2,500,000	2,499,352	0	123	0	0	5.250	5.256	MS	38,646	131,250	06/29/2010	03/15/2020
96950F-AG-9	WILLIAMS PRTNRS CORPORATE		2		2FE	370,530	103.9600	430,416	414,000	376,638	0	6,108	0	0	4.125	6.814	MN	2,182	17,078	04/01/2016	11/15/2020
96950H-AD-2	WILLIAMS PARTNERS LP CORPORATE				2FE	5,353,338	100.3900	5,019,530	5,000,000	5,005,900	0	(77,609)	0	0	7.250	5.656	FA	151,042	362,500	11/01/2013	02/01/2017
970648-AD-3	WILLIS NORTH AMERICA INC CORPORATE				2FE	21,760,198	101.0500	21,979,028	21,750,000	21,745,200	0	(3,902)	0	0	6.200	6.193	MS	348,362	1,348,500	04/03/2007	03/28/2017
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note	LS	4		1	7,960,227	100.9100	8,032,736	7,960,227	7,960,227	0	0	0	0	4.250	4.271	FMAN	46,987	338,310	02/25/2010	08/11/2017
97313*-AB-4	WinCo Hldgs Inc/ WinCo Foods 2010-B Seni		4		1	32,000,000	102.9900	32,955,704	32,000,000	32,000,000	0	0	0	0	3.750	3.767	JAJO	253,333	1,200,000	10/15/2010	10/15/2020
97314*-AA-5	Winco Foods, LLC Sr. Unsecured		4		1	18,290,000	97.2700	17,790,537	18,290,000	18,290,000	0	0	0	0	3.000	3.011	JAJO	115,837	158,513	07/01/2016	04/15/2028
97381W-AT-1	WINDSTREAM CORP CORPORATE		2		4FE	248,400	102.5000	235,750	230,000	238,130	0	(2,809)	0	0	7.750	6.249	AO	4,456	17,825	01/01/2013	10/01/2021
97381W-AU-8	WINDSTREAM CORP CORPORATE	LS	2		4FE	859,275	96.5000	825,075	855,000	856,422	0	(619)	0	0	7.500	7.410	AO	16,031	64,125	07/11/2011	04/01/2023
97424*-AA-2	Winmark Corporation Senior Secured Note		4		3	6,996,000	102.4000	7,164,288	6,996,000	6,996,000	0	0	0	0	5.500	5.536	FMAN	50,235	384,780	05/14/2015	05/14/2025
97651#-AE-4	Winwholesale, Inc Senior Note		4		2	9,350,000	102.9800	9,629,107	9,350,000	9,350,000	0	0	0	0	4.510	4.509	FA	163,989	421,685	02/11/2014	02/11/2024

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
976656-BW-7	WISCONSIN ELEC POWER NOTES				1FE	9,353,475	117.9300	9,370,480	7,946,000	9,214,716	0	(52,704)	0	0	5.625	4.260	MN	57,112	446,963	04/04/2014	05/15/2033
976656-BZ-0	WISCONSIN ELEC POWER CORPORATE				1FE	5,492,570	120.6600	6,636,520	5,500,000	5,493,808	0	153	0	0	5.700	5.709	JD	26,125	313,500	11/03/2006	12/01/2036
976656-CE-6	WISCONSIN ELEC POWER CORPORATE			2	1FE	21,555,639	94.1700	21,642,747	22,982,000	21,623,724	0	27,943	0	0	3.650	4.013	JD	37,282	838,843	11/12/2015	12/15/2042
976656-CG-1	WISCONSIN ELEC POWER CORPORATE			2	1FE	15,783,654	102.5200	15,839,186	15,450,000	15,775,690	0	(6,292)	0	0	4.250	4.119	JD	54,719	656,625	01/25/2016	06/01/2044
976656-CJ-5	WISCONSIN ELEC POWER CORPORATE			2	1FE	22,987,419	103.3200	23,547,471	22,790,000	22,984,697	0	(2,063)	0	0	4.300	4.247	JD	43,554	1,053,468	01/11/2016	12/15/2045
976657-AG-1	WEC ENERGY GROUP INC BONDS				2FE	9,945,700	119.2500	11,924,900	10,000,000	9,958,306	0	1,408	0	0	6.200	6.240	AO	155,000	620,000	03/17/2003	04/01/2033
976826-BE-6	WISCONSIN PWR & LT CO CORPORATE				1FE	6,156,521	128.5500	6,610,247	5,142,000	6,025,785	0	(24,012)	0	0	6.375	5.026	FA	123,837	327,803	10/26/2010	08/15/2037
976826-BF-3	WISCONSIN PWR & LT CO CORPORATE				1FE	16,989,830	146.6200	19,060,951	13,000,000	16,551,950	0	(83,882)	0	0	7.600	5.441	AO	247,000	988,000	01/20/2011	10/01/2038
976826-BJ-5	WISCONSIN PWR & LT CO CORPORATE			2	1FE	1,989,020	97.6300	1,952,560	2,000,000	1,990,371	0	1,351	0	0	2.250	2.338	MN	5,750	45,000	02/08/2016	11/15/2022
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE			2	1FE	5,462,432	100.7800	5,532,674	5,490,000	5,463,126	0	472	0	0	4.100	4.128	AO	47,519	225,090	04/01/2016	10/15/2044
976843-BE-1	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	24,912,750	119.4400	29,861,000	25,000,000	24,927,081	0	1,926	0	0	5.550	5.574	JD	115,625	1,387,500	12/05/2006	12/01/2036
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	8,175,120	94.4700	8,448,085	8,943,000	8,206,257	0	14,042	0	0	3.671	4.195	JD	27,358	288,174	12/19/2016	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE			2	1FE	26,462,457	110.4300	28,515,189	25,821,000	26,447,946	0	(11,876)	0	0	4.752	4.591	MN	204,502	1,227,014	04/01/2016	11/01/2044
97805*-AH-6	Wolverine Pipe Line Company Senior Note			4	1	147,857	111.6700	165,110	147,857	147,857	0	0	0	0	8.140	8.221	MJSD	702	12,036	02/21/2004	12/10/2019
97805*-AJ-2	Wolverine Pipe Line Company Senior Note			4	1	572,786	112.0400	641,777	572,786	572,786	0	0	0	0	8.340	8.425	MJSD	2,787	47,770	02/21/2004	12/10/2019
97806*-AA-0	Wolverine Power Cooperative Series A Sen			4	1	7,555,555	126.5900	9,564,453	7,555,555	7,555,555	0	0	0	0	7.250	7.359	MON	45,648	547,778	08/04/2009	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen			4	1	13,703,040	114.7300	14,337,495	12,496,667	13,634,473	0	(35,145)	0	0	5.780	4.704	MON	60,192	685,749	03/15/2016	12/01/2039
98159*-AB-9	Worldwide Machinery Revolver B			4	4	3,626,257	91.6000	3,321,825	3,626,257	3,626,257	0	0	0	0	4.250	4.370	MON	13,619	134,713	12/14/2016	02/20/2019
98180#-AA-0	Worthington Armstrong Venture Senior Not				2	9,371,812	106.4000	9,916,037	9,319,764	9,365,598	0	(6,214)	0	0	4.900	4.787	MJSD	10,148	446,688	04/01/2016	12/23/2021
981811-C*-1	Worthington Industries Inc. Senior Note				2	33,746,602	99.0400	33,374,504	33,699,354	33,743,003	0	(3,599)	0	0	4.600	4.605	FMAN	219,607	1,530,168	04/01/2016	08/12/2024
982526-AT-2	WRIGLEY JUNIOR CO WM CORPORATE				2FE	199,694	100.5000	201,006	200,000	199,934	0	78	0	0	2.000	2.040	AO	789	4,000	10/16/2013	10/20/2017
982526-AV-7	WRIGLEY JUNIOR CO WM CORPORATE			2	2FE	513,872	101.7500	523,993	515,000	514,435	0	186	0	0	2.900	2.940	AO	2,904	14,935	10/16/2013	10/21/2019
982598-AC-4	Wurth Group of North America Senior Note				1	14,336,000	105.9800	15,194,006	14,336,000	14,336,000	0	0	0	0	4.480	4.480	MS	176,620	642,253	09/22/2011	09/22/2021
983024-AF-7	WYETH CORPORATE				1FE	7,839,513	121.7600	9,075,034	7,453,000	7,659,299	0	(22,860)	0	0	6.450	5.964	FA	200,299	480,719	10/16/2006	02/01/2024
983024-AG-5	WYETH CORPORATE				1FE	3,438,097	129.2200	3,682,898	2,850,000	3,368,150	0	(19,422)	0	0	6.500	4.903	FA	77,188	185,250	04/27/2015	02/01/2034
983024-AL-4	WYETH CORPORATE				1FE	31,718,834	124.6100	35,303,514	28,332,000	31,351,178	0	(105,573)	0	0	6.000	5.075	FA	642,192	1,699,920	04/27/2015	02/15/2036
983024-AN-0	WYETH CORPORATE				1FE	13,101,819	125.8400	16,145,875	12,830,000	13,100,633	0	(9,408)	0	0	5.950	5.753	AO	190,846	763,385	04/27/2015	04/01/2037
983130-AU-9	WYNN LAS VEGAS CORPORATE	LS		2	3FE	2,632,500	95.3800	2,789,719	2,925,000	2,718,314	0	26,135	0	0	4.250	5.575	MN	10,705	124,313	06/24/2013	05/30/2023
98330#-AA-9	Wyoming Machinery Company Senior Note			4	2	6,372,000	106.3700	6,777,911	6,372,000	6,372,000	0	0	0	0	6.310	6.309	JD	11,169	402,073	06/20/2008	12/21/2019
98385X-AJ-5	XTO ENERGY INC CORPORATE				1FE	9,470,250	123.3500	12,335,300	10,000,000	9,558,815	0	11,232	0	0	6.100	6.504	AO	152,500	610,000	07/28/2006	04/01/2036
98385X-AM-8	XTO ENERGY INC CORPORATE				1FE	15,879,750	136.5400	20,480,699	15,000,000	15,750,196	0	(17,932)	0	0	6.750	6.309	FA	421,875	1,012,500	10/25/2007	08/01/2037
98385X-AP-1	XTO ENERGY INC CORPORATE				1FE	17,771,131	105.5200	18,887,346	17,900,000	17,875,974	0	15,065	0	0	5.500	5.595	JD	43,756	984,500	04/28/2008	06/15/2018
98389B-AH-3	XCEL ENERGY INC. CORPORATE				2FE	14,968,850	125.7400	18,860,640	15,000,000	14,975,345	0	614	0	0	6.500	6.515	JJ	487,500	975,000	07/24/2006	07/01/2036
984121-BQ-5	XEROX CORPORATION CORPORATE				2FE	993,920	100.3600	1,003,612	1,000,000	999,772	0	704	0	0	6.750	6.833	FA	28,125	67,500	08/15/2006	02/01/2017
984121-BW-2	XEROX CORPORATION CORPORATE				2	5,002,300	105.4300	5,271,380	5,000,000	4,999,986	0	(309)	0	0	6.350	6.343	MN	40,569	317,500	04/28/2008	05/15/2018
98419M-AB-6	XYLEM INC/NY CORPORATE				2FE	13,715,391	107.9600	14,034,436	13,000,000	13,396,778	0	(76,033)	0	0	4.875	4.149	AO	158,438	633,750	07/26/2012	10/01/2021
988498-AC-5	YUM BRANDS INC CORPORATE				4FE	7,560,143	104.8800	10,487,501	10,000,000	9,541,139	0	338,944	0	0	6.250	10.380	MS	184,028	625,000	10/28/2008	03/15/2018
98954#-AA-4	Ziegler Inc Senior Note				3	1,000,000	102.4000	1,024,044	1,000,000	1,000,000	0	0	0	0	3.850	3.850	AO	7,914	38,500	04/22/2014	04/19/2021
98954#-AC-0	Ziegler Inc Senior Note				3	1,000,000	104.9300	1,049,266	1,000,000	1,000,000	0	0	0	0	4.660	4.660	AO	9,579	46,600	04/22/2014	04/17/2026
98978V-AH-6	ZOETIS INC CORP			2	2FE	434,358	97.3400	486,687	500,000	435,505	0	1,066	0	0	4.700	5.651	FA	9,792	23,500	12/07/2015	02/01/2043
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un			4	1	44,680,000	102.3800	45,390,025	44,333,236	44,333,236	0	0	0	(1,326,109)	1.470	1.472	JAJO	114,047	683,781	04/28/2015	04/28/2025
G9500*-AA-7	Waypoint Asset Funding 8 LLC Senior Secu			4	2FE	8,498,700	100.0600	8,503,832	8,498,700	8,498,700	0	0	0	0	4.410	4.408	AO	79,123	395,614	09/25/2015	10/17/2022
008916-AB-4	AGRIUM INC DEBENTURES		A		2FE	10,863,463	100.3500	10,285,875	10,250,000	10,252,924	0	(56,322)	0	0	7.700	7.127	FA	328,854	789,250	07/31/1997	02/01/2017
008916-AG-3	AGRIUM INC CORP FOREIGN		A		2FE	9,965,600	124.1400	12,413,500	10,000,000	9,969,796	0	681	0	0	7.125	7.153	MN	75,208	712,500	05/17/2006	05/23/2036
008916-AJ-7	AGRIUM INC CORP FOREIGN		A	2	2FE	7,063,448	113.6200	6,675,016	5,875,000	6,971,133	0	(24,744)	0	0	6.125	4.794	JJ	165,928	359,844	01/01/2013	01/15/2041
008916-AM-0	AGRIUM INC CORPORATE		A	2	2FE	12,501,433	99.6200	12,891,190	12,940,000	12,522,579	0	7,130	0	0	4.900	5.123	JD	52,838	634,060	04/01/2016	06/01/2043
012873-AH-8	ALBERTA ENERGY COMPANY NOTES		A		2FE	6,132,460	117.2500	5,891,813	5,025,000	5,817,466	0	(35,376)	0	0	8.125	6.380	MS	120,216	408,281	07/23/2004	09/15/2030
012873-AK-1	ALBERTA ENERGY COMPANY CORP FOREIGN		A		2FE	5,569,200	114.3800	5,718,750	5,000,000	5,435,776	0	(17,159)	0	0	7.375	6.452	MN	61,458	368,750	10/16/2006	11/01/2031
013716-AN-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	10,232,280	116.8200	10,513,710	9,000,000	9,843,242	0	(47,445)	0	0	7.250	6.124	MN	108,750	652,500	02/23/2006	11/01/2028
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES		A		1FE	14,043,677	118.3000	16,110,367	13,618,000	13,931,120	0	(13,560)	0	0	7.250	6.984	MS	290,706	987,305	12/15/2005	03/15/2031
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	14,674,609	110.6800	15,938,280	14,400,000	14,622,163	0	(7,825)	0	0	6.125	5.976	JD	39,200	882,000	04/27/2015	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	2,902,414	105.4000	3,267,493	3,100,000	2,938,438	0	4,510	0	0	5.750	6.227	JD	14,854	178,250	06/14/2006	06/01/2035
05590H-AR-8	BMW CANADA INC Corp Foreign				1FE	52,718	99.6500	52,017	52,198	52,182	0	0	0	(537)	1.780	1.788	AO	189	0	10/12/2016	10/19/2020
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN	LS	A	2	1FE	47,016,616	98.6500	47,220,288	47,866,000	47,293,719	0	87,168	0	0	2.550	2.770	MN	186,478	1,220,583	12/13/2013	11/06/2022
06368A-AA-8	Bank of Montreal DISCOUNT NOTE				1FE	97,801	99.6000	96,549	96,939	96,922	0	(1)	0	(879)	2.700	2.702	JD	165	0	12/06/2016	12/09/2026
06369Z-BS-2	BANK OF MONTREAL DISCOUNT NOTE			2	2FE	72,251	101.3200	60,444	59,655	59,652	0	2	0	2,063	3.120	3.118	MS	535	1,907	09/12/2014	09/19/2024
064149-2L-0	BANK OF NOVA SCOTIA DISCOUNT NOTE				1FE	81,778	105.3500	70,702	67,112	69,344	0	(606)	0	2,501	3.270	2.398	JJ	1,038	2,161	12/12/2014	01/11/2021

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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 (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
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN		A		1FE	19,480,082	106.8000	19,443,486	18,205,000	18,907,636	0	(163,680)	0	0	4.375	3.331	JJ	371,685	796,469	07/02/2013	01/13/2021
064151-AR-4	BANK OF NOVA SCOTIA			2	2FE	394,221	97.3400	370,204	380,299	376,041	0	11	0	13,015	2.580	2.580	MS	2,521	10,090	08/25/2015	03/30/2027
064151-GC-1	BANK OF NOVA SCOTIA Corporate			2	2FE	44,867	101.9700	45,623	44,741	44,741	0	0	0	1,548	3.367	3.265	JD	99	1,560	12/01/2015	12/08/2025
064151-QE-6	BANK OF NOVA SCOTIA DISCOUNT NOTE				1FE	97,798	99.2100	96,170	96,939	96,443	0	2	0	(1,356)	2.620	2.679	JD	209	0	12/08/2016	12/02/2026
064159-EX-0	BANK OF NOVA SCOTIA CORP FOREIGN		A		1FE	1,095,899	100.0400	1,100,462	1,100,000	1,097,111	0	1,144	0	0	2.050	2.161	JD	1,629	22,550	12/07/2015	06/05/2019
064159-FL-5	BANK OF NOVA SCOTIA CORP FOREIGN		A		1FE	302,533	100.6700	302,016	300,000	302,082	0	(425)	0	0	2.800	2.637	JJ	3,733	8,400	12/07/2015	07/21/2021
06427E-BW-0	BANK OF MONTREAL CORP FRGN FLOATER	LS	A		1	21,500,000	100.1600	21,535,260	21,500,000	21,500,000	0	0	0	0	1.411	1.213	MJSD	26,117	245,073	09/01/2015	09/01/2017
067901-AA-6	BARRICK GOLD CORP BOND		A		2FE	596,984	98.7600	603,436	611,000	599,831	0	341	0	0	5.800	5.967	MN	4,528	35,438	01/18/2006	11/15/2034
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN		A		2FE	27,698,003	97.4000	24,349,950	25,000,000	27,503,681	0	(51,926)	0	0	5.250	4.576	AO	328,125	1,312,500	01/01/2013	04/01/2042
07329V-AP-5	BCIMC REALTY				1FE	176,155	100.5100	164,894	164,051	163,975	0	8	0	5,671	2.840	2.846	JD	371	4,760	05/29/2015	06/03/2025
07329V-AQ-3	BCIMC REALTY DISCOUNT NOTE				1FE	156,999	100.4600	149,828	149,137	152,262	0	(333)	0	(4,404)	2.100	1.607	JD	250	1,579	07/06/2016	06/03/2021
07813Z-BS-2	BELL CANADA LTD DISCOUNT NOTE			2	2FE	156,438	102.7600	160,918	156,594	156,064	0	83	0	5,395	3.000	3.064	AO	1,162	4,831	09/28/2015	10/03/2022
097751-AY-7	BOMBARDIER INC NT CORP FOREIGN		A		4FE	69,870	94.0000	63,920	68,000	69,165	0	(190)	0	0	5.750	5.366	MS	1,151	3,910	01/01/2013	03/15/2022
09784Y-A#-5	Bonavista Energy Corporation Series A Se	LS	A	4	2	1,596,072	101.0700	1,516,108	1,500,000	1,518,274	0	(20,883)	0	0	4.860	1.982	JD	5,468	72,900	08/19/2014	06/05/2017
09784Y-B*-8	Bonavista Energy Corporation Series B Se		A		2	12,500,000	103.2900	12,910,786	12,500,000	12,500,000	0	0	0	0	4.370	4.370	MN	89,524	546,250	11/02/2010	11/02/2020
09784Y-C*-7	Bonavista Energy Corporation Senior Note		A		2	9,000,000	97.5500	8,779,352	9,000,000	9,000,000	0	0	0	0	3.800	3.800	AO	62,700	342,000	04/25/2013	04/25/2025
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERT CORPORATE		A	2	4FE	1,003,900	100.5000	1,005,000	1,000,000	1,003,886	0	(14)	0	0	6.125	6.000	JJ	30,625	0	12/02/2016	07/01/2022
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT		A		2FE	17,596,815	128.9000	20,916,846	16,227,000	17,250,576	0	(42,062)	0	0	7.200	6.517	FA	441,374	1,168,344	04/27/2015	08/15/2031
124765-E*-5	CAE, Inc. Senior Note		A	4	2	1,057,000	101.4200	1,072,017	1,057,000	1,057,000	0	0	0	0	3.597	3.596	JJ	18,799	38,020	12/27/2012	12/27/2027
12657Z-BG-7	CU INC CORP FOREIGN			2	1FE	122,841	102.7000	122,526	119,310	119,310	0	0	0	4,127	3.964	3.964	JJ	2,031	4,649	07/22/2015	07/27/2045
136069-LY-5	CANADIAN IMPERIAL BANK DISCOUNT NOTE			2	2FE	165,278	101.9300	182,423	178,964	178,964	0	0	0	13,686	3.420	3.416	JJ	2,644	3,106	01/19/2016	01/26/2026
13606A-XR-4	CANADIAN IMPERIAL BANK OF COMM MONEY MAR	LS	A		1FE	75,000,000	99.9600	74,969,325	75,000,000	75,000,000	0	0	0	0	1.597	1.597	MN	126,429	598,875	05/18/2016	05/23/2018
136375-BA-9	CANADIAN NATL RAILWAY NT NOTES		A		1FE	6,670,980	107.5200	6,450,966	6,000,000	6,094,453	0	(57,257)	0	0	6.800	5.714	JJ	188,133	408,000	09/25/2002	07/15/2018
136375-BD-3	CANADIAN NATL RAILWAY NT NOTES		A		1FE	7,475,750	132.5800	9,280,740	7,000,000	7,314,165	0	(18,039)	0	0	6.900	6.345	JJ	222,717	483,000	06/25/2004	07/15/2028
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES		A		1FE	21,288,453	134.3200	24,546,067	18,275,000	20,986,363	0	(81,918)	0	0	6.712	5.440	JJ	565,607	1,226,618	03/12/2014	07/15/2036
136375-BG-6	CANADIAN NATL RAILWAY NT BONDS		A		1FE	227,307	140.8100	225,300	160,000	222,223	0	(3,063)	0	0	7.375	3.891	AO	2,491	11,800	04/27/2015	10/15/2031
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	69,207,610	128.9100	69,973,881	54,283,000	67,511,144	0	(501,436)	0	0	6.250	4.259	FA	1,413,620	3,392,688	07/01/2013	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	12,756,727	129.4000	13,037,221	10,075,000	12,517,658	0	(78,960)	0	0	6.200	4.339	JD	52,054	624,650	04/27/2015	06/01/2036
136375-BP-6	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	4,984,150	103.8700	5,193,675	5,000,000	4,997,922	0	1,819	0	0	5.850	5.890	MN	37,375	292,500	09/19/2007	11/15/2017
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	27,083,362	131.6500	27,520,659	20,905,000	26,496,412	0	(162,860)	0	0	6.375	4.395	MN	170,289	1,332,694	12/07/2015	11/15/2037
136375-BR-2	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	12,943,320	105.1800	13,672,880	13,000,000	12,989,401	0	6,587	0	0	5.550	5.607	MN	92,192	721,500	04/24/2008	05/15/2018
136375-BT-8	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	7,024,732	107.5400	7,510,810	6,984,000	7,046,465	0	(19,490)	0	0	5.550	5.090	MS	129,204	360,306	04/01/2016	03/01/2019
136375-BV-3	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	9,814,546	101.5000	10,043,267	9,895,000	9,853,861	0	7,540	0	0	2.850	2.940	JD	12,534	282,008	12/07/2015	12/15/2021
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	18,569,402	90.8300	18,801,810	20,700,000	18,705,948	0	41,490	0	0	3.500	4.102	MN	92,575	724,500	01/19/2016	11/15/2042
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	8,437,816	107.2000	8,415,349	7,850,000	8,425,683	0	(11,735)	0	0	4.500	4.044	MN	52,988	353,250	04/01/2016	11/07/2043
136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN	LS	A	2	1FE	12,269,934	88.1700	11,175,547	12,675,000	12,270,954	0	1,020	0	0	3.200	3.368	FA	167,873	0	12/07/2016	08/02/2046
13638Z-CE-3	CANADIAN NATL RESOURCES DISCOUNT NOTE				2FE	114,655	101.3300	105,787	104,396	105,831	0	(404)	0	3,703	2.890	2.490	FA	1,157	3,018	06/03/2015	08/14/2020
136440-AL-8	CANADIAN PAC LTD CANADA DEBENTURES		A		2FE	14,209,910	125.5100	16,316,560	13,000,000	13,417,089	0	(73,781)	0	0	9.450	8.573	FA	511,875	1,228,500	11/20/1997	08/01/2021
13645R-AE-4	Canadian Pacific Railway Co NOTES		A		2FE	13,255,170	116.5000	15,727,136	13,500,000	13,314,964	0	6,600	0	0	5.750	5.881	MS	228,563	776,250	07/21/2004	03/15/2033
13645R-AQ-7	Canadian Pacific Railway Co CORP FOREIGN		A		2FE	13,412,619	120.1700	13,218,744	11,000,000	13,232,017	0	(48,142)	0	0	5.750	4.404	JJ	291,653	632,500	01/01/2013	01/15/2042
137576-A*-5	Canfor Corporation Senior Unsecured		A	4	2	3,860,000	99.6200	3,845,330	3,860,000	3,860,000	0	0	0	0	4.400	4.400	AO	41,988	169,840	10/02/2015	10/02/2025
14006Z-AF-4	CAPITAL DESJARDINS I Foreign			2	1FE	118,041	111.2600	99,557	89,482	89,482	0	0	0	3,095	4.954	4.975	JD	207	4,522	12/08/2011	12/15/2026
14042M-AA-0	Capital Power Corporation Senior Unsecur				2	94,405,624	98.3700	90,598,064	92,100,129	92,100,129	0	0	0	(2,305,495)	3.850	3.851	MS	1,063,757	0	09/13/2016	09/14/2026
15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN		A		2FE	1,745,863	111.5000	1,568,763	1,407,000	1,733,458	0	(7,483)	0	0	6.750	5.030	MN	12,135	94,973	04/27/2015	11/15/2039
156327-AA-6	CENTRE STREET TRUST CORP FOREIGN				1FE	135,962	99.5700	103,946	104,396	104,396	0	0	0	3,611	3.690	3.690	JD	190	3,982	05/30/2012	06/14/2021
20825V-AB-8	CONOCOPHILLIPS CANADA CORP PUBLIC		A		2FE	11,298,769	117.1400	10,308,646	8,800,000	11,027,032	0	(72,098)	0	0	5.950	4.074	AO	110,538	523,600	01/01/2013	10/15/2036
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN				2FE	586,336	123.4200	736,276	596,547	556,918	0	2,401	0	19,009	6.100	6.928	MN	4,287	36,624	09/27/2007	05/19/2028
22576C-A@-0	Crescent Point Energy Corp USD Series B		A		2	4,400,000	100.8100	4,435,538	4,400,000	4,400,000	0	0	0	0	5.480	5.480	MS	64,968	241,120	03/24/2010	03/24/2017
22576C-D@-7	Crescent Point Energy Corp Senior Note		A		2	1,000,000	102.4700	1,024,672	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MN	4,333	40,000	05/22/2012	05/23/2022
22576C-F#-3	Crescent Point Energy Corp Senior Note		A		2	21,000,000	99.6400	20,923,836	21,000,000	21,000,000	0	0	0	0	3.750	3.750	JD	24,063	787,500	06/24/2014	06/20/2024
22576C-G*-6	Crescent Point Energy Corp Senior Unsecu		A		2	24,000,000	101.3300	24,320,096	24,000,000	24,000,000	0	0	0	0	4.080	4.080	AO	187,680	979,200	04/22/2015	04/22/2025
23286#-AD-5	D+H USA General Partnership 1 Senior Not		A		3Z	6,950,000	109.9600	7,642,455	6,950,000	6,950,000	0	0	0	0	6.840	5.590	JAJO	104,320	458,536	04/12/2011	04/12/2021
23286#-AE-3	D+H USA General Partnership 1 Senior Sec		A		3Z	1,000,000	103.3300	1,033,339	1,000,000	1,000,000	0	0	0	0	5.190	3.940	MJSD	144	50,018	07/05/2012	06/30/2022
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not		A	4	3	37,886,321	101.6800	38,282,052	37,649,693	37,773,310	0	(34,179)	0	0	5.140	4.978	AO	456,921	2,194,036	08/19/2014	04/06/2020
25822C-C*-5	Dorel Industries Inc Senior Secured	LS	A	4	3	22,000,000	100.9200	22,202,324	22,000,000	22,000,000	0	0	0	0	4.600	4.600	JD	33,733	1,080,750	06/19/2015	06/19/2020
292505-AD-6	ENCANA CORPORATION CORP FOREIGN		A		3FE	25,713,273	107.8800	26,245,988	24,330,000	25,429,530	0	(34,640)	0	0	6.500	6.080	FA	597,437	1,581,450	09/12/2007	08/15/2034
292505-AE-4	ENCANA CORPORATION CORP FOREIGN		A		3FE	7,382,026	108.3800	7,438,860	6,864,000	7,305,562	0	(10,550)	0	0	6.625	6.073	FA	171,791	454,740	10/25/2007	08/15/2037

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	
		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
292766-A#-9	Enerplus Corporation Senior Note		A	4	2	8,965,000	102.4700	9,186,076	8,965,000	8,965,000	0	0	0	0	4.400	4.399	MN	50,403	394,460	05/15/2012	05/15/2024
29290Z-AP-5	ENBRIDGE GAS DIS INC DISCOUNT NOTE			2	1	146,072	102.8400	122,703	119,310	118,929	0	9	0	4,112	4.000	4.019	FA	1,726	4,820	08/19/2014	08/22/2044
29290Z-AQ-3	ENBRIDGE GAS DIS INC			2	2FE	299,929	104.7300	288,948	275,903	290,599	0	(773)	0	(4,276)	3.310	2.595	MS	2,802	6,224	07/07/2016	09/11/2025
29290Z-AR-1	ENBRIDGE GAS DIS INC DISCOUNT NOTE			2	2FE	61,211	97.3800	58,095	59,655	59,614	0	1	0	(1,598)	2.500	2.508	FA	604	0	08/02/2016	08/05/2026
318069-A*-2	Finning International Inc Senior Note		A		2FE	8,240,952	102.8500	8,228,239	8,000,000	8,143,884	0	(25,576)	0	0	3.980	3.587	JJ	143,280	318,400	01/01/2013	01/19/2022
34527A-BN-9	FORD CR CANADA CO GTD DISCOUNT NOTE				2FE	113,757	101.1800	113,168	111,853	111,853	0	0	0	3,869	2.923	2.923	MS	966	3,299	09/09/2015	09/16/2020
34527A-BQ-2	FORD CR CANADA CO GTD DISCOUNT NOTE				2FE	94,918	102.4700	99,332	96,939	96,939	0	0	0	2,021	3.140	3.140	JD	150	2,516	02/18/2016	06/14/2019
34958Z-AC-7	FORTISBC INC CORPORATE			2	2FE	71,529	101.4600	60,523	59,655	59,613	0	1	0	2,062	4.000	4.004	AO	425	2,474	10/07/2014	10/28/2044
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE				2FE	30,154	99.1000	29,148	29,414	29,414	0	0	0	(741)	3.926	3.926	JJ	483	169	05/31/2016	01/31/2035
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1			4	1FE	15,378,761	117.8600	18,355,269	15,573,138	15,573,138	0	0	0	538,686	6.600	6.599	JD	42,826	1,044,323	03/12/2008	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured			4	1FE	7,977,366	104.1600	6,931,053	6,654,100	6,654,100	0	0	0	230,170	3.770	3.772	JD	10,452	254,886	03/24/2014	06/16/2023
390730-AK-5	Great Lakes Power Limited Senior Subordi			4	2FE	16,091,543	108.9600	14,624,945	13,422,318	13,422,318	0	0	0	464,288	4.960	4.960	JD	27,739	676,432	03/24/2014	06/16/2023
40416R-AA-2	HCN CANANDA HLD CORP FOREIGN				2FE	59,796	102.8400	61,349	59,655	59,530	0	29	0	2,058	3.350	3.407	MN	203	2,016	11/18/2015	11/25/2020
40427H-SY-0	HSBC BANK CANADA DISCOUNT NOTE				1FE	120,588	101.4100	120,990	119,310	119,308	0	4	0	4,127	2.449	2.449	JJ	1,239	2,517	09/15/2015	01/29/2021
41754W-AQ-4	Harvest Operations Corp CORP FOREIGN	LS	A		1FE	1,264,211	98.0300	1,852,824	1,890,000	1,318,595	0	(332,603)	0	0	2.330	5.334	AO	9,419	14,434	06/16/2016	04/14/2021
448055-AB-9	HUSKY ENERGY INC CORP FOREIGN		A		2FE	21,232,590	108.9600	23,076,627	21,180,000	21,204,459	0	(7,657)	0	0	6.150	6.096	JD	57,892	1,302,570	04/01/2016	06/15/2019
453258-AP-0	VALE INCO LTD BONDS		A		2FE	6,240,500	99.7500	8,892,713	8,915,000	6,284,608	0	37,756	3,519,845	0	7.200	6.280	MS	188,998	641,880	08/25/2004	09/15/2032
455870-AD-7	INDUSTRIAL ALLIANCE INS & FINL DISCOUNT			2	1FE	60,780	101.0300	60,269	59,655	59,620	0	(20)	0	(1,139)	3.300	3.226	MS	582	0	09/13/2016	09/15/2028
45868C-A@-8	Interfor Corporation Senior Secured Note		A	4	2	16,000,000	98.3800	15,740,239	16,000,000	16,000,000	0	0	0	0	4.170	4.191	MJSD	9,267	667,200	03/16/2015	03/26/2026
45953E-A*-2	International Forest Products Senior Sec		A	4	2	3,050,000	101.3300	3,090,589	3,050,000	3,050,000	0	0	0	0	4.330	4.352	MJSD	1,834	132,065	06/26/2013	06/26/2023
496676-AA-5	KINGSTON SOLAR LP			4	2FE	68,007	96.2300	64,582	67,112	67,112	0	0	0	(895)	3.571	3.569	JJ	514	0	10/06/2016	07/31/2035
552704-AA-6	MEG ENERGY CORP CORP FOREIGN	LS	A	2	4FE	598,757	92.5000	925,000	1,000,000	598,757	0	3,176	413,854	0	6.500	6.167	MS	19,139	65,000	07/12/2011	03/15/2021
552704-AB-4	MEG ENERGY CORP CORP FOREIGN		A	2	4FE	34,220	89.0000	51,620	58,000	34,220	0	(78)	25,313	0	6.375	5.676	JJ	1,551	3,698	01/01/2013	01/30/2023
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN		A		2FE	4,141,150	120.6700	4,572,114	3,789,000	4,006,731	0	(16,756)	0	0	7.700	6.841	FA	110,218	291,753	01/12/2006	02/15/2026
564835-AH-9	MANUFACTURERS LIFE INS CO DISCOUNT NOTE			2	1FE	62,312	101.4700	52,964	52,198	51,704	0	(262)	0	1,839	2.640	2.192	JJ	637	1,352	11/26/2014	01/15/2025
564835-AJ-5	MANUFACTURERS LIFE INS CO CORP Foreign			2	1FE	152,164	99.5900	141,093	141,680	141,157	0	(265)	0	4,910	2.100	1.900	JD	253	3,020	03/05/2015	06/01/2025
564835-AL-0	MANUFACTURERS LIFE INS CO CORP FOREIGN			2	1FE	120,098	102.8900	122,758	119,310	119,310	0	0	0	4,127	3.181	2.930	MN	419	3,856	11/17/2015	11/22/2027
644535-AD-8	NEW GOLD INC CORP FOREIGN		A	2	4FE	27,755	102.5000	26,650	26,000	26,473	0	(347)	0	0	7.000	5.509	AO	384	1,820	01/01/2013	04/15/2020
655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN	LS	A		2FE	4,548,510	102.5100	4,612,995	4,500,000	4,538,836	0	(1,117)	0	0	6.200	6.121	JD	12,400	279,000	06/03/2005	06/15/2035
663307-AC-0	NORTHWEST REDWATER DISCOUNT NOTE			2	1FE	144,502	99.8900	134,075	134,223	134,020	0	40	0	4,632	2.100	2.131	FA	1,003	2,839	02/18/2015	02/23/2022
663307-AD-8	NORTHWEST REDWATER DISCOUNT NOTE			2	1FE	127,113	96.0200	121,719	126,766	122,452	0	93	0	4,231	3.700	3.907	FA	1,670	4,723	08/25/2015	02/23/2043
663307-AE-6	NORTHWEST REDWATER DISCOUNT NOTE			2	1FE	17,963	101.9200	19,000	18,642	17,913	0	53	0	(103)	3.200	3.700	AO	113	616	04/18/2016	04/24/2026
663307-AF-3	NORTHWEST REDWATER DISCOUNT NOTE			2	1FE	134,444	107.0700	151,692	141,680	141,296	0	9	0	6,843	4.250	4.278	JD	513	5,118	01/26/2016	06/01/2029
663307-AG-1	NORTHWEST REDWATER DISCOUNT NOTE			2	1FE	112,800	112.1600	133,811	119,310	118,549	0	7	0	5,741	4.750	4.799	JD	483	4,817	01/26/2016	06/01/2037
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN			4	2FE	32,197	104.7800	28,345	27,053	27,058	0	3	0	935	4.397	4.392	JD	3	1,209	10/03/2014	06/30/2032
669771-AS-6	TRANSCANADA CORP DEBENTURES		A		1FE	8,331,120	122.5600	8,579,340	7,000,000	7,617,761	0	(79,029)	0	0	7.875	6.150	AO	137,813	551,250	07/01/2004	04/01/2023
66977W-AN-9	NOVA CHEMICALS CORP CORP FOREIGN		A	2	3FE	3,050,000	100.7500	3,022,500	3,000,000	3,030,888	0	(5,886)	0	0	5.250	4.995	FA	65,625	157,500	07/19/2013	08/01/2023
68214W-AH-1	OMERS REALTY CORP CORP FOREIGN				1FE	339,839	105.4400	275,179	260,990	260,990	0	0	0	9,028	3.358	3.358	JD	650	8,968	05/30/2013	06/05/2023
68214W-AM-0	OMERS REALTY CORP DISCOUNT NOTE				1FE	170,005	104.5300	155,898	149,137	156,625	0	(442)	0	(375)	3.328	2.608	MN	680	3,499	06/28/2016	11/12/2024
68214W-AN-8	OMERS REALTY CORP DISCOUNT NOTE			2	1FE	73,030	101.9300	76,009	74,568	74,568	0	0	0	1,538	2.858	2.856	FA	759	1,111	02/17/2016	02/23/2024
698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP		A		3FE	11,284,900	113.2500	11,325,001	10,000,000	10,944,325	0	(37,955)	0	0	7.200	6.215	MN	120,000	720,000	07/20/2004	11/01/2031
70706P-A#-1	Pengrowth Energy Corporation Senior Note		A		3	7,000,000	82.4800	5,773,494	7,000,000	7,000,000	0	0	0	0	4.170	4.170	AO	59,191	291,900	10/18/2012	10/18/2024
707886-A@-6	Penn West Petroleum Ltd. Senior Note		A		5	2,265,537	101.4000	2,297,356	2,265,537	2,265,537	0	0	0	0	6.300	5.800	MN	12,291	161,671	05/31/2007	05/31/2017
707886-B#-3	Penn West Petroleum Ltd. Series F Senior		A		5	19,660,477	104.7800	20,100,190	19,182,419	19,301,657	0	(85,780)	0	0	6.800	5.876	MN	115,947	1,465,324	07/29/2015	05/29/2018
707886-C*-6	Penn West Petroleum Ltd. Series G Senior		A		5	4,045,602	109.2600	4,420,088	4,045,602	4,045,602	0	0	0	0	6.900	6.400	MN	24,813	313,085	05/29/2008	05/29/2020
707886-D#-1	Penn West Petroleum Ltd. Series L Senior		A		5	5,906,983	113.5900	6,433,611	5,663,842	5,793,328	0	(51,005)	0	0	9.820	8.210	MN	86,518	607,321	08/19/2014	05/05/2019
707886-F#-9	Penn West Petroleum Ltd. Series R Sr Gtd		A		5	4,346,594	100.6200	4,373,641	4,346,594	4,346,594	0	0	0	0	5.790	5.290	MS	74,309	295,255	03/16/2010	03/16/2017
707886-G*-2	Penn West Petroleum Ltd. Series S Sr Gtd		A		5	2,912,833	107.3500	3,127,041	2,912,833	2,912,833	0	0	0	0	6.350	5.850	MS	54,555	214,174	03/16/2010	03/16/2020
707887-A#-2	Penn West Petroleum Limited Series Y Sr		A		5	5,825,667	104.6400	6,095,675	5,825,667	5,825,667	0	0	0	0	5.480	4.980	JD	25,717	367,632	12/02/2010	12/02/2022
707887-A*-6	Penn West Petroleum Limited Series W Sr		A		5	4,207,426	101.4200	4,267,178	4,207,426	4,207,426	0	0	0	0	4.670	4.170	JD	15,828	231,432	12/02/2010	12/02/2017
707887-A@-4	Penn West Petroleum Limited Series X Sr		A		5	11,651,333	104.7000	12,199,525	11,651,333	11,651,333	0	0	0	0	5.380	4.880	JD	50,496	723,612	12/02/2010	12/02/2020
707887-C#-0	Penn West Petroleum Limited Senior Note		A		5	2,103,713	104.1200	2,190,413	2,103,713	2,103,713	0	0	0	0	5.290	4.790	MN	9,583	128,876	11/30/2011	11/30/2021
716442-AH-1	PETRO CANADA BONDS		A		1FE	3,424,839	109.1300	4,037,810	3,700,000	3,492,717	0	7,252	0	0	5.350	5.884	JJ	91,277	197,950	01/23/2004	07/15/2033
71644E-AB-8	PETRO CANADA DEBENTURES		A		2FE	56,320,177	123.6500	63,245,543	51,150,000	53,141,174	0	(334,971)	0	0	9.250	8.235	AO	998,846	4,731,375	07/21/2004	10/15/2021
71644E-AF-9	PETRO CANADA DEBENTURES		A		1FE	1,147,780	125.5500	1,255,530	1,000,000	1,099,148	0	(5,665)	0	0	7.000	5.830	MN	8,944	70,000	08/15/2005	11/15/2028
71644E-AG-7	PETRO CANADA NOTES		A		1FE	1,994,080	118.3300	2,366,560	2,000,000	1,995,189	0	136	0	0	5.950	5.971	MN	15,206	119,000	12/15/2005	05/15/2035
71644E-AH-5	PETRO CANADA CORP FOREIGN		A		1FE	5,989,740	105.6800	6,340,824	6,000,000	5,997,689	0	1,219	0	0	6.050	6.073	MN	46,383	363,000	05/12/2008	05/15/2018

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
71644E-AJ-1	PETRO CANADA CORP FOREIGN		A		1FE	14,142,395	129.6800	13,456,603	10,377,000	13,793,955	0	(94,762)	0	0	6.800	4.406	MN	90,165	705,636	04/27/2015	05/15/2038
717046-A*-7	Peyto Exploration & Dev Corp Senior Note				2	37,598,039	104.1900	29,795,938	28,596,995	28,596,995	0	0	0	989,191	4.390	4.390	JJ	620,730	1,258,713	01/03/2012	01/03/2019
717046-A@-5	Peyto Exploration & Dev Corp Senior Note				2	41,312,731	108.9400	33,055,374	30,344,163	30,344,163	0	0	0	1,049,627	4.880	4.880	MS	473,032	1,515,953	09/06/2012	09/06/2022
717046-B#-2	Peyto Exploration & Dev Corp Senior Unse				2Z	36,403,408	102.2800	36,822,707	36,000,298	36,000,298	0	0	0	(403,110)	3.700	3.700	AO	247,902	0	10/24/2016	10/24/2023
725906-AH-4	PLACER DOME INC TOPR DEBENTURES		A		2FE	2,022,268	104.4200	2,088,480	2,000,000	2,016,882	0	(597)	0	0	6.375	6.290	MS	42,500	127,500	07/21/2004	03/01/2033
725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN		A		2FE	104,855	105.7300	126,871	120,000	105,100	0	245	0	0	6.450	7.710	AO	1,634	7,740	04/01/2016	10/15/2035
73755L-AD-9	POTASH CORP SASKATCHEWAN CORP FOREIGN		A		2FE	8,319,796	109.4600	8,476,428	7,744,000	8,246,859	0	(15,492)	0	0	5.875	5.322	JD	37,913	454,960	10/19/2011	12/01/2036
73755L-AM-9	POTASH CORP SASKATCHEWAN CORP FOREIGN		A	2	2FE	655,126	94.1600	659,092	700,000	659,494	0	4,102	0	0	3.000	3.824	AO	5,250	21,000	12/07/2015	04/01/2025
74819R-AP-1	QUEBECOR MEDIA INC SR NT CORP FOREIGN		A		4FE	1,860,000	103.7500	2,075,000	2,000,000	1,900,233	0	12,889	0	0	5.750	6.764	JD	5,111	115,000	08/20/2013	01/15/2023
763169-C*-8	Richardson International Ltd. Senior Not		A		2FE	5,144,096	104.7200	5,059,086	4,831,000	5,095,561	0	(24,091)	0	0	4.750	4.016	JD	8,287	229,473	12/03/2014	12/18/2025
775109-AS-0	ROGERS COMMUN INC. CORP FRGN				2FE	307,339	112.7100	235,327	208,792	217,711	0	(2,593)	0	8,267	5.340	4.214	MS	3,111	11,468	02/07/2012	03/22/2021
775109-AV-3	ROGERS COMMUN INC. CORP FOREIGN				2FE	159,600	108.0200	132,905	123,038	122,745	0	65	0	4,229	4.000	4.047	JD	351	5,053	05/30/2012	06/06/2022
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	2,521,086	99.3500	2,508,600	2,525,000	2,522,380	0	369	0	0	3.000	3.018	MS	22,304	75,750	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	8,173,024	98.3800	8,002,969	8,135,000	8,169,982	0	(736)	0	0	4.500	4.471	MS	107,789	366,075	03/01/2013	03/15/2043
775109-AZ-4	ROGERS COMMUN INC. CORP FOREIGN	LS	A	2	2FE	5,040,550	110.7200	5,536,100	5,000,000	5,038,610	0	(665)	0	0	5.450	5.394	AO	68,125	272,500	12/12/2013	10/01/2043
775109-BB-6	ROGERS COMMUN INC. CORP FOREIGN	LS	A	2	2FE	2,169,726	106.3600	2,084,715	1,960,000	2,163,115	0	(3,977)	0	0	5.000	4.340	MS	28,856	98,000	04/27/2015	03/15/2044
780086-JM-7	ROYAL BANK OF CANADA DISCOUNT NOTE			2	1FE	54,463	101.9200	45,599	44,741	44,187	0	(272)	0	1,585	3.450	2.937	MS	401	1,576	09/22/2014	09/29/2026
780086-KD-5	ROYAL BANK OF CANADA DISCOUNT NOTE				1FE	181,929	99.0700	169,920	171,507	172,030	0	(49)	0	1,910	1.968	1.906	MS	1,128	2,763	06/28/2016	03/02/2022
780086-KR-4	ROYAL BANK OF CANADA			2	1FE	152,184	99.0300	140,305	141,680	141,670	0	37	0	4,897	2.480	2.489	JD	270	3,590	05/29/2015	06/04/2025
78008S-VD-5	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	22,578,122	99.8900	22,467,808	22,493,000	22,511,319	0	(17,379)	0	0	1.500	1.421	JJ	154,639	337,395	01/25/2013	01/16/2018
78012K-CB-1	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	397,500	99.5700	398,264	400,000	398,104	0	566	0	0	2.150	2.305	MS	2,747	8,600	12/07/2015	03/06/2020
78012K-KU-0	ROYAL BANK OF CANADA CORP FOREIGN	LS	A		1FE	17,979,840	100.0800	18,014,039	18,000,000	17,983,351	0	3,511	0	0	2.500	2.524	JJ	202,500	225,000	01/11/2016	01/19/2021
82028K-AP-6	SHAW COMMUNICATIONS INC CORP FOREIGN				2FE	239,752	109.1200	195,278	178,964	182,946	0	(1,678)	0	6,720	5.650	4.773	AO	2,556	10,338	08/25/2010	10/01/2019
82028K-AR-2	SHAW COMMUNICATIONS INC CORP FOREIGN				2FE	89,252	111.0100	74,503	67,112	66,996	0	33	0	2,308	5.500	5.548	JD	254	3,802	12/02/2010	12/07/2020
86721Z-AL-3	SUNCOR ENERGY INC CORP FOREIGN			2	1FE	135,147	104.2700	118,965	114,090	114,305	0	(46)	0	3,962	3.100	3.056	MN	352	3,582	12/12/2014	11/26/2021
867229-AC-0	SUNCOR ENERGY INC NT NOTES		A		2FE	18,013,657	125.6200	22,133,540	17,620,000	17,962,044	0	(14,417)	0	0	7.150	6.930	FA	524,929	1,259,830	04/27/2015	02/01/2032
867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN		A		2FE	7,476,331	117.0900	8,823,827	7,536,000	7,489,271	0	1,186	0	0	5.950	6.004	JD	37,366	448,392	04/27/2015	12/01/2034
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN		A		2FE	9,766,896	127.7700	12,196,028	9,545,000	9,751,914	0	(5,359)	0	0	6.500	6.305	JD	27,574	620,425	04/27/2015	06/15/2038
86722T-AA-0	SUNCOR ENERGY INC. CORPORATE		A		2FE	7,480,319	105.8700	8,152,260	7,700,000	7,658,430	0	26,817	0	0	6.100	6.500	JD	39,142	469,700	09/18/2008	06/01/2018
86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN		A		2FE	10,242,234	132.5700	13,554,955	10,225,000	10,244,676	0	(880)	0	0	6.850	6.828	JD	58,368	700,413	04/27/2015	06/01/2039
87425E-AE-3	Talisman Energy Inc DEBENTURES		A		2FE	1,959,858	101.9800	1,868,237	1,832,000	1,923,199	0	(5,667)	0	0	7.250	6.596	AO	28,040	132,820	12/19/2008	10/15/2027
87425E-AK-9	Talisman Energy Inc CORPORATE		A		2FE	715,550	82.7200	843,795	1,020,000	718,902	0	3,351	0	0	6.250	9.519	FA	26,563	31,875	04/01/2016	02/01/2038
878742-AE-5	TECK RESOURCES LTD CORP FOREIGN		A		4FE	869,396	97.3800	856,900	880,000	871,292	0	238	0	0	6.125	6.214	AO	13,475	53,900	09/23/2005	10/01/2035
87971M-AR-4	TELUS CORP CORP FOREIGN			2	2FE	97,802	102.6300	76,531	74,568	74,271	0	47	0	2,557	3.350	3.412	AO	631	2,554	03/26/2013	04/01/2024
87971M-AV-5	TELUS CORP DISCOUNT NOTE			2	2FE	135,650	103.9100	116,225	111,853	111,664	0	49	0	3,853	3.200	3.242	AO	865	3,640	04/01/2014	04/05/2021
87971M-BA-0	TELUS CORP CORP FOR			2	2FE	79,715	99.4400	74,152	74,568	74,414	0	29	0	2,571	2.350	2.392	MS	460	1,777	03/24/2015	03/28/2022
87971M-BC-6	TELUS CORP Corp Foreign			2	2FE	22,223	103.4900	23,151	22,371	22,210	0	14	0	768	3.750	3.843	MS	260	647	12/03/2015	03/10/2026
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN				1FE	773,261	128.9300	697,046	540,621	604,791	0	(2,110)	0	21,412	5.800	4.897	MN	4,244	31,799	08/25/2010	05/13/2038
884903-BG-9	Thomson Reuters Corp CORP FOREIGN		A		2FE	24,912,250	105.9100	26,476,750	25,000,000	24,969,897	0	9,320	0	0	4.700	4.744	AO	248,056	1,175,000	09/22/2009	10/15/2019
884903-BS-3	Thomson Reuters Corp DISCOUNT NOTE			2	2FE	35,077	103.9200	30,995	29,827	29,827	0	0	0	1,032	3.309	3.307	MN	136	1,006	11/04/2014	11/12/2021
891145-5X-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE			2	1FE	105,366	100.7000	105,125	104,396	104,396	0	0	0	3,611	2.982	2.889	MS	800	3,201	09/23/2015	09/30/2025
891145-7R-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE			2	1FE	497,077	109.5300	498,198	454,867	489,384	0	(991)	0	(6,702)	4.859	3.852	MS	7,266	4,105	09/12/2016	03/04/2031
89114Q-AM-0	TORONTO-DOMINION BANK/THE CORP FOREIGN	LS	A		1FE	10,480,995	101.4100	10,647,736	10,500,000	10,493,071	0	3,829	0	0	2.625	2.664	MS	84,984	275,625	09/05/2013	09/10/2018
89114Q-AQ-1	TORONTO-DOMINION BANK/THE CORP FOREIGN	LS	A		1FE	72,326,725	99.9900	72,494,925	72,500,000	72,447,636	0	120,911	0	0	1.125	1.338	MN	133,672	815,625	03/10/2016	05/02/2017
89114Q-AS-7	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1FE	10,620,845	100.2800	10,529,925	10,500,000	10,597,816	0	(23,007)	0	0	2.125	1.743	JJ	110,943	116,875	05/19/2016	07/02/2019
89114Q-BC-1	TORONTO-DOMINION BANK/THE CORP FOREIGN	LS	A		1FE	24,946,250	100.3600	25,090,675	25,000,000	24,956,783	0	10,225	0	0	2.500	2.546	JD	29,514	625,000	12/07/2015	12/14/2020
891160-LV-3	TORONTO DOMINION BK DISCOUNT NOTE				1FE	46,214	97.3100	43,536	44,741	44,741	0	0	0	(1,473)	1.909	1.909	JJ	388	0	07/13/2016	07/18/2023
893526-8Y-2	TRANS CANADA PIPELINES CORP FOREIGN		A		1FE	11,828,200	109.6700	10,966,600	10,000,000	10,478,280	0	(218,867)	0	0	7.125	4.638	JJ	328,542	712,500	12/07/2009	01/15/2019
893526-8Z-9	TRANS CANADA PIPELINES CORP FOREIGN		A		1FE	1,733,971	143.1600	1,717,980	1,200,000	1,712,071	0	(13,305)	0	0	7.625	4.541	JJ	42,192	91,500	04/27/2015	01/15/2039
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN		A		1FE	15,283,331	113.5000	16,669,892	14,687,000	15,223,018	0	(20,685)	0	0	5.600	5.262	MS	207,903	822,472	12/07/2015	03/31/2034
893526-DJ-9	TRANS CANADA PIPELINES CORP FOREIGN		A		1FE	16,601,798	122.7200	15,339,875	12,500,000	16,247,624	0	(94,000)	0	0	6.100	4.096	JD	63,542	762,500	01/01/2013	06/01/2040
89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	4,882,833	118.5600	5,726,207	4,830,000	4,881,305	0	(1,741)	0	0	5.850	5.751	MS	83,197	282,555	04/27/2015	03/15/2036
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	19,995,932	123.5800	24,668,440	19,962,000	20,000,844	0	(1,620)	0	0	6.200	6.179	AO	261,280	1,237,644	04/27/2015	10/15/2037
89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	9,913,740	135.8900	13,017,974	9,580,000	9,891,805	0	(7,748)	0	0	7.250	6.939	FA	262,386	694,550	04/27/2015	08/15/2038
89352H-AK-5	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A	2	1FE	9,937,100	103.3200	10,332,199	10,000,000	9,954,476	0	5,713	0	0	3.750	3.826	AO	78,125	375,000	10/02/2013	10/16/2023
89352H-AL-3	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A	2	1FE	14,617,661	111.0800	16,247,657	14,627,000	14,619,042	0	(138)	0	0	5.000	5.001	AO	152,365	731,350	04/27/2015	10/16/2043
89352H-AM-1	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A	2	1FE	4,613,535	105.4000	4,792,493	4,547,000	4,609,596	0	(2,600)	0	0	4.625	4.504	MS	70,100	210,299	04/27/2015	03/01/2034

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	
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
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN				1FE	424,706	121.2500	583,163	480,966	409,387	0	2,862	0	13,856	6.500	8.286	JD	1,975	32,398	11/30/2007	12/09/2030
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN				1FE	530,091	151.9500	453,220	298,274	406,839	0	(3,215)	0	14,823	8.050	5.249	FA	8,939	24,276	08/25/2010	02/17/2039
89353Z-BY-3	TRANS CANADA PIPELINES DISCOUNT NOTE			2	1FE	156,860	103.7900	154,794	149,137	148,970	0	17	0	5,152	3.300	3.315	JJ	2,242	4,829	07/14/2015	07/17/2025
895945-E#-6	Trican Well Services Ltd. Subordinated M		A		6Z	0	0.0000	0	390,363	0	0	0	0	0	5.960	0.000	MN	0	0	11/19/2015	11/19/2019
895945-E@-8	Trican Well Services Ltd. Senior Note		A	4	5	2,578,340	98.1100	2,529,591	2,578,340	2,578,340	0	0	0	0	7.050	4.049	NOV	21,207	210,706	11/19/2016	11/19/2019
90664Z-AD-2	UNION GAS LTD DISCOUNT NOTE			2	2FE	37,065	105.7900	39,442	37,284	36,663	0	12	0	1,268	4.200	4.304	JD	129	1,590	09/14/2015	06/02/2044
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN				2FE	766,313	131.8200	688,051	521,979	597,845	0	(2,425)	0	21,245	6.050	4.948	MS	10,556	32,011	08/25/2010	09/02/2038
92277L-AC-0	VENTAS CANADA FINANCE LTD CORP Foreign			2	2FE	76,139	102.3400	68,682	67,112	67,107	0	(7)	0	2,322	3.300	3.301	FA	921	2,194	01/08/2015	02/01/2022
92912E-AC-7	VPI ESCROW CORP CORP FOREIGN	LS	A	2	5FE	2,132,500	94.7500	1,895,000	2,000,000	2,027,263	0	(42,499)	0	0	6.750	4.492	FA	51,000	135,000	01/16/2015	08/15/2018
952637-AA-4	WEST EDMONTON MALL PPTY DISCOUNT NOTE				1FE	135,355	104.4700	116,853	111,853	111,853	0	0	0	3,869	4.309	4.309	FA	1,847	4,822	02/04/2014	02/13/2024
C0439#-AB-0	A. O. Smith Enterprises, Ltd. Senior Not			4	1	5,139,186	102.9800	4,607,281	4,474,106	4,474,106	0	0	0	154,763	5.305	5.340	JAJO	58,019	240,361	04/03/2006	04/03/2018
C0445#-AJ-5	ARC Resources Ltd. Series D Senior Secur		A	4	2	4,800,000	102.9800	4,942,847	4,800,000	4,800,000	0	0	0	0	4.980	4.978	MS	77,024	239,040	03/05/2010	03/05/2019
C0557@-AA-0	Badger Daylighting LP Senior Note		A	4	2	11,597,000	103.9700	12,057,219	11,597,000	11,597,000	0	0	0	0	4.830	4.829	JJ	244,281	560,135	01/24/2014	01/24/2022
C1025#-AA-0	Black Diamond Ltd. Partnership Senior Se			4	2	959,626	103.2800	707,496	684,995	684,995	0	0	0	23,694	5.440	5.476	JAJO	8,695	37,460	07/07/2011	07/08/2019
C1025#-AB-8	Black Diamond Ltd. Partnership Senior Se			4	2	20,154,534	102.5900	16,265,760	15,855,511	15,855,511	0	0	0	548,454	4.580	4.605	JAJO	177,511	735,391	07/03/2013	07/05/2022
C1465*-AF-0	CGI Group Inc Senior Note		A		2	48,245,000	107.7200	51,971,675	48,245,000	48,245,000	0	0	0	0	4.990	4.990	JD	106,997	2,407,426	12/15/2011	12/15/2021
C1465*-AK-9	CGI Group Inc Senior Note		A	4	2	39,605,000	101.8800	40,350,938	39,605,000	39,605,000	0	0	0	0	3.740	3.739	MS	448,483	1,481,227	09/12/2014	09/12/2024
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver		A	4	5	809,709	99.6100	1,178,707	1,179,208	1,120,255	0	151,648	0	4,457	6.350	25.107	MON	7,511	91,317	03/16/2015	05/01/2017
C2918*-AH-7	D+H Ltd Senior Secured Note		A		3Z	17,410,000	100.6000	17,513,979	17,410,000	17,410,000	0	0	0	0	4.570	4.343	FMAN	117,135	756,585	05/08/2015	05/09/2022
C2918@-AB-8	D&H Ltd Partnership Senior Secured Note				3Z	16,167,033	102.4200	12,779,965	12,477,446	12,477,446	0	0	0	431,604	7.240	6.065	MON	40,150	887,935	06/30/2010	06/30/2017
C2918@-AC-6	D&H Ltd Partnership Senior Secured Note				3Z	14,170,854	102.0200	10,726,071	10,514,149	10,514,149	0	0	0	363,692	6.420	5.170	MJSD	1,875	669,714	02/01/2011	06/30/2017
C2969@-AB-6	Des Moulins Wind Power, L.P. Senior Secu			4	3Z	10,899,452	113.5600	10,069,334	8,867,158	8,867,158	0	0	0	306,722	5.850	5.891	MJSD	1,441	530,375	08/27/2014	06/30/2033
C3010*-AA-7	Colour Acquisition Corporation Senior Se		A	4	1	0	0.0000	0	0	0	0	0	0	0	7.230	0.000	MON	0	1,189	01/01/2016	09/30/2021
C3010*-AC-3	Colour Acquisition Corporation Senior Se			4	4Z	11,576,350	98.5400	11,246,464	11,413,631	11,413,631	0	0	0	(162,719)	5.590	5.630	MJSD	1,773	161,345	09/30/2016	09/30/2021
C3298*-AA-0	Ag Growth Intl Inc - Hansen Senior Secur				3	5,424,837	105.2800	5,212,667	4,951,344	4,951,344	0	0	0	171,271	4.440	4.440	FMAN	23,816	221,981	05/22/2015	05/22/2025
C4111#-AA-9	Graymont Western Canada Inc Senior Secur		A	4	2FE	4,751,919	106.2900	5,050,954	4,751,919	4,751,919	0	0	0	0	6.430	6.429	AO	65,353	305,548	10/14/2004	10/14/2019
C4111#-AC-5	Graymont Western Canada Inc Senior Secur		A	4	2FE	9,057,802	108.5300	9,240,038	8,513,746	8,513,746	0	0	0	294,497	7.168	7.162	AO	131,715	630,250	10/14/2004	10/14/2019
C4111#-AF-8	Graymont Western Canada Inc Senior Note		A	4	2FE	14,540,000	109.9300	15,984,142	14,540,000	14,540,000	0	0	0	0	6.870	6.869	JJ	474,477	998,898	01/10/2008	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note		A	4	2FE	10,181,286	104.8300	10,673,077	10,181,286	10,181,286	0	0	0	0	4.700	4.699	JD	13,292	478,520	06/21/2012	06/21/2027
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2				2FE	3,195,951	124.5600	4,105,393	3,295,925	3,295,925	0	0	0	114,008	7.800	7.800	JD	10,712	261,208	07/31/2003	06/16/2023
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2			4	1FE	33,833,273	119.3600	40,893,485	34,260,904	34,260,904	0	0	0	1,185,110	6.600	6.600	JD	94,217	2,297,511	06/16/2003	06/16/2023
C4861#-AF-0	Irving Oil Limited Senior Note		A		3	7,500,000	100.8400	7,562,707	7,500,000	7,500,000	0	0	0	0	5.560	5.560	AO	97,300	417,000	04/07/2005	04/07/2017
C4861#-AG-8	Irving Oil Limited Senior Note		A		3	5,000,000	106.8600	5,343,256	5,000,000	5,000,000	0	0	0	0	5.710	5.710	AO	66,617	285,500	04/07/2005	04/07/2020
C4861*-AA-5	Irving Oil Limited Series H Senior Note		A		3	5,000,000	100.1600	5,007,881	5,000,000	5,000,000	0	0	0	0	5.670	5.670	JJ	127,575	283,500	01/19/2010	01/19/2017
C4861*-AD-9	Irving Oil Limited Senior Note		A		3	2,000,000	104.7700	2,095,446	2,000,000	2,000,000	0	0	0	0	4.960	4.960	JD	827	99,200	12/28/2011	12/28/2021
C4861*-AF-4	Irving Oil Limited Senior Note		A		3	2,140,000	104.7200	2,240,973	2,140,000	2,140,000	0	0	0	0	5.060	5.060	JD	902	108,284	12/28/2011	12/28/2023
C4861*-AL-1	Irving Oil Limited Senior Note		A		3	15,022,229	104.5800	15,687,290	15,000,000	15,004,839	0	(3,788)	0	0	5.060	5.050	FA	301,492	683,100	03/15/2016	08/08/2025
C4931*-AJ-2	Keyera Partnership Series F Senior GTD N		A		2	8,000,000	108.0500	8,644,348	8,000,000	8,000,000	0	0	0	0	5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020
C4931*-AM-5	Keyera Partnership Senior Note				2	30,489,181	106.2000	24,145,415	22,735,305	22,735,305	0	0	0	786,431	5.005	5.005	JJ	559,469	1,141,452	01/04/2011	01/04/2019
C4931*-AP-8	Keyera Partnership Senior Note		A		2	4,000,000	104.4600	4,178,182	4,000,000	4,000,000	0	0	0	0	4.190	4.190	JD	5,587	167,600	06/19/2012	06/19/2024
C4931*-AS-2	Keyera Partnership Senior Note				2	14,494,608	114.2300	12,772,543	11,181,292	11,181,292	0	0	0	386,769	4.920	4.920	AO	123,777	566,122	10/10/2013	10/10/2025
C4931*-AT-0	Keyera Partnership Senior Note				2	2,896,668	116.8100	2,610,066	2,234,520	2,234,520	0	0	0	77,294	5.090	5.090	AO	25,591	117,046	10/10/2013	10/10/2028
C4931*-AY-9	Keyera Partnership Senior Unsecured				2	23,155,295	104.8000	23,443,113	22,370,531	22,370,531	0	0	0	(784,764)	3.500	3.500	JD	32,624	392,773	06/16/2016	06/16/2023
C4931*-AZ-6	Keyera Partnership Senior Unsecured				2	8,425,295	108.4400	8,826,974	8,139,750	8,139,750	0	0	0	(285,545)	4.150	4.150	JD	14,075	169,456	06/16/2016	06/16/2026
C4951#-AA-2	KIT Finance, Inc Senior Secured Note				6Z	3	0.0000	0	3,024,673	0	0	0	0	0	7.795	347.435	MON	0	0	01/12/2006	12/31/2012
C4951#-AB-0	KIT Finance, Inc Senior Note				6Z	1	0.0000	0	393,303	0	0	0	0	0	8.090	405.683	MON	0	0	11/10/2006	12/31/2012
C5226*-AA-2	MacDonald Dettwiler&Assoc Ltd Series A S		A		2	35,275,000	100.4500	35,433,861	35,275,000	35,275,000	0	0	0	0	5.300	5.300	FMAN	202,537	1,869,575	02/25/2010	02/22/2017
C7051*-AA-8	GCT Canada Limited Partnership Senior Se				2FE	9,466,296	104.7200	9,831,212	9,388,296	9,388,296	0	0	0	324,748	3.860	3.860	JD	16,106	369,633	12/15/2015	12/15/2025
C7208#-AD-0	Pengrowth Corp Senior Note		A		3	13,200,000	94.7000	12,500,314	13,200,000	13,200,000	0	0	0	0	6.350	6.350	JJ	360,892	838,200	07/26/2007	07/26/2017
C7208#-AE-8	Pengrowth Corp Senior Note Series A		A		3	26,360,000	95.6000	25,200,139	26,360,000	26,360,000	0	0	0	0	6.980	6.980	FA	664,418	1,839,928	08/21/2008	08/21/2018
C7208#-AH-1	Pengrowth Corp Senior Note Series B		A		3	25,357,465	93.7800	23,445,872	25,000,000	25,218,651	0	(60,125)	0	0	5.980	5.683	MN	207,639	1,495,000	08/19/2014	05/11/2020
C8894#-AJ-4	Tolko Industries Ltd. Series D Senior No		A		3	15,585,000	104.0600	16,218,521	15,585,000	15,585,000	0	0	0	0	8.250	8.250	AO	260,724	1,285,763	10/18/2010	10/18/2017
C8894#-AL-9	Tolko Industries Ltd. Senior Note		A	4	3	9,360,715	105.7100	9,978,884	9,439,830	9,371,155	0	10,440	0	0	5.700	5.026	FA	194,303	460,560	04/01/2016	02/21/2022
C8894#-AM-7	Tolko Industries Ltd. Senior Secured Not		A		3	21,030,000	105.4300	22,172,051	21,030,000	21,030,000	0	0	0	0	5.700	5.740	MJSD	76,584	1,198,710	12/08/2014	12/09/2019
C8973@-AA-9	Gaz Metro Inc. Senior Secured Note		A		1	10,747,592	103.4700	11,104,328	10,732,035	10,745,835	0	(1,757)	0	0	3.860	3.833	MN	52,933	414,257	04/01/2016	05/15/2022
C8973@-AB-7	Gaz Metro Inc. Senior Secured Note		A		1	3,276,052	107.6800	3,505,419	3,255,412	3,275,734	0	(318)	0	0	5.060	5.015	MN	21,048	164,724	04/01/2016	05/15/2042
00077T-AA-2	ABN-AMRO BANK SUB NOTES		D		3FE	9,970,000	111.7400	11,173,500	10,000,000	9,985,938	0	1,486	0	0	7.750	7.776	MN	99,028	775,000	05/20/1993	05/15/2023

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
00084D-AG-5	ABN AMRO BANK NV CORP FOREIGN		D		1FE	8,546,483	100.8400	8,525,853	8,455,000	8,515,318	0	(31,165)	0	0	2.500	2.100	AO	35,816	211,375	01/06/2016	10/30/2018
00084D-AJ-9	ABN AMRO BANK NV CORP FOREIGN		D		1FE	64,912,167	99.5300	64,829,247	65,138,000	64,971,772	0	45,703	0	0	2.450	2.528	JD	119,691	1,595,881	12/22/2015	06/04/2020
001201-B*-2	AGL Energy Ltd. Senior Unsecured Note		D		2Z	5,970,000	95.4200	5,696,869	5,970,000	5,970,000	0	0	0	0	3.810	3.810	JD	14,532	0	12/08/2016	12/10/2029
001201-B@-0	AGL Energy Ltd. Senior Unsecured Note		D		2Z	30,000,000	94.6800	28,405,612	30,000,000	30,000,000	0	0	0	0	3.910	3.910	JD	74,942	0	12/08/2016	12/08/2031
00185A-AG-9	AON PLC CORP FOREIGN	LS	D	2	2FE	2,292,900	98.7800	2,096,112	2,122,000	2,287,567	0	(3,258)	0	0	4.600	4.120	JD	4,609	97,612	04/27/2015	06/14/2044
00507U-AB-7	ACTAVIS FUNDING SCS CORP FOREIGN		D		2FE	8,622,009	99.9300	8,783,583	8,790,000	8,759,735	0	65,282	0	0	1.300	2.062	JD	5,079	114,270	11/13/2014	06/15/2017
00507U-AH-4	ACTAVIS FUNDING SCS CORP FOREIGN		D	2	2FE	2,093,359	99.1500	1,965,645	1,982,500	2,090,082	0	(2,020)	0	0	4.850	4.500	JD	4,273	96,151	04/27/2015	06/15/2044
00913R-AB-2	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1FE	3,978,520	96.2600	3,850,440	4,000,000	3,979,553	0	1,033	0	0	1.750	1.863	MS	18,278	0	09/22/2016	09/27/2021
00913R-AC-0	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1FE	193,590	95.2200	185,669	195,000	193,620	0	30	0	0	2.250	2.364	MS	1,146	0	10/28/2016	09/27/2023
00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1FE	4,909,648	92.0000	4,876,053	5,300,000	4,910,002	0	354	0	0	3.500	3.921	MS	48,436	0	12/07/2016	09/27/2046
01609W-AC-6	ALIBABA GROUP HOLDING LTD CORP FOREIGN		D	2	1FE	2,256,685	100.4000	2,221,896	2,213,000	2,252,038	0	(4,647)	0	0	2.500	1.856	MN	5,071	27,663	08/23/2016	11/28/2019
01609W-AE-2	ALIBABA GROUP HOLDING LTD CORP FOREIGN		D		1FE	2,659,169	100.0600	2,651,487	2,650,000	2,656,651	0	(2,518)	0	0	1.625	1.346	MN	3,947	21,531	08/23/2016	11/28/2017
01609W-AP-7	ALIBABA GROUP HOLDING LTD CORP FOREIGN		D	2	1FE	586,322	100.1800	601,056	600,000	588,549	0	2,098	0	0	3.125	3.552	MN	1,719	18,750	12/07/2015	11/28/2021
01959E-AB-4	ALLIED WORLD ASSURANCE CORP FOREIGN		D		2FE	1,555,952	107.8700	1,527,479	1,416,000	1,534,793	0	(21,158)	0	0	5.500	3.179	MN	9,951	77,880	04/01/2016	11/15/2020
02364W-AJ-4	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	197,958	116.8600	183,462	157,000	195,693	0	(1,369)	0	0	6.375	4.391	MS	3,336	10,009	04/27/2015	03/01/2035
02364W-AV-7	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	29,811,752	106.9400	32,080,680	30,000,000	29,924,018	0	20,362	0	0	5.000	5.083	MS	379,167	1,500,000	08/25/2010	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	D		1FE	18,696,720	114.1200	21,166,819	18,547,000	18,701,965	0	(4,927)	0	0	6.125	6.047	MS	287,157	1,136,004	04/27/2015	03/30/2040
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	D		1FE	20,816,194	107.1700	22,399,309	20,901,000	20,895,639	0	456	0	0	5.000	5.005	AO	217,719	1,045,050	12/07/2015	10/16/2019
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	25,662,912	98.4700	24,642,293	25,025,000	25,401,971	0	(62,063)	0	0	3.125	2.829	JJ	358,431	782,031	07/31/2012	07/16/2022
02364W-BE-4	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	D		1FE	1,894,746	92.5900	1,749,979	1,890,000	1,894,658	0	(99)	0	0	4.375	4.359	JJ	37,898	82,688	04/27/2015	07/16/2042
03938L-AM-6	ARCELORMITTAL CORP FOREIGN		D		3FE	7,196,219	117.0000	7,020,000	6,000,000	6,534,986	0	(198,593)	0	0	10.850	6.767	JD	54,250	651,000	01/01/2013	06/01/2019
03938L-AP-9	ARCELORMITTAL CORP FOREIGN		D		3FE	9,400,000	109.3800	10,937,500	10,000,000	9,524,897	0	6,719	0	0	8.000	8.470	AO	168,889	800,000	01/01/2013	10/15/2039
03938L-AS-3	ARCELORMITTAL CORP FOREIGN		D		3FE	6,028,750	106.8800	6,946,875	6,500,000	6,109,240	0	4,870	0	0	7.750	8.329	MS	167,917	503,750	01/01/2013	03/01/2041
046353-AB-4	ASTRAZENECA PLC CORP FOREIGN		D		1FE	19,114,836	103.1000	18,547,199	17,989,000	18,099,916	0	(154,101)	0	0	5.900	4.986	MS	312,509	1,061,351	10/06/2009	09/15/2017
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN		D		1FE	60,661,960	129.3700	79,247,385	61,257,000	60,767,674	0	(9,371)	0	0	6.450	6.487	MS	1,163,373	3,951,077	04/27/2015	09/15/2037
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	LS	D		1FE	34,416,724	94.7600	32,272,379	34,057,000	34,386,153	0	(7,534)	0	0	4.000	3.939	MS	389,763	1,362,280	04/27/2015	09/18/2042
05253J-AC-5	AUSTRALIA AND NEW ZEALAND BANK CORP FORE		D		1FE	993,319	99.6000	996,050	1,000,000	996,202	0	2,707	0	0	1.450	1.731	MN	1,853	14,500	12/07/2015	05/15/2018
05523*-AB-3	BA Holdings Senior Note		D		2	5,976,522	103.4400	6,182,093	5,976,522	5,976,522	0	0	0	0	6.190	6.190	MJSD	16,442	369,947	06/14/2011	06/15/2018
05523*-AC-1	BA Holdings Senior Unsecured Note		D		2	19,921,739	99.5000	19,821,980	19,921,739	19,921,739	0	0	0	0	4.880	4.910	MJSD	43,208	448,283	06/29/2016	06/29/2023
05523*-AD-9	BA Holdings Senior Unsecured Note		D		2	19,921,739	97.6700	19,458,321	19,921,739	19,921,739	0	0	0	0	4.940	4.970	MJSD	43,739	453,795	06/29/2016	06/29/2026
05541V-AF-3	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1FE	3,513,008	108.3300	3,249,780	3,000,000	3,472,243	0	(10,821)	0	0	5.125	4.106	AO	32,458	153,750	01/01/2013	10/15/2041
055450-AH-3	BHP FIN USA LTD CORP FOREIGN		D		1FE	1,082,580	118.9300	1,189,260	1,000,000	1,048,862	0	(3,965)	0	0	6.420	5.726	MS	21,400	64,200	11/07/2005	03/01/2026
055451-AF-5	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1FE	20,848,840	100.8900	20,683,270	20,500,000	20,510,691	0	(58,292)	0	0	5.400	5.113	MS	282,900	1,107,000	06/23/2010	03/29/2017
055451-AH-1	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1FE	43,124,290	109.7700	43,305,212	39,450,000	40,462,114	0	(416,636)	0	0	6.500	5.268	AO	641,063	2,564,250	09/23/2009	04/01/2019
055451-AL-2	BHP BILLITON FIN USA LTD CORP FOREIGN	LS	D		1FE	298,839	103.0300	310,111	301,000	299,190	0	334	0	0	3.250	3.384	MN	1,087	9,783	12/07/2015	11/21/2021
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1FE	29,086,874	98.3300	29,743,918	30,250,000	29,168,746	0	22,732	0	0	4.125	4.358	FA	440,201	1,247,813	04/27/2015	02/24/2042
055451-AU-2	BHP BILLITON FIN USA LTD CORP FOREIGN	LS	D		1FE	394,804	105.8300	423,336	400,000	395,417	0	577	0	0	3.850	4.045	MS	3,893	15,400	12/07/2015	09/30/2023
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN	LS	D		1FE	14,445,265	111.7000	15,603,931	13,970,000	14,426,708	0	(9,107)	0	0	5.000	4.776	MS	176,565	698,500	12/07/2015	09/30/2043
05565Q-CD-8	BP CAPITAL MARKETS PLC CORP FOREIGN		D		1FE	289,648	98.1600	295,453	301,000	291,110	0	1,374	0	0	2.750	3.327	MN	1,173	8,278	12/07/2015	05/10/2023
05567L-T3-1	BNP PARIBAS CORP FOREIGN		D		1FE	7,361,173	108.6300	7,192,658	6,621,000	7,224,141	0	(136,352)	0	0	5.000	2.609	JJ	152,651	331,050	01/06/2016	01/15/2021
05574L-FY-9	BNP PARIBAS SA CORP FOREIGN	LS	D		1FE	5,346,870	100.8300	5,343,884	5,300,000	5,341,276	0	(5,591)	0	0	3.250	3.110	MS	56,460	172,250	01/26/2016	03/03/2023
05578B-AB-2	BPCE SA CORP FOREIGN		D		1FE	605,557	100.8800	605,298	600,000	603,624	0	(1,810)	0	0	2.500	2.180	JD	875	15,000	12/07/2015	12/10/2018
05578D-AG-7	BPCE SA CORP FOREIGN		D		1FE	310,114	104.0300	312,099	300,000	308,978	0	(1,064)	0	0	4.000	3.530	AO	2,533	12,000	12/07/2015	04/15/2024
05579T-ED-4	BNP PARIBAS SA CORP FOREIGN		D		1FE	46,771,965	99.5100	46,839,370	47,072,000	46,847,215	0	62,146	0	0	2.375	2.522	MN	124,218	1,117,960	03/02/2016	05/21/2020
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A		D		2FE	2,925,449	140.2400	3,807,380	2,715,000	2,834,768	0	(9,910)	0	0	9.025	8.286	MS	72,147	245,029	07/13/2005	03/15/2029
064255-AM-4	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	LS	D		1FE	9,444,013	100.4900	9,376,090	9,330,000	9,404,056	0	(10,818)	0	0	3.200	3.057	FA	103,667	298,560	02/26/2013	02/26/2023
06738E-AJ-4	BARCLAYS BANK PLC CORP FOREIGN	LS	D		2FE	514,728	107.0700	535,345	500,000	514,498	0	(223)	0	0	5.250	5.057	FA	9,771	26,250	12/07/2015	08/17/2045
06739G-AE-9	BARCLAYS BK PLC CORP FOREIGN		D		2FE	8,316,376	103.3100	7,748,153	7,500,000	7,664,312	0	(171,882)	0	0	6.050	3.617	JD	34,031	453,750	01/01/2013	12/04/2017
06739G-AR-0	BARCLAYS BK PLC CORP FOREIGN		D		1FE	3,223,448	106.4200	3,458,520	3,250,000	3,240,455	0	2,835	0	0	5.125	5.231	JJ	80,043	166,563	01/08/2010	01/08/2020
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN		D		2FE	23,706,777	105.7600	23,109,194	21,850,000	23,504,785	0	(37,094)	0	0	5.950	5.367	AO	274,460	1,300,075	12/13/2010	10/15/2039
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL NE CORP FORE		D		2FE	1,847,376	104.7400	1,885,383	1,800,000	1,837,065	0	(4,067)	0	0	5.350	5.012	MN	10,968	96,300	05/16/2014	05/20/2024
099514-A@-0	Boral Limited Sr. Unsecured Notes		D		2	11,924,216	105.5300	10,552,655	10,000,000	10,498,887	0	(373,171)	0	0	7.120	3.143	AO	148,333	712,000	01/01/2013	04/16/2018
10552T-AE-7	BRF BRASIL FOODS SA CORP FOREIGN		D		2FE	1,752,807	95.2000	1,694,560	1,780,000	1,761,299	0	2,500	0	0	3.950	4.138	MN	7,617	70,310	05/22/2013	05/22/2023
10552T-AF-4	BRF BRASIL FOODS SA CORP FOREIGN		D		2FE	4,438,249	97.1500	4,371,750	4,500,000	4,451,352	0	5,313	0	0	4.750	4.925	MN	23,156	213,750	05/21/2014	05/22/2024
111013-AG-3	BRITISH SKY BROADCASTING CORP FOREIGN		D		2FE	4,115,552	104.3400	4,319,601	4,140,000	4,135,711	0	3,225	0	0	6.100	6.188	FA	95,404	252,540	10/28/2008	02/15/2018
111021-AE-1	BRITISH TELECOM PLC BONDS		D		2FE	85,748,534	152.5700	112,595,184	73,800,000	81,817,262	0	(2,540,283)	0	0	9.125	7.790	JD	299,300	7,022,250	06/28/2007	12/15/2030
11102A-AA-9	BRITISH TELECOM CORP FOREIGN		D		2FE	4,979,150	104.2200	5,211,010	5,000,000	4,997,114	0	2,472	0	0	5.950	6.005	JJ	137,181	297,500	04/28/2008	01/15/2018

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
11778B-AB-8	BSKYB FINANCE UK PLC CORP FOREIGN		D		2FE	4,963,600	114.6300	5,731,450	5,000,000	4,969,353	0	794	0	0	6.500	6.556	AO	68,611	325,000	06/04/2007	10/15/2035
14214X-A#-7	Carillion Group plc Senior Note		B		2	24,565,996	104.6200	20,100,389	19,212,008	19,212,008	0	0	0	(3,704,334)	3.620	3.620	FA	235,625	761,492	08/30/2012	08/30/2019
143658-AF-9	CARNIVAL CORP DEBENTURES		D		1FE	24,503,034	119.5500	30,097,720	25,175,000	24,873,225	0	29,181	0	0	7.200	7.413	AO	453,150	1,812,600	08/17/2004	10/01/2023
143658-AH-5	CARNIVAL CORP DEBENTURES		D		1FE	19,364,299	117.2500	22,682,786	19,345,000	19,366,671	0	(1,369)	0	0	6.650	6.635	JJ	593,193	1,286,443	12/19/2008	01/15/2028
191241-AD-0	COCA COLA FEMSA SAB DE CV CORP FOREIGN		D		1FE	372,445	105.6100	369,645	350,000	366,991	0	(5,121)	0	0	4.625	2.984	FA	6,115	16,188	12/07/2015	02/15/2020
191241-AE-8	COCA COLA FEMSA SAB DE CV CORP FOREIGN		D		1FE	9,851,600	101.8500	10,184,900	10,000,000	9,891,067	0	13,386	0	0	3.875	4.057	MN	37,674	387,500	11/19/2013	11/26/2023
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN	LS	D		1FE	49,680,564	107.7800	52,243,241	48,474,000	49,625,220	0	(20,392)	0	0	5.250	5.085	MN	247,419	2,544,885	04/27/2015	11/26/2043
20271R-AF-7	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	LS	D		1FE	19,999,000	100.3400	20,067,201	20,000,000	19,999,244	0	199	0	0	2.250	2.251	MS	135,000	450,000	03/05/2014	03/13/2019
20271R-AH-3	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		D		1FE	699,488	100.2900	702,023	700,000	699,627	0	130	0	0	2.300	2.320	MS	5,143	16,100	12/07/2015	09/06/2019
2027A0-DJ-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		D		1FE	36,174,210	107.3800	39,058,023	36,375,000	36,305,787	0	21,651	0	0	5.000	5.071	AO	383,958	1,818,750	10/08/2009	10/15/2019
21240B-A#-8	Controladora Mabe S.A. de C.V. Senior Un		D		3Z	44,900,000	101.8100	45,713,256	44,900,000	44,900,000	0	0	0	0	5.850	5.850	JD	109,444	0	12/16/2016	12/16/2026
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un		D		3Z	27,400,000	101.4800	27,806,011	27,400,000	27,400,000	0	0	0	0	5.800	5.800	JD	66,217	0	12/16/2016	12/16/2026
21240B-A@-0	Controladora Mabe S.A. de C.V. Senior Un		D		3Z	19,290,000	101.7400	19,626,677	19,290,000	19,290,000	0	0	0	0	5.840	5.840	JD	46,939	0	12/16/2016	12/16/2026
21685W-CJ-4	RABOBANK NEDERLAND NV CORP FOREIGN	LS	D		1FE	18,753,316	116.5100	22,137,280	19,000,000	18,776,616	0	4,147	0	0	5.250	5.335	MN	102,521	997,500	04/27/2015	05/24/2041
21688A-AA-0	RABOBANK NEDERLAND NY CORP FOREIGN		D		1FE	402,777	100.4900	401,968	400,000	401,843	0	(879)	0	0	2.250	2.018	JJ	4,175	9,000	12/07/2015	01/14/2019
21987B-AK-4	CODELCO INC CORP FOREIGN	LS	D		1FE	14,234,215	107.4300	15,576,770	14,500,000	14,285,898	0	6,198	0	0	5.625	5.754	MS	226,563	815,625	09/16/2005	09/21/2035
22303Q-AG-5	COVIDIEN INTERNATIONAL F CORP FOREIGN		D		1FE	19,812,739	103.4800	18,690,245	18,061,000	18,265,415	0	(251,207)	0	0	6.000	4.512	AO	228,773	1,083,660	06/17/2010	10/15/2017
22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN		D		1FE	55,011,143	128.7600	60,194,481	46,749,000	53,963,308	0	(190,841)	0	0	6.550	5.307	AO	646,435	3,062,060	04/27/2015	10/15/2037
22303Q-AL-4	COVIDIEN INTERNATIONAL F CORP FOREIGN		D		1FE	18,977,200	106.1500	20,168,121	19,000,000	18,990,556	0	2,400	0	0	4.200	4.215	JD	35,467	798,000	06/21/2010	06/15/2020
22303Q-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign		D	2	1FE	12,989,459	102.4000	13,131,071	12,824,000	12,922,509	0	(17,213)	0	0	3.200	3.039	JD	18,239	410,368	05/28/2013	06/15/2022
22303Q-AP-5	COVIDIEN INTERNATIONAL F CORP FOREIGN		D	2	1FE	15,017,982	98.9100	14,975,095	15,140,000	15,057,015	0	11,364	0	0	2.950	3.044	JD	19,850	446,630	06/11/2013	06/15/2023
22546Q-AN-7	CREDIT SUISSE NEW YORK NY CORP FOREIGN	LS	D		1FE	15,751,252	100.2400	15,819,616	15,781,000	15,766,394	0	5,764	0	0	2.300	2.339	MN	33,272	362,963	12/07/2015	05/28/2019
22546Q-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN		D		1FE	9,893,612	100.6700	9,865,474	9,800,000	9,882,524	0	(9,158)	0	0	3.625	3.499	MS	110,522	355,250	01/11/2016	09/09/2024
22546Q-AR-8	CREDIT SUISSE NEW YORK NY CORP FOREIGN		D		1FE	14,437,415	100.9600	14,600,184	14,462,000	14,442,334	0	3,659	0	0	3.000	3.030	AO	74,720	433,860	08/20/2015	10/29/2021
227047-A@-6	Croda International plc Senior Unsecured		B		2	8,370,000	102.8400	8,134,954	7,910,625	7,910,625	0	0	0	(459,375)	1.430	1.430	JD	1,257	56,081	06/27/2016	06/29/2026
227047-B*-7	Croda International plc Senior Unsecured		B		2	18,835,000	105.2000	16,974,463	16,135,238	16,135,238	0	0	0	(2,699,762)	2.800	2.800	JD	5,020	224,093	06/27/2016	06/29/2026
23636T-AE-0	DANONE CORP FOREIGN	LS	D	2	2FE	2,875,170	95.1700	2,855,130	3,000,000	2,876,186	0	1,016	0	0	2.947	3.445	MN	14,489	0	11/21/2016	11/02/2026
25152R-YD-9	DEUTSCHE BANK AG CORPORATE		D		2FE	7,900,587	99.4300	7,864,612	7,910,000	7,906,370	0	3,130	0	0	1.875	1.916	FA	56,853	148,313	02/10/2015	02/13/2018
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2FE	25,231,221	147.0100	32,996,731	22,445,000	24,637,680	0	(99,843)	0	0	8.750	7.546	JD	87,286	1,963,938	08/09/2005	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2FE	1,997,145	153.9800	2,309,685	1,500,000	1,873,065	0	(13,576)	0	0	9.250	6.646	JD	11,563	138,750	10/07/2003	06/01/2032
25243E-AF-0	DIAGEO CAP PLC GTD NT DIAGEO CAPITAL PLC		D		1FE	5,706,300	104.2300	6,254,040	6,000,000	5,944,698	0	37,504	0	0	4.850	5.552	MN	37,183	291,000	06/05/2009	05/15/2018
25243Y-AM-1	DIAGEO CAPITAL PLC CORP FOREIGN		D		1FE	15,518,981	103.4700	15,670,683	15,145,000	15,187,301	0	(51,524)	0	0	5.750	5.382	AO	164,492	870,838	07/07/2009	10/23/2017
25243Y-AP-4	DIAGEO CAPITAL PLC CORP FOREIGN		D		1FE	1,437,211	108.2900	1,505,189	1,390,000	1,427,788	0	(10,106)	0	0	4.828	3.979	JJ	30,945	67,109	12/07/2015	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC CORP FOREIGN		D	2	1FE	29,926,500	98.9600	29,686,800	30,000,000	29,950,684	0	6,984	0	0	2.625	2.653	AO	135,625	787,500	04/24/2013	04/29/2023
25243Y-AV-1	DIAGEO CAPITAL PLC CORP FOREIGN		D	2	1FE	836,870	94.7200	781,424	825,000	836,411	0	(236)	0	0	3.875	3.790	AO	5,506	31,969	04/27/2015	04/29/2043
26824K-AA-2	EADS FIN CORP FOREIGN		D		1FE	12,284,880	98.4000	11,807,880	12,000,000	12,262,570	0	(22,311)	0	0	2.700	2.324	AO	66,600	162,000	05/31/2016	04/17/2023
26835P-AB-6	EDP FINANCE B.V. CORP FOREIGN		D		2FE	5,449,200	103.6200	5,181,250	5,000,000	5,070,396	0	(61,995)	0	0	6.000	4.651	FA	124,167	300,000	01/05/2010	02/02/2018
26835P-AC-4	EDP FINANCE B.V. CORP FOREIGN		D		2FE	29,808,000	104.7500	31,425,000	30,000,000	29,935,272	0	20,700	0	0	4.900	4.982	AO	367,500	1,470,000	09/22/2009	10/01/2019
268789-AA-2	E.ON INTERNATIONAL FINANCE B.V CORP FORE		D		2FE	9,057,090	104.7500	8,904,005	8,500,000	8,600,111	0	(71,604)	0	0	5.800	4.869	AO	83,536	493,000	07/30/2009	04/30/2018
279158-AJ-8	ECOPETROL SA CORP FOREIGN		D		2FE	6,688,851	86.4000	5,633,280	6,520,000	6,683,023	0	(2,463)	0	0	5.875	5.694	MN	35,113	383,050	04/01/2016	05/28/2045
28504J-BG-4	ELECTRICITE DE FRANCE SA DISCOUNT NOTE	LS	D		2FE	83,848,301	99.9800	85,233,206	85,250,000	85,221,394	0	1,308,730	0	0	1.510	1.550	MAT	0	0	12/10/2015	01/09/2017
29081Y-AB-2	EMBRAER OVERSEAS CORP FOREIGN		D		2FE	1,665,000	100.1500	1,502,250	1,500,000	1,504,128	0	(64,485)	0	0	6.375	2.006	JJ	41,703	95,625	06/16/2014	01/24/2017
29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS		D		2FE	6,674,289	125.4400	7,908,803	6,305,000	6,534,091	0	(17,015)	0	0	7.875	7.327	FA	206,883	496,519	07/11/2005	02/01/2027
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS		D		2FE	4,074,667	115.6900	4,697,055	4,060,000	4,071,229	0	(394)	0	0	7.325	7.294	FA	123,915	297,395	07/21/2004	02/01/2037
29268B-AB-7	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2FE	9,981,100	103.0500	10,305,150	10,000,000	9,997,067	0	2,370	0	0	6.250	6.276	MS	184,028	625,000	09/13/2007	09/15/2017
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	D		2FE	23,790,184	120.9100	26,358,599	21,800,000	23,524,010	0	(42,037)	0	0	6.800	6.114	MS	436,484	1,482,400	09/10/2009	09/15/2037
29268B-AE-1	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2FE	10,453,800	106.9700	11,232,166	10,500,000	10,483,918	0	4,994	0	0	5.125	5.182	AO	125,563	538,125	09/30/2009	10/07/2019
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2FE	19,892,600	111.7200	22,343,600	20,000,000	19,902,027	0	1,924	0	0	6.000	6.039	AO	280,000	1,200,000	09/30/2009	10/07/2039
29358Q-AD-1	Ensco International PLC CORP FOREIGN		D	2	4FE	325,690	72.2500	361,250	500,000	327,023	0	1,333	0	0	5.750	9.222	AO	7,188	28,750	12/07/2015	10/01/2044
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		1FE	5,451,080	96.0800	5,284,290	5,500,000	5,467,037	0	4,618	0	0	2.875	2.979	MN	22,401	158,125	05/16/2013	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		1FE	4,728,192	94.6700	4,544,021	4,800,000	4,732,493	0	1,319	0	0	4.375	4.466	MN	29,750	210,000	05/07/2013	05/10/2043
35177P-AL-1	FRANCE TELECOM NOTES		D		2FE	19,496,504	149.5000	25,863,500	17,300,000	19,138,822	0	(77,527)	0	0	9.000	7.709	MS	519,000	1,557,000	07/24/2006	03/01/2031
35177P-AT-4	FRANCE TELECOM CORP FOREIGN		D		2FE	14,970,700	107.7600	16,164,495	15,000,000	14,990,859	0	3,221	0	0	5.375	5.401	JJ	387,448	806,250	06/30/2009	07/08/2019
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI CORP FORE	LS	D		1FE	31,307,300	104.7900	28,453,819	27,153,000	31,232,736	0	(74,564)	0	0	4.418	3.338	MN	153,285	599,810	07/07/2016	11/15/2035
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN		D	4	2FE	7,151,500	98.5000	6,895,000	7,000,000	7,124,171	0	(12,046)	0	0	4.634	4.378	JJ	136,059	324,380	09/09/2014	07/31/2029
40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES		D		2FE	6,516,742	122.3300	8,563,310	7,000,000	6,604,394	0	11,336	0	0	8.500	9.191	MS	181,806	595,000	07/21/2004	03/11/2032
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	LS	D	2	2FE	9,406,655	84.8600	8,002,204	9,430,000	9,407,725	0	247	0	0	5.000	5.014	MN	62,867	471,500	04/27/2015	05/13/2045

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 (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
40049J-BC-0	GRUPO TELEVISA SA DE CV NT CORP FOREIGN		D	2	2FE	1,170,990	99.2400	992,386	1,000,000	1,170,218	0	(772)	0	0	6.125	4.997	JJ	25,691	0	09/13/2016	01/31/2046
40052V-AD-6	GRUPO BIMBO SA DE CV CORP FOREIGN		D		2FE	972,460	90.1300	901,320	1,000,000	972,687	0	227	0	0	4.875	5.060	JD	542	24,375	06/22/2016	06/27/2044
40420X-AA-3	HKCG FINANCE LTD CORP FOREIGN		D		1FE	612,815	106.3500	638,106	600,000	603,043	0	(1,850)	0	0	6.250	5.904	FA	15,000	37,500	12/03/2010	08/07/2018
423012-AB-9	Heineken N.V. CORP FOREIGN		D		2FE	16,636,147	100.0400	16,906,811	16,900,000	16,849,042	0	66,708	0	0	1.400	1.806	AO	59,150	236,600	09/27/2013	10/01/2017
423012-AE-3	Heineken N.V. CORP FOREIGN	LS	D		2FE	3,724,228	94.4800	3,731,960	3,950,000	3,739,958	0	4,360	0	0	4.000	4.345	AO	39,500	158,000	02/20/2013	10/01/2042
43761A-A*-7	HomeServe plc Sr. Unsecured Note		B		2	37,995,000	105.8800	32,706,197	30,891,250	30,891,250	0	0	0	(5,956,250)	3.440	3.440	AO	247,954	1,141,865	10/07/2015	10/07/2022
44841B-AA-4	HUTCHINSON WHAMPOA FINANCE CORP FOREIGN		D		1FE	9,300,355	109.3400	8,881,428	8,123,000	8,740,700	0	(218,668)	0	0	5.750	2.793	MS	142,717	467,073	05/27/2014	09/11/2019
44841C-AB-0	HUTCH WHAMPOA INT LTD CORP FOREIGN		D		1FE	4,267,173	107.3100	4,255,000	3,965,000	4,172,912	0	(37,188)	0	0	4.625	3.480	JJ	85,578	183,381	05/19/2014	01/13/2022
44841P-AA-3	HUTCHISON WHAMPOA INTL (03/13) CORP FORE		D		1FE	3,525,009	111.8900	3,226,812	2,884,000	3,189,538	0	(128,593)	0	0	7.625	2.778	AO	50,089	219,905	04/30/2014	04/09/2019
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN		D		1FE	20,242,884	136.6100	19,534,800	14,300,000	19,740,864	0	(215,470)	0	0	7.450	4.266	MN	109,494	1,065,350	04/01/2016	11/24/2033
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No		D	4	3	9,300,000	106.2400	9,880,555	9,300,000	9,300,000	0	0	0	0	6.250	6.249	FA	209,896	581,250	02/21/2013	02/21/2023
449786-AP-7	ING BANK NV CORP FOREIGN	LS	D		1FE	5,553,541	109.3600	5,462,782	4,995,000	5,428,867	0	(90,343)	0	0	5.000	2.900	JD	15,263	249,750	08/06/2015	06/09/2021
449786-AQ-5	ING BANK NV CORP FOREIGN	LS	D		1FE	23,576,058	100.4200	23,143,462	23,046,000	23,143,794	0	(432,264)	0	0	3.750	1.413	MS	273,671	432,113	03/04/2016	03/07/2017
449786-BD-3	ING BANK NV CORP FOREIGN		D		1FE	3,907,308	100.6600	3,908,667	3,883,000	3,900,922	0	(6,264)	0	0	2.500	2.325	AO	24,269	97,075	12/21/2015	10/01/2019
44987C-AB-4	ING BANK NV CORP FOREIGN		D		1FE	4,575,435	99.8700	4,544,194	4,550,000	4,568,162	0	(7,273)	0	0	1.800	1.465	MS	23,888	40,950	06/29/2016	03/16/2018
44987C-AC-2	ING BANK NV CORP FOREIGN		D		1FE	12,275,499	99.8900	12,241,030	12,255,000	12,269,832	0	(4,460)	0	0	2.450	2.410	MS	87,572	300,248	11/03/2015	03/16/2020
44987C-AG-3	ING BANK NV CORP FOREIGN		D		1FE	45,088,050	100.3200	45,144,446	45,000,000	45,064,861	0	(17,073)	0	0	2.700	2.657	FA	452,250	1,215,000	08/26/2015	08/17/2020
44987C-AN-8	ING BANK NV CORP FOREIGN		D		1FE	14,995,650	100.2700	15,040,350	15,000,000	14,996,500	0	850	0	0	2.300	2.310	MS	94,875	172,500	03/15/2016	03/22/2019
45074G-AB-6	IBERDROLA FINANCE IRELAND LTD CORP FOREI		D		2FE	27,926,428	106.7300	29,672,108	27,800,000	27,838,661	0	(13,845)	0	0	5.000	4.941	MS	424,722	1,390,000	01/15/2010	09/11/2019
45662N-A*-4	Infineon Technologies AG Senior Unsecure		D		2	12,500,000	100.8200	12,602,689	12,500,000	12,500,000	0	0	0	0	3.940	3.940	AO	117,653	246,250	04/05/2016	04/05/2024
45662N-A@-2	Infineon Technologies AG Senior Unsecure		D		2	14,950,000	100.9000	15,083,879	14,950,000	14,950,000	0	0	0	0	4.100	4.100	AO	146,427	306,475	04/05/2016	04/07/2026
456866-AK-8	INGERSOLL RAND CO DEBENTURES		D		2FE	8,478,923	118.3300	9,969,303	8,425,000	8,456,181	0	(1,973)	0	0	6.391	6.343	MN	68,801	538,442	02/05/1998	11/15/2027
458182-BW-1	INTER-AMERICAN DEV BANK NOTES		D		1FE	4,527,768	126.5400	4,789,509	3,785,000	4,175,765	0	(34,134)	0	0	6.800	5.313	AO	54,336	257,380	09/25/2002	10/15/2025
459050-BQ-2	INTERNATIONAL BANK FOR RECO NOTES		D		1FE	10,000,000	100.6000	10,059,900	10,000,000	10,000,000	0	0	0	0	8.350	8.348	MS	245,861	835,000	07/21/2004	01/30/2017
459050-CL-2	INTERNATIONAL BANK FOR RECO NOTES		D		1FE	18,515,847	102.6000	20,519,600	20,000,000	19,928,176	0	185,281	0	0	8.800	9.828	MS	518,222	1,760,000	07/21/2004	04/30/2017
459050-CN-8	INTERNATIONAL BANK FOR RECO NOTES		D		1FE	9,537,247	101.6500	10,165,000	10,000,000	9,982,345	0	55,173	0	0	8.800	9.431	MS	259,111	880,000	07/21/2004	03/15/2017
459051-AB-4	INTERNATIONAL BANK FOR RECO NOTES		D		1FE	9,580,416	104.3800	10,437,800	10,000,000	9,967,284	0	50,720	0	0	9.250	9.824	MS	272,361	925,000	07/21/2004	07/01/2017
459056-JW-8	INTL BK FOR RECON & DEV DEBENTURES		D		1FE	20,153,042	104.1400	20,828,400	20,000,000	20,007,348	0	(15,764)	0	0	9.250	9.164	JJ	853,056	1,850,000	07/21/2004	07/15/2017
45905A-JG-4	INTL BK FOR RECON & DEV NOTES		D		1FE	14,298,480	103.3600	12,402,840	12,000,000	12,079,684	0	(183,598)	0	0	8.500	6.844	MS	300,333	1,020,000	01/06/1994	05/30/2017
45905A-JH-2	INTL BK FOR RECON & DEV NOTES		D		1FE	11,959,501	104.0000	10,400,100	10,000,000	10,107,665	0	(206,771)	0	0	8.500	6.266	MS	250,278	850,000	07/21/2004	06/30/2017
45941Q-AB-5	International Diversified Co Senior Secu		C	4	2FE	12,735,000	101.9600	12,984,739	12,735,000	12,735,000	0	0	0	0	4.450	4.474	FMAN	64,542	517,908	12/23/2015	11/20/2022
461127-D@-8	Intertek Finance plc Senior Note		D		2	7,500,000	101.0300	7,577,367	7,500,000	7,500,000	0	0	0	0	3.370	3.370	JJ	125,673	252,750	07/02/2014	07/02/2021
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure		D	4	3FE	21,917,073	101.8900	22,328,612	21,915,282	21,916,760	0	(312)	0	0	5.875	5.916	JAJO	300,422	1,280,395	04/01/2016	07/08/2022
478375-AL-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2FE	4,987,508	99.2700	4,765,008	4,800,000	4,989,306	0	1,798	0	0	4.625	4.373	JJ	0	0	12/28/2016	07/02/2044
478375-AR-9	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2FE	15,823,258	103.0000	16,299,972	15,825,000	15,823,284	0	26	0	0	3.900	3.901	FA	234,869	0	12/28/2016	02/14/2026
479142-D*-9	Johnson Matthey Senior Note		B	4	1	32,226,201	106.7300	27,106,753	25,397,222	25,397,222	0	0	0	(4,896,927)	3.570	3.570	FA	342,800	1,003,670	08/16/2012	08/16/2024
493859-B#-8	Kier Group plc Senior Note		B		2	19,289,000	105.2700	15,779,261	14,989,279	14,989,279	0	0	0	(2,890,135)	4.140	4.140	MN	71,406	681,013	11/20/2014	11/22/2021
493859-C@-9	Kier Group plc Senior Note		B		2	6,280,000	106.5300	5,198,795	4,880,122	4,880,122	0	0	0	(940,953)	4.430	4.430	MN	24,877	237,251	11/20/2014	11/20/2024
494386-AB-1	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		1FE	1,750,226	98.7300	1,732,641	1,755,000	1,751,277	0	427	0	0	3.800	3.833	AO	15,376	66,690	04/03/2014	04/08/2024
494386-AC-9	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		1FE	1,491,885	94.7800	1,421,729	1,500,000	1,493,110	0	715	0	0	3.250	3.314	MS	14,760	48,750	03/05/2015	03/12/2025
500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2FE	29,026,554	123.6500	33,278,893	26,913,500	28,780,282	0	(46,025)	0	0	6.875	6.262	MS	565,370	1,850,303	04/27/2015	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2FE	25,321,365	102.1300	24,954,635	24,435,000	25,274,605	0	(17,033)	0	0	5.000	4.764	MS	359,738	1,221,750	04/27/2015	03/15/2042
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE		D		1FE	267,141	150.4200	2,238,220	1,488,000	1,233,249	0	28,233	0	0	7.950	9.589	AO	29,574	59,148	11/22/1999	04/01/2096
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG		D		2FE	8,366,292	104.4800	8,776,270	8,400,000	8,376,039	0	3,076	0	0	4.000	4.049	JJ	154,933	336,000	08/19/2013	07/15/2023
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE		D		2FE	1,045,905	107.5100	1,040,732	968,000	1,045,159	0	(745)	0	0	5.250	4.720	JJ	23,434	25,410	06/21/2016	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIG	LS	D	2	2FE	5,371,760	103.5600	5,695,729	5,500,000	5,373,073	0	1,313	0	0	4.875	5.031	MS	78,948	134,063	03/14/2016	03/15/2044
524671-AA-2	LEGRAND DEBENTURES		D		1FE	2,399,970	128.5300	3,071,819	2,390,000	2,394,220	0	(395)	0	0	8.500	8.466	FA	76,746	203,150	07/21/2004	02/15/2025
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI		D	4	2FE	22,179,100	105.5000	23,167,800	21,960,000	22,159,035	0	(13,209)	0	0	5.875	5.802	JAJO	308,203	1,290,150	06/30/2015	07/05/2034
53944V-AC-3	LLOYDS BANK PLC CORP FOREIGN		D		1FE	1,299,552	99.8600	1,298,145	1,300,000	1,299,754	0	190	0	0	1.750	1.765	MS	6,635	22,750	12/07/2015	03/16/2018
53944V-AE-9	LLOYDS BANK PLC CORP FOREIGN		D		1FE	299,555	99.6700	299,001	300,000	299,661	0	99	0	0	2.400	2.436	MS	2,080	7,200	12/07/2015	03/17/2020
53944V-AH-2	LLOYDS BANK PLC CORP FOREIGN		D		1FE	301,097	101.4100	304,230	300,000	300,986	0	(101)	0	0	3.500	3.454	MN	1,371	10,500	12/07/2015	05/14/2025
53944V-AJ-8	LLOYDS BANK PLC CORP FOREIGN		D		1FE	500,831	100.1400	500,685	500,000	500,506	0	(306)	0	0	2.000	1.936	FA	3,722	10,000	12/07/2015	08/17/2018
552081-AD-3	LYONDELLBASELL IND NV CORP FOREIGN		D	2	2FE	28,300,920	113.4100	26,810,525	23,641,000	26,410,806	0	(546,040)	0	0	6.000	3.252	MN	181,248	1,418,460	05/30/2013	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV CORP FOREIGN		D	2	2FE	23,290,626	105.6600	22,506,688	21,300,000	22,123,972	0	(386,611)	0	0	5.000	3.027	AO	224,833	1,065,000	04/21/2014	04/15/2019
56068T-AC-1	MAJAPAHIT HOLDING BV CORP FOREIGN		D		2FE	550,377	102.2500	613,500	600,000	596,146	0	7,312	0	0	7.250	8.607	JD	363	43,500	08/01/2008	06/28/2017
56068T-AD-9	MAJAPAHIT HOLDING BV CORP FOREIGN	LS	D		2FE	123,233	118.1300	147,663	125,000	123,439	0	29	0	0	7.875	7.999	JD	82	9,844	06/21/2007	06/29/2037
579254-A@-2	McBride plc Senior Note		D		3	24,920,000	102.5700	25,559,455	24,920,000	24,920,000	0	0	0	0	6.300	6.300	AO	379,407	1,569,960	04/04/2014	04/04/2022

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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 (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
58985@-AA-3	Merieux Nutrisciences Corp Senior Note		D		2	2,500,000	103.1100	2,577,751	2,500,000	2,500,000	0	0	0	0	4.250	4.250	JD	3,247	106,250	08/08/2014	12/20/2022
59284B-AB-4	MEXICHEM SAB DE CV CORP FOREIGN	LS	D		2FE	10,591,750	104.2500	10,425,000	10,000,000	10,384,656	0	(58,795)	0	0	4.875	4.111	MS	138,125	487,500	06/04/2013	09/19/2022
59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN		D		2FE	12,873,000	98.0000	11,760,000	12,000,000	12,835,656	0	(13,125)	0	0	6.750	6.203	MS	229,500	810,000	09/04/2014	09/19/2042
59284B-AE-8	MEXICHEM SAB DE CV CORP FOREIGN		D		2FE	6,147,300	89.1200	5,525,750	6,200,000	6,148,228	0	716	0	0	5.875	5.936	MS	105,228	364,250	09/09/2014	09/17/2044
616885-A@-8	Morgan Advanced Materials Plc Senior Uns		D		2Z	1,000,000	94.9000	948,950	1,000,000	1,000,000	0	0	0	0	3.370	3.370	AO	5,991	0	10/27/2016	10/27/2026
617323-A@-9	Morgan Crucible Company plc Euro Seires		B		2	24,560,000	101.9200	21,499,266	21,095,000	21,095,000	0	0	0	(631,000)	4.320	4.321	MS	230,357	977,767	06/30/2010	06/30/2017
61744@-AJ-0	Morganite Industries Senior Note		C		2	13,000,000	103.6100	13,468,794	13,000,000	13,000,000	0	0	0	0	6.120	6.120	JD	26,520	795,600	12/19/2007	12/19/2017
62854A-AG-9	MYLAN NV CORP FOREIGN	LS	D	2	2FE	13,172,892	92.2300	12,151,210	13,175,000	13,172,697	0	(195)	0	0	5.250	5.251	JD	30,742	357,372	05/31/2016	06/15/2046
62983P-AA-3	NAKILAT CORP SINKING FUND FRGN		D	4	1FE	1,096,250	114.2200	1,142,180	1,000,000	1,082,846	0	(5,365)	0	0	6.067	5.088	JD	169	60,670	05/16/2014	12/31/2033
63254A-AK-4	NATIONAL AUSTRALIA BANK LIMITE CORP FORE		D		1FE	700,247	100.1500	701,078	700,000	700,148	0	(95)	0	0	1.875	1.861	JJ	5,760	13,125	12/07/2015	07/23/2018
63254A-AL-2	NATIONAL AUSTRALIA BANK LIMITE CORP FORE		D		1FE	402,180	100.3700	401,484	400,000	401,701	0	(452)	0	0	2.625	2.499	JJ	4,608	10,500	12/07/2015	07/23/2020
636012-A*-7	National Express Group Plc Senior Note		B		2	38,874,401	115.8600	38,498,335	33,227,532	33,227,532	0	0	0	(993,912)	4.550	4.550	FA	566,945	1,605,703	08/16/2012	08/16/2021
654902-AB-1	NOKIA CORP CORP FOREIGN	LS	D		3FE	13,870,500	105.6200	14,787,500	14,000,000	13,961,817	0	14,309	0	0	5.375	5.496	MN	96,153	752,500	04/30/2009	05/15/2019
65504L-AL-1	NOBLE HOLDING INTL LTD CORP FOREIGN		D	2	4FE	330,920	80.6200	403,125	500,000	331,559	0	639	0	0	8.200	10.764	AO	10,250	37,250	12/07/2015	04/01/2045
65557C-AD-5	NORDEA BANK AB CORP FOREIGN		D		1FE	14,356,884	108.4300	15,101,991	13,928,000	14,326,822	0	(50,649)	0	0	4.875	4.072	JJ	314,976	583,245	06/07/2016	01/14/2021
65557C-AJ-2	NORDEA BANK AB CORP FOREIGN		D		1FE	19,379,832	106.9300	18,551,662	17,350,000	18,599,461	0	(387,237)	0	0	4.875	2.428	JJ	361,820	845,986	08/24/2015	01/27/2020
65557C-AL-7	NORDEA BANK AB CORP FOREIGN		D		1FE	10,075,900	100.5600	10,056,100	10,000,000	10,036,415	0	(15,626)	0	0	2.375	2.208	AO	57,396	237,500	06/03/2014	04/04/2019
65557C-AP-8	NORDEA BANK AB CORP FRGN FLOATER	LS	D		1FE	34,000,000	100.6000	34,203,490	34,000,000	34,000,000	0	0	0	0	1.833	1.174	MJSD	22,507	525,020	09/09/2015	09/17/2018
65557C-AR-4	NORDEA BANK AB CORP FOREIGN		D		1FE	60,810,397	99.7800	60,507,197	60,640,000	60,775,047	0	(28,982)	0	0	2.500	2.436	MS	437,956	1,461,125	05/18/2016	09/17/2020
656531-AC-4	STATOILHYDRO ASA DEBENTURES		D		1FE	26,443,643	125.7900	29,972,960	23,827,000	25,557,872	0	(239,000)	0	0	7.750	6.268	JD	82,071	1,846,593	01/01/2013	06/15/2023
656531-AD-2	STATOILHYDRO ASA CORP FOREIGN		D		1FE	13,429,655	128.3600	14,279,572	11,125,000	12,399,154	0	(108,917)	0	0	7.150	5.500	MN	101,639	795,438	03/23/2004	11/15/2025
656531-AF-7	STATOILHYDRO ASA NOTES		D		1FE	5,478,250	105.3000	5,265,075	5,000,000	5,059,515	0	(54,352)	0	0	6.700	5.502	JJ	154,472	335,000	05/08/2007	01/15/2018
656531-AM-2	STATOILHYDRO ASA DEBENTURES		D		1FE	3,823,930	133.4400	5,404,150	4,050,000	3,899,385	0	8,692	0	0	7.250	7.765	MS	79,931	293,625	07/21/2004	09/23/2027
667137-A*-4	Northumbrian Water Group plc Senior Note		B		2	31,915,259	115.9000	28,041,457	24,193,920	24,193,920	0	0	0	(4,664,914)	5.820	5.820	AO	301,174	1,500,646	04/14/2011	04/14/2021
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP FORE	LS	D		1FE	85,189,232	106.8600	87,982,359	82,335,000	83,080,917	0	(332,786)	0	0	5.125	4.665	FA	1,652,704	4,219,669	03/15/2010	02/10/2019
675758-AM-8	ODEBRECHT FINANCE LTD CORP FOREIGN		D		4FE	2,288,415	57.5000	3,536,250	6,150,000	2,288,415	0	(4,380)	3,956,402	0	5.250	5.083	JD	3,588	322,875	08/29/2014	06/27/2029
685218-AB-5	ORANGE SA CORP FOREIGN	LS	D	2	2FE	2,672,435	115.1600	2,591,100	2,250,000	2,659,160	0	(8,064)	0	0	5.500	4.340	FA	49,844	123,750	04/27/2015	02/06/2044
68620Y-AA-0	ORIGIN ENERGY FINANCE LTD CORP FOREIGN	LS	D		2FE	24,923,750	105.9300	26,481,501	25,000,000	24,956,108	0	7,418	0	0	5.450	5.490	AO	291,424	1,362,500	10/06/2011	10/14/2021
708326-A*-4	Pennon Group plc Senior Note		B		2	20,032,501	110.1700	17,017,433	15,446,589	15,446,589	0	0	0	(2,978,311)	4.500	4.500	AO	131,296	748,397	04/23/2012	04/25/2022
708326-A@-2	Pennon Group plc Senior Note		B		2	50,700,000	114.2100	42,811,661	37,486,510	37,486,510	0	0	0	(7,227,905)	4.770	4.770	MS	461,928	1,971,345	03/28/2014	03/30/2026
714294-AF-2	PERRIGO CO LTD CORP FOREIGN		D		2FE	1,207,314	99.8700	1,198,406	1,200,000	1,203,404	0	(1,790)	0	0	2.300	2.142	MN	4,063	27,600	10/16/2014	11/08/2018
71825P-AD-0	PHILIPPINE LONG DISTANCE TEL CORP FOREIG		D		2FE	660,077	100.8800	642,574	637,000	637,315	0	(3,007)	0	0	8.350	7.862	MS	16,991	53,190	10/21/2005	03/06/2017
718337-AC-2	PHILLIPS ELECTRONICS INC 7.7500 05/15/2		D		2FE	3,071,136	117.6200	2,628,718	2,235,000	2,843,144	0	(60,348)	0	0	7.750	3.907	MN	22,133	173,213	01/01/2013	05/15/2025
74050U-A#-4	Premier Farnell Plc Series A Senior Note		D		3	27,000,000	101.1100	27,298,798	27,000,000	27,000,000	0	0	0	0	5.240	5.240	JJ	703,470	1,414,800	07/02/2010	07/02/2017
758203-AA-1	REED ELSEVIER INC NOTES 144A		D		2FE	938,150	113.5200	1,135,150	1,000,000	973,205	0	2,962	0	0	6.625	7.127	AO	13,986	66,250	11/02/1993	10/15/2023
761655-A#-6	Rexam plc Senior Note		C		1	0	0.0000	0	0	0	0	0	0	0	4.400	0.000	JD	0	16,888,106	01/03/2013	12/18/2022
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN		D		2FE	14,897,850	129.2400	19,385,850	15,000,000	14,924,885	0	4,031	0	0	7.125	7.189	JJ	492,813	1,068,750	06/24/2008	07/15/2028
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	LS	D		2FE	15,108,250	113.7800	17,066,415	15,000,000	15,097,510	0	(2,104)	0	0	5.200	5.152	MN	127,833	780,000	09/14/2011	11/02/2040
767201-AS-5	RIO TINTO FINANCE LTD BD CORP FOREIGN	LS	D	2	1FE	476,785	102.9800	514,904	500,000	478,934	0	2,021	0	0	3.750	4.351	JD	833	18,750	12/07/2015	06/15/2025
76720A-AC-0	RIO TINTO FINANCE PLC CORP FOREIGN		D	2	2FE	4,824,489	103.4400	5,016,986	4,850,000	4,835,367	0	2,474	0	0	3.500	3.563	MS	46,681	169,750	03/19/2012	03/22/2022
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	LS	D	2	2FE	13,375,215	107.2600	14,480,019	13,500,000	13,384,394	0	2,289	0	0	4.750	4.808	MS	176,344	641,250	04/03/2012	03/22/2042
780153-AJ-1	Royal Caribbean Cruises Ltd CORPORATE		D		3FE	79,100	106.0000	74,200	70,000	72,291	0	(1,816)	0	0	7.250	4.425	MS	1,494	5,075	01/01/2013	03/15/2018
780153-AU-6	Royal Caribbean Cruises Ltd CORPORATE	LS	D		3FE	4,030,000	106.8800	4,275,000	4,000,000	4,020,264	0	(2,924)	0	0	5.250	5.148	MN	26,833	210,000	06/17/2013	11/15/2022
780641-AH-9	KONINKLIJKE KPN SR UNSUB	LS	D		2FE	21,088,534	133.9100	24,170,034	18,050,000	20,289,834	0	(97,138)	0	0	8.375	6.968	AO	377,922	1,511,688	08/24/2004	10/01/2030
78440P-AD-0	SK TELECOM CO LTD CORP FOREIGN		D		1FE	1,040,022	99.9900	1,029,888	1,030,000	1,037,881	0	(2,141)	0	0	2.125	1.542	MN	3,648	10,944	08/16/2016	05/01/2018
80283L-AF-0	SANTANDER UK PLC - (LT) GTD CORP FOREIGN		D		1FE	434,360	99.6900	431,645	433,000	434,009	0	(351)	0	0	2.000	1.855	FA	3,055	4,330	06/01/2016	08/24/2018
80283L-AH-6	SANTANDER UK PLC - (LT) GTD CORP FOREIGN		D		1FE	404,325	100.0600	400,252	400,000	403,574	0	(751)	0	0	2.350	2.007	MS	2,898	4,700	06/01/2016	09/10/2019
80283L-AJ-2	SANTANDER UK PLC - (LT) GTD CORP FOREIGN		D		1FE	323,114	103.9800	311,934	300,000	321,554	0	(1,560)	0	0	4.000	2.887	MS	3,600	6,000	06/01/2016	03/13/2024
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A		D		4FE	10,455,312	92.0000	11,040,000	12,000,000	10,728,215	0	37,788	0	0	7.500	8.719	JD	40,000	900,000	03/19/2003	06/15/2032
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1FE	8,247,884	103.0200	8,350,014	8,105,000	8,186,744	0	(16,916)	0	0	3.300	3.056	MS	79,497	267,465	07/16/2013	09/14/2021
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1FE	31,212,972	104.7500	32,618,465	31,140,000	31,195,035	0	(7,499)	0	0	3.650	3.619	JD	94,717	1,136,610	12/07/2015	12/01/2023
80685P-AA-6	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1FE	6,966,864	105.9800	6,657,601	6,282,000	6,597,120	0	(77,763)	0	0	4.200	2.796	JJ	121,661	263,844	12/19/2011	01/15/2021
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1FE	85,470,179	128.4600	84,041,777	65,421,000	83,274,912	0	(480,004)	0	0	6.375	4.413	JD	185,360	4,170,589	04/27/2015	12/15/2038
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1FE	24,963,327	106.0800	26,573,967	25,050,000	25,021,150	0	9,283	0	0	4.300	4.343	MS	296,216	1,077,150	09/15/2009	09/22/2019
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE	LS	D		1FE	59,879,833	116.5400	68,027,313	58,375,000	59,853,137	0	(17,609)	0	0	5.500	5.302	MS	856,167	2,935,625	12/07/2016	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1FE	7,531,536	90.4100	8,110,394	8,971,000	7,610,738	0	27,130	0	0	3.625	4.642	FA	117,433	325,199	04/27/2015	08/21/2042
822582-AX-0	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1FE	19,035,725	102.5000	19,761,806	19,280,000	19,104,571	0	23,053	0	0	3.400	3.555	FA	253,104	655,520	12/20/2013	08/12/2023

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
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1FE	2,876,434	103.5400	2,611,354	2,522,000	2,864,196	0	(7,407)	0	0	4.550	3.740	FA	44,307	114,751	04/27/2015	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP FORE	LS	D		1FE	35,429,887	101.3000	36,335,485	35,870,000	35,439,417	0	7,406	0	0	4.375	4.450	MN	217,960	1,569,313	09/17/2015	05/11/2045
822582-BK-7	SHELL INTERNATIONAL FINANCE BV CORP FORE	LS	D		1FE	47,519,556	100.0400	47,618,040	47,600,000	47,565,013	0	40,030	0	0	1.250	1.336	MN	84,292	595,000	11/05/2015	11/10/2017
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	19,690,152	100.7500	19,223,214	19,080,000	19,612,874	0	(77,278)	0	0	2.900	2.347	MN	52,258	553,320	02/24/2016	05/27/2022
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	LS	D		1FE	40,230,039	104.7800	40,389,380	38,545,000	40,226,670	0	(7,558)	0	0	4.400	4.124	MN	160,176	1,439,130	09/07/2016	05/27/2045
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	10,989,990	96.0700	10,567,645	11,000,000	10,990,459	0	469	0	0	1.700	1.719	MS	55,061	0	09/06/2016	09/15/2021
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	15,140,858	92.5600	15,105,923	16,320,000	15,147,497	0	6,638	0	0	2.350	3.211	AO	112,925	0	12/06/2016	10/15/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	96,936,811	87.0700	84,820,379	97,420,000	96,936,301	0	(510)	0	0	3.300	3.326	MS	946,598	0	10/19/2016	09/15/2046
82929R-AC-0	SING TELECOMMUNICATIONS 144A		D		1FE	191,400	135.8300	224,120	165,000	185,414	0	(821)	0	0	7.375	6.099	JD	1,014	12,169	10/05/2007	12/01/2031
82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN		D		1FE	6,612,914	120.5000	6,956,321	5,773,000	6,571,297	0	(16,447)	0	0	6.300	5.274	MN	49,503	363,699	05/15/2014	11/12/2040
82937Y-AB-7	SINOCHEM OFFSHORE CAPITAL CO L CORP FORE		D		1FE	2,495,650	101.5200	2,538,025	2,500,000	2,497,812	0	860	0	0	3.250	3.288	AO	13,993	81,250	04/22/2014	04/29/2019
83051G-AC-2	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1FE	25,164,500	100.2600	25,064,175	25,000,000	25,078,718	0	(34,180)	0	0	2.375	2.229	MS	158,333	593,750	06/09/2014	03/25/2019
83051G-AD-0	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1FE	6,265,933	99.7900	6,202,073	6,215,000	6,258,869	0	(7,072)	0	0	2.450	2.233	MN	14,381	152,268	05/19/2016	05/27/2020
83051G-AE-8	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1FE	27,024,370	100.2000	26,797,487	26,744,000	26,985,081	0	(39,274)	0	0	2.625	2.379	MN	85,804	702,030	05/04/2016	11/17/2020
83238P-A*-5	Smiths Group Plc Senior Note		D		2FE	27,000,000	105.9400	28,603,050	27,000,000	27,000,000	0	0	0	0	7.370	7.370	FA	685,410	1,989,900	02/27/2009	02/27/2018
83379#-AD-7	Sodexo Inc. Senior Note		D		1	1,000,000	104.1400	1,041,411	1,000,000	1,000,000	0	0	0	0	4.140	4.140	MS	13,455	41,400	03/04/2014	03/04/2026
85255A-A*-1	Stagecoach Group plc Senior Note		D		2	1,000,000	102.6900	1,026,904	1,000,000	1,000,000	0	0	0	0	4.360	4.360	AO	8,841	43,600	10/18/2012	10/18/2022
856899-AA-7	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	11,848,340	99.5800	11,899,930	11,950,000	11,914,224	0	24,943	0	0	1.750	1.968	MN	22,655	209,125	03/24/2014	05/22/2018
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	39,026,182	99.3600	39,197,126	39,450,000	39,154,798	0	40,466	0	0	3.125	3.255	MN	133,555	1,232,813	03/11/2014	05/22/2023
856899-AC-3	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	1,002,500	103.5600	1,035,630	1,000,000	1,002,450	0	(50)	0	0	4.375	4.359	MN	4,740	43,750	09/16/2015	05/22/2043
85771P-AC-6	STATOIL ASA CORP FOREIGN	LS	D		1FE	37,763,442	111.4300	42,038,212	37,725,000	37,760,525	0	(996)	0	0	5.100	5.092	FA	716,146	1,923,975	04/27/2015	08/17/2040
85771P-AE-2	STATOIL ASA CORP FOREIGN		D		1FE	7,948,087	99.8100	7,660,256	7,675,000	7,927,096	0	(5,885)	0	0	4.250	4.038	MN	34,431	326,188	04/27/2015	11/23/2041
85771P-AF-9	STATOIL ASA CORP FOREIGN		D		1FE	4,295,080	102.0500	4,081,920	4,000,000	4,177,898	0	(32,870)	0	0	3.150	2.216	JJ	55,300	126,000	04/24/2013	01/23/2022
85771S-AA-4	STATOILHYDRO ASA CORP FOREIGN		D		1FE	36,405,791	107.3700	37,794,557	35,200,000	35,530,626	0	(135,220)	0	0	5.250	4.807	AO	390,133	1,848,000	09/23/2009	04/15/2019
865622-BC-7	SUMITOMO MITSUI BANKING CORP CORP FOREIG		D		1FE	38,195,821	100.7200	38,339,068	38,065,000	38,107,065	0	(26,496)	0	0	2.500	2.426	JJ	428,231	951,625	07/18/2013	07/19/2018
865622-BM-5	SUMITOMO MITSUI BANKING CORP CORP FOREIG		D		1FE	497,535	99.8800	499,418	500,000	498,247	0	664	0	0	2.250	2.394	JJ	5,313	11,250	12/07/2015	07/11/2019
865622-BR-4	SUMITOMO MITSUI BANKING CORP CORP FOREIG		D		1FE	7,562,274	99.5900	7,543,662	7,575,000	7,567,028	0	2,479	0	0	2.450	2.486	JJ	85,061	185,588	01/08/2015	01/16/2020
86960B-AE-2	SVENSKA HANDELSBANKEN AB CORPORATE		D		1FE	609,397	101.0600	606,344	600,000	606,264	0	(2,942)	0	0	2.500	1.982	JJ	6,500	15,000	12/07/2015	01/25/2019
86960B-AG-7	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	27,363,322	100.4300	27,289,844	27,173,000	27,324,842	0	(37,126)	0	0	2.250	2.015	JD	23,776	611,393	05/19/2016	06/17/2019
86960B-AJ-1	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	44,797,209	99.7900	44,585,323	44,680,000	44,769,695	0	(22,821)	0	0	2.400	2.343	AO	268,080	1,072,320	01/13/2016	10/01/2020
86960B-AL-6	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	4,057,320	99.3700	3,974,800	4,000,000	4,050,525	0	(6,796)	0	0	2.450	2.137	MS	24,772	49,000	05/20/2016	03/30/2021
87020P-AG-2	SWEDBANK AB CORP FOREIGN	LS	D		1FE	28,870,491	100.0900	28,676,929	28,650,000	28,838,673	0	(31,818)	0	0	2.650	2.483	MS	234,094	379,613	04/01/2016	03/10/2021
870836-AC-7	UBS AG STAMFORD CT SUB DEBENTURES		D		2FE	11,627,100	121.8700	12,186,600	10,000,000	10,852,673	0	(74,737)	0	0	7.500	6.191	JJ	345,833	750,000	09/25/2002	07/15/2025
87083K-AM-4	SWISS BK CORP SUB NOTES		D		2FE	4,938,750	102.4500	5,122,350	5,000,000	4,996,836	0	5,177	0	0	7.375	7.494	JD	16,389	368,750	06/10/1997	06/15/2017
87124V-B#-5	Sydney Airport Finance Co Pty Debt in In		B		2FE	21,000,000	106.7200	18,739,371	17,559,007	17,559,007	0	0	0	(83,661)	5.701	5.701	MN	114,007	1,006,845	11/18/2014	11/20/2029
87155N-A*-0	Symrise AG Senior Note		D		2	37,150,000	105.3400	39,135,203	37,150,000	37,150,000	0	0	0	0	4.090	4.092	MS	384,079	1,519,435	11/23/2010	11/23/2020
87164K-AA-2	SYNGENTA FINANCE AG CORP FOREIGN		D		1FE	18,000,421	99.3500	17,688,911	17,805,000	17,915,300	0	(19,375)	0	0	3.125	2.995	MS	143,738	556,406	05/29/2012	03/28/2022
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN		D		1FE	47,353,522	88.2800	40,653,769	46,050,000	47,253,359	0	(27,347)	0	0	4.375	4.204	MS	520,461	2,014,688	05/21/2013	03/28/2042
87656X-A@-0	Tate & Lyle Intl Finance Plc Senior Unse		D		2	5,000,000	101.1700	5,058,433	5,000,000	5,000,000	0	0	0	0	3.830	3.830	AO	32,981	191,500	10/29/2015	10/30/2023
877409-A@-1	Taylor Wimpey plc Senior Unsecured Note		B		2	27,048,120	102.0000	25,735,643	25,231,277	25,231,277	0	0	0	(1,816,843)	2.020	2.020	JD	4,247	251,127	06/28/2016	06/28/2023
87927V-AF-5	TELECOM ITALIA CAPITAL 144A		D		3FE	23,403,554	95.5000	22,681,250	23,750,000	23,471,038	0	8,494	0	0	6.375	6.488	MN	193,464	1,514,063	04/18/2006	11/15/2033
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	LS	D		3FE	11,241,336	98.7500	11,060,000	11,200,000	11,234,638	0	(815)	0	0	7.200	7.170	JJ	365,120	806,400	07/24/2006	07/18/2036
87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN		D		3FE	6,600,000	103.2500	6,814,500	6,600,000	6,600,000	0	0	0	0	7.721	7.721	JD	38,219	509,586	05/28/2008	06/04/2038
879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	LS	D		2FE	34,089,563	131.3000	40,769,488	31,050,000	33,202,337	0	(97,187)	0	0	8.250	7.407	MS	754,256	2,561,625	07/21/2004	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE		D		2FE	35,188,280	116.0600	37,284,595	32,125,000	34,809,238	0	(74,442)	0	0	7.045	6.279	JD	69,154	2,263,206	04/27/2015	06/20/2036
87946F-A*-1	Teleperformance S.A. Senior Note		D		2	2,570,000	100.0500	2,571,223	2,570,000	2,570,000	0	0	0	0	3.640	3.640	JD	5,717	93,548	12/09/2014	12/09/2021
87969N-AC-9	TELSTRA CORP LTD CORP FOREIGN		D		1FE	36,849,419	109.1200	36,725,171	33,657,000	35,884,468	0	(425,443)	0	0	4.800	3.288	AO	354,520	1,615,536	08/20/2015	10/12/2021
87969N-AD-7	TELSTRA CORP LTD CORP FOREIGN		D	2	1FE	3,699,732	98.4900	3,746,636	3,804,000	3,709,198	0	9,466	0	0	3.125	3.474	AO	27,738	118,875	01/06/2016	04/07/2025
880277-AB-4	TENAGA NASIONAL DEBENTURES 144A		D		2FE	2,677,929	125.5300	4,143,844	3,301,000	2,902,339	0	27,595	0	0	7.500	9.548	MN	41,263	247,575	03/18/2009	11/01/2025
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A		D		2FE	1,325,474	131.6300	2,273,271	1,727,000	1,325,763	0	11	0	0	7.500	9.770	JJ	59,725	129,525	08/01/2005	01/15/2096
88032Q-AC-3	TENCENT HOLDINGS LTD CORP FOREIGN		D		1FE	6,208,479	101.3600	6,137,590	6,055,000	6,168,018	0	(40,461)	0	0	3.375	1.765	MS	65,848	102,178	08/16/2016	03/05/2018
88032W-AB-2	TENCENT HOLDINGS LTD CORP FOREIGN		D		1FE	3,782,597	102.2600	3,783,531	3,700,000	3,752,613	0	(21,557)	0	0	3.375	2.741	MN	20,466	124,875	08/06/2015	05/02/2019
88032X-AB-0	TENCENT HOLDINGS LTD CORP FOREIGN		D		1FE	3,698,553	102.3100	3,693,319	3,610,000	3,669,522	0	(24,421)	0	0	3.375	2.641	MN	19,968	121,838	10/20/2015	05/02/2019
88165F-AF-9	TEVA PHARM FIN CORP FOREIGN		D		2FE	2,353,062	101.1800	2,229,039	2,203,000	2,289,793	0	(16,477)	0	0	3.650	2.777	MN	11,391	80,410	01/01/2013	11/10/2021
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP FORE	LS	D		2FE	3,323,472	85.6900	3,427,448	4,000,000	3,323,810	0	338	0	0	4.100	5.225	AO	72,889	0	12/19/2016	10/01/2046
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	LS	D		1FE	43,133,615	104.8100	45,552,166	43,460,000	43,217,397	0	28,181	0	0	3.750	3.838	AO	366,694	1,629,750	01/08/2014	04/10/2024
902133-AG-2	Tyco Electro CORP		D		1FE	7,582,200	130.2300	7,488,104	5,750,000	7,413,760	0	(45,518)	0	0	7.125	4.889	AO	102,422	409,688	04/27/2015	10/01/2037

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 (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
902133-AN-7	Tyco Electro CORP FOREIGN		D	2	1FE	643,029	100.9600	646,173	640,000	641,927	0	(1,033)	0	0	2.375	2.204	JD	591	15,200	12/07/2015	12/17/2018
90261X-GD-8	UBS AG STAMFORD CORP FOREIGN		D		1FE	21,909,248	107.9600	20,976,628	19,430,000	20,802,431	0	(358,537)	0	0	4.875	2.794	FA	386,778	947,213	10/23/2013	08/04/2020
90261X-HE-5	UBS AG STAMFORD CORP FOREIGN		D		1FE	23,990,617	100.4800	24,073,096	23,957,000	23,979,547	0	(8,377)	0	0	2.375	2.337	FA	216,528	568,979	09/18/2015	08/14/2019
90261X-HH-8	UBS AG STAMFORD CORP FOREIGN	LS	D		1FE	31,052,700	100.0700	31,021,421	31,000,000	31,030,197	0	(22,503)	0	0	1.800	1.719	MS	147,250	558,000	01/22/2016	03/26/2018
90261X-HL-9	UBS AG STAMFORD CORP FOREIGN	LS	D		1FE	7,489,800	99.9800	7,498,245	7,500,000	7,496,676	0	6,876	0	0	1.375	1.480	JD	8,594	103,125	02/09/2016	06/01/2017
903870-A*-4	Ultra Electronics Holdings plc Senior No		D		2	5,000,000	102.5900	5,129,294	5,000,000	5,000,000	0	0	0	0	4.090	4.090	JJ	94,865	204,500	07/14/2011	07/14/2018
903870-A@-2	Ultra Electronics Holdings plc Senior No		D		2	1,000,000	101.9400	1,019,442	1,000,000	1,000,000	0	0	0	0	3.520	3.520	JJ	15,253	35,200	01/25/2012	01/25/2019
915436-AC-3	UPM-KYMMENE CORPORATION CORP FOREIGN		D		3FE	2,178,280	123.0000	2,460,000	2,000,000	2,119,003	0	(7,243)	0	0	7.450	6.672	MN	14,486	149,000	10/27/2005	11/26/2027
915436-AF-6	UPM-KYMMENE CORPORATION NOTES 144A	LS	D		3FE	18,315,714	103.5000	18,140,445	17,527,000	17,741,108	0	(190,132)	0	0	5.500	4.327	JJ	404,338	963,985	11/01/2013	01/30/2018
92849X-A*-0	Vitec Group plc Senior Note		D		2	15,250,980	100.6600	15,332,778	15,232,471	15,238,467	0	(12,513)	0	0	4.890	5.451	MN	103,454	744,868	04/01/2016	05/11/2017
92849X-A@-8	Vitec Group plc Senior Note		D		2	15,670,000	100.5700	15,759,889	15,670,000	15,670,000	0	0	0	0	4.650	4.650	MN	101,202	728,655	12/22/2011	05/11/2017
92857W-AQ-3	VODAFONE GROUP PLC CORP FOREIGN		D		2FE	28,982,833	112.5800	30,661,198	27,236,000	28,792,243	0	(47,093)	0	0	6.150	5.648	FA	576,949	1,675,014	03/13/2012	02/27/2037
92857W-AS-9	VODAFONE GROUP PLC CORP FOREIGN		D		2FE	16,781,957	107.6300	17,304,430	16,078,000	16,286,599	0	(78,814)	0	0	5.450	4.878	JD	51,115	876,251	10/06/2009	06/10/2019
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN	LS	D		4FE	3,243,750	98.9000	2,967,000	3,000,000	3,150,740	0	(26,039)	0	0	5.375	4.265	FA	66,740	161,250	03/13/2013	02/02/2022
92928W-AH-8	WESTERN MINING CORP FINANCE COMPANY GUAR		D		2FE	20,695,544	118.6700	23,733,200	20,000,000	20,524,052	0	(18,518)	0	0	6.250	5.996	MN	159,722	1,250,000	03/06/2006	05/15/2033
92935U-A*-1	WS Atkins plc Senior Note		D		2	39,180,000	103.9100	40,713,287	39,180,000	39,180,000	0	0	0	0	4.880	4.880	MN	164,643	1,911,984	05/31/2012	05/31/2019
961214-CF-8	WESTPAC BANKING CORP CORP FOREIGN		D		1FE	3,303,426	100.3900	3,312,751	3,300,000	3,303,084	0	(1,475)	0	0	2.250	2.203	JJ	33,825	74,250	12/07/2015	01/17/2019
980888-A#-8	Woolworths Ltd Senior Note		D		2FE	3,300,000	101.0900	3,335,861	3,300,000	3,300,000	0	0	0	0	5.160	5.160	AO	30,745	170,280	04/26/2005	04/26/2017
98313R-AA-4	WYNN MACAU LTD CORP FOREIGN	LS	D	2	4FE	1,125,000	100.7500	1,133,438	1,125,000	1,125,000	0	0	0	0	5.250	5.250	AO	12,469	59,063	10/10/2013	10/15/2021
98372P-AG-3	XL GROUP LTD CORP FOREIGN		D		2FE	761,750	116.7200	763,348	654,000	753,872	0	(7,878)	0	0	6.375	4.086	MN	5,327	41,693	04/01/2016	11/15/2024
98372P-AK-4	XL GROUP LTD CORP FOREIGN		D		2FE	6,159,216	116.3500	6,980,939	6,000,000	6,149,579	0	(11,284)	0	0	6.250	5.908	MN	47,917	375,000	12/07/2015	05/15/2027
98420E-AB-1	XLIT LTD CORP FOREIGN		D		2FE	3,242,525	103.3400	3,358,508	3,250,000	3,242,939	0	115	0	0	5.250	5.265	JD	7,583	170,625	11/18/2013	12/15/2043
A8417*-AG-4	Steinhoff Europe AG Senior Note		B		2Z	9,887,218	109.6500	8,695,801	7,930,451	7,930,451	0	0	0	(237,218)	5.380	5.380	AO	78,221	447,551	04/25/2012	04/25/2019
A8417*-AH-2	Steinhoff Europe AG Senior Note		B		2Z	17,144,436	120.1100	16,517,005	13,751,402	13,751,402	0	0	0	(411,336)	5.920	5.920	AO	149,249	853,948	04/25/2012	04/25/2022
B03960-AA-6	Ansell Healthcare Europe NV Senior Note		B		2	37,459,500	108.3600	34,288,110	31,642,500	31,642,500	0	0	0	(946,500)	3.370	3.370	JD	74,052	1,117,155	06/06/2012	06/09/2020
B03960-AB-4	Ansell Healthcare Europe NV Senior Note		B		2	16,242,625	111.2800	14,738,599	13,244,614	13,244,614	0	0	0	(396,177)	3.520	3.520	MS	123,028	495,737	09/26/2012	09/27/2021
B03960-AC-2	Ansell Healthcare Europe NV Senior Note		B		2	24,242,625	113.1400	22,365,087	19,768,001	19,768,001	0	0	0	(591,306)	3.610	3.610	MS	188,318	758,821	09/26/2012	09/26/2022
B3363*-AA-1	Dolomies de Marche-Les-Dames Senior Unse		B		2Z	54,659,050	103.3500	53,510,240	51,775,153	51,775,153	0	0	0	(1,548,714)	1.590	1.590	JD	11,434	842,035	07/10/2015	06/26/2025
B5664#-AA-8	Lhoist Finance SA Senior Unsecured		D		2Z	58,000,000	99.3500	57,624,401	58,000,000	58,000,000	0	0	0	0	3.500	3.500	JD	28,194	2,030,000	07/10/2015	06/26/2025
B6385#-AE-6	Omega Pharma NV Senior Note		B		3	118,222,822	118.2200	104,400,395	88,311,276	88,311,276	0	0	0	(2,641,594)	5.105	5.105	JJ	1,915,836	4,706,156	07/19/2011	07/28/2023
B6961#-AB-4	Puratos NV Senior Note		B	4	2	6,573,624	117.2000	5,994,771	5,115,109	5,115,109	0	0	0	(153,005)	4.010	4.010	MN	25,070	214,013	11/17/2011	11/17/2023
B6961#-AC-2	Puratos NV Senior Note		B	4	2	3,463,895	117.2900	3,271,134	2,788,964	2,788,964	0	0	0	(83,424)	4.028	4.028	MN	13,729	117,198	04/13/2012	11/17/2023
B7227*-AB-6	SCR-Sibelco NV Senior Note		B		2	19,301,819	111.2200	15,976,032	14,364,283	14,364,283	0	0	0	(68,439)	6.780	6.779	JD	72,042	997,774	06/05/2012	06/06/2022
B7894*-AB-8	Silfin NV Series B Senior Note		D		2	20,950,000	106.7300	22,360,511	20,950,000	20,950,000	0	0	0	0	5.480	5.480	JD	47,836	1,148,060	12/16/2009	12/16/2019
C14678-AA-7	Liberty Living Properties Ltd Senior Not		D		2	8,434,044	106.2700	8,920,548	8,394,200	8,429,349	0	(4,694)	0	0	4.600	4.508	MS	97,606	376,147	04/01/2016	02/28/2022
C14678-AB-5	Liberty Living Properties Ltd Senior Not		D		2	3,200,000	106.7900	3,417,399	3,200,000	3,200,000	0	0	0	0	4.700	4.701	MS	38,018	150,400	02/28/2012	02/28/2024
D0003*-AA-1	ADM Germany GmbH Senior Note		D		1	20,348,000	102.6100	20,878,520	20,348,000	20,348,000	0	0	0	0	3.710	3.710	FA	306,158	754,911	02/05/2014	02/05/2021
D2373*-AA-9	Eckes AG Senior Note		D	4	2	12,075,000	101.0900	12,206,745	12,075,000	12,075,000	0	0	0	0	5.315	5.314	AO	126,575	641,786	04/20/2005	04/20/2017
D2736#-AK-5	Fritz Draexlmaier Gmbh & Co KG Senior No		B		2	17,800,000	114.9300	15,721,375	13,679,089	13,679,089	0	0	0	(409,173)	4.050	4.050	AO	136,962	593,081	04/02/2014	04/02/2024
D27418-AA-2	Feuer Powertrain GmbH & Co. KG Senior Se		B		5	7,440,000	111.4000	6,352,361	5,702,180	5,702,180	0	0	0	(170,565)	6.150	5.899	JD	3,896	411,378	12/27/2013	12/28/2020
D3164#-AC-2	Herrenknecht AG Senior Note		B	4	2Z	17,597,425	105.4400	13,544,110	12,844,903	12,844,903	0	0	0	(384,221)	6.000	6.044	MJSD	32,112	799,986	11/02/2007	12/16/2017
D36228-AA-4	Intersnack Group GmbH & Co KG Senior Not		B		2	17,912,407	115.9000	16,844,397	14,533,162	14,533,162	0	0	0	(434,720)	4.000	4.000	MS	172,783	616,049	03/14/2013	03/14/2023
D5364#-AE-1	Messer Group GmbH Senior Secured Note		B		2	15,659,577	113.1800	15,179,932	13,412,050	13,412,050	0	0	0	(401,185)	3.680	3.680	FA	204,280	517,651	08/02/2012	08/02/2022
D5364#-AF-8	Messer Group GmbH Senior Secured Note		B		2	12,979,649	115.6900	10,961,179	9,474,246	9,474,246	0	0	0	(283,397)	4.550	4.550	JD	20,356	446,772	06/14/2011	06/14/2021
000000-00-0	Mineralbrunnen Uberkingen Senior Secured		B	4	3Z	945,164	103.4400	972,175	939,862	939,862	0	0	0	(5,302)	3.500	3.515	MJSD	1,005	0	12/20/2016	12/20/2024
D5472#-AF-7	Molkerei Alois Muller GmbH&Co Senior Not		D		2	1,750,000	102.8300	1,799,452	1,750,000	1,750,000	0	0	0	0	3.720	3.720	JJ	29,657	65,100	07/17/2012	07/18/2022
D5874#-AA-2	Oldendorff Drybulk GmbH & Co. Senior Sec		D		2	1,000,000	103.7900	1,037,933	1,000,000	1,000,000	0	0	0	0	4.840	4.840	FA	18,553	48,400	02/13/2014	02/13/2024
D6000#-AB-5	MEC Holding GmbH EURO Gtd Senior Note		B		3	15,706,250	116.1100	15,308,555	13,184,375	13,184,375	0	0	0	(394,375)	5.500	5.500	JD	6,043	737,155	07/02/2010	07/02/2020
D6000#-AC-3	MEC Holding GmbH USD Gtd Senior Note		D		3	7,500,000	109.7300	8,229,563	7,500,000	7,500,000	0	0	0	0	6.100	6.100	JD	3,813	457,500	07/02/2010	07/02/2020
D66048-AA-9	Roto Frank AG Senior Note		B		2	15,158,749	104.5900	13,508,296	12,914,935	12,914,935	0	0	0	(386,315)	3.620	3.620	JD	35,064	487,423	06/04/2012	06/04/2018
D66048-AB-7	Roto Frank AG Senior Note		B		2	3,520,516	111.3000	3,338,308	2,999,405	2,999,405	0	0	0	(89,719)	4.040	4.040	JD	9,088	126,334	06/04/2012	06/04/2020
D8282#-AA-2	Surteco SE Senior Note		B		3	38,424,669	112.1200	33,486,351	29,866,190	29,866,190	0	0	0	(893,366)	5.703	5.705	JD	4,731	1,748,493	08/16/2007	08/16/2019
D8286#-AE-0	Sirona Dental Services GmbH Senior Unsec				2	3,291,400	98.2000	3,042,043	3,097,711	3,097,711	0	0	0	(193,690)	1.500	1.500	AO	8,261	0	10/27/2016	10/27/2029
D8286#-AG-5	Sirona Dental Services GmbH Senior Unsec				2	5,991,550	97.9700	5,524,420	5,638,964	5,638,964	0	0	0	(352,586)	1.580	1.580	AO	15,839	0	10/27/2016	10/27/2030
D8286#-AJ-9	Sirona Dental Services GmbH Senior Unsec				2	7,300,000	97.6100	6,706,456	6,870,416	6,870,416	0	0	0	(429,584)	1.650	1.650	AO	20,153	0	10/27/2016	10/27/2031
D8563#-AA-2	VTG Deutschland GmbH Senior Secured Note		B		2	8,620,264	122.4800	7,473,651	6,102,164	6,102,164	0	0	0	(182,530)	5.736	5.736	MN	53,475	374,096	05/06/2011	05/06/2021
D8563#-AB-0	VTG Deutschland GmbH Senior Secured Note		B		2	16,958,069	129.3800	15,531,299	12,004,378	12,004,378	0	0	0	(359,079)	5.780	5.780	MN	106,005	741,579	05/06/2011	05/06/2023

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 (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
D8563#-AC-8	VTG Deutschland GmbH Senior Secured Note		B		2	28,588,259	136.5900	27,642,563	20,237,226	20,237,226	0	0	0	(605,342)	5.834	5.834	MN	180,376	1,261,849	05/06/2011	05/06/2026
D9002#-AB-7	Vaillant GmbH Senior Note		B		2	15,308,843	120.4000	15,272,403	12,684,213	12,684,213	0	0	0	(379,414)	5.015	5.012	MN	81,281	665,348	08/15/2006	08/15/2021
D9695*-AA-5	Wilo SE Senior Note		B		1	71,312,853	117.2800	65,486,913	55,840,558	55,840,558	0	0	0	(1,670,320)	4.500	4.500	FA	942,309	2,668,812	02/16/2011	02/16/2021
D9695*-AB-3	Wilo SE Senior Note		B		1	7,545,235	114.9600	7,064,491	6,145,434	6,145,434	0	0	0	(183,824)	3.113	3.113	MS	52,601	203,722	03/22/2013	03/22/2023
D9860*-AF-3	Zollner Elektronik AG Senior Note		B		2	28,823,536	120.1900	25,996,330	21,629,700	21,629,700	0	0	0	(646,994)	5.340	5.340	JAJO	250,256	1,211,887	07/13/2011	07/13/2021
D9860*-AM-8	Zollner Elektronik AG Senior Note		B		2	11,835,000	110.7500	10,821,554	9,771,402	9,771,402	0	0	0	(292,285)	2.900	2.900	MJSD	22,827	294,258	12/02/2014	12/02/2026
F0868*-AB-1	Barilla France S.A.S. Senior Note		D		2	19,000,000	106.9100	20,312,880	19,000,000	19,000,000	0	0	0	0	4.760	4.760	JJ	417,029	904,400	07/15/2011	07/15/2021
F0868*-AC-9	Barilla France S.A.S. Senior Note		D		2	11,000,000	107.8900	11,867,746	11,000,000	11,000,000	0	0	0	0	4.860	4.860	JJ	246,510	534,600	07/15/2011	07/15/2023
F1068#-AC-1	Bonduelle S.A. Senior Note		B	4	2FE	12,495,000	100.3700	10,206,539	10,169,060	10,169,060	0	0	0	(304,180)	4.150	4.149	FA	166,462	448,553	02/09/2005	02/09/2017
F1068#-AE-7	Bonduelle S.A. Euro Gtd Senior Note		B	4	2FE	19,271,621	111.5400	17,852,810	16,005,309	16,005,309	0	0	0	(478,756)	4.700	4.698	MS	252,839	797,319	09/02/2010	09/02/2022
F1369#-AA-1	Bureau Veritas S.A. Series A Guaranteed		D		2	59,000,000	106.3700	62,757,117	59,000,000	59,000,000	0	0	0	0	6.580	6.580	JJ	1,779,342	3,882,200	07/16/2008	07/16/2018
F1369*-AA-5	Bureau Veritas SA - Registre EURO Series		B		2	93,477,496	109.7900	83,914,574	76,430,534	76,430,534	0	0	0	(2,286,213)	4.095	4.095	JJ	1,338,872	3,243,406	07/27/2010	07/26/2019
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No		B	4	2	61,074,485	115.2600	54,277,813	47,089,410	47,089,410	0	0	0	(1,408,553)	5.440	5.440	JJ	1,074,476	2,740,945	07/31/2007	07/30/2022
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No		B	4	2	3,628,242	111.5800	3,167,830	2,838,938	2,838,938	0	0	0	(84,919)	2.875	2.875	MS	21,538	86,789	09/26/2013	09/26/2028
F2526#-AA-9	Deloitte SAS Senior Unsecured		B		2Z	26,616,000	100.5100	25,442,045	25,314,000	25,314,000	0	0	0	(1,302,000)	1.930	1.930	JJ	219,852	0	07/19/2016	10/19/2023
F3784#-AA-4	Bongrain S.A. Senior Note		B	4	2	18,317,520	107.7400	17,727,647	16,454,100	16,454,100	0	0	0	(492,180)	5.708	5.707	MN	112,172	972,907	11/18/2003	11/18/2018
F4162@-AA-6	Saft Groupe SA Senior Note		D		2	1,000,000	102.6100	1,026,100	1,000,000	1,000,000	0	0	0	0	4.260	4.260	FA	14,555	42,600	02/28/2012	02/28/2019
F4162@-AB-4	Saft Groupe SA Senior Note		D		2	1,000,000	104.2900	1,042,900	1,000,000	1,000,000	0	0	0	0	4.730	4.730	FA	16,161	47,300	02/28/2012	02/28/2022
F4733#-AB-2	Groupe Auchan SA Senior Note		D		2	9,160,000	101.3400	9,282,724	9,160,000	9,160,000	0	0	0	0	3.500	3.500	JD	2,672	320,600	06/28/2012	06/28/2022
F4931*-AA-8	Icade SA Senior Note		B	4	2	55,325,113	118.1700	50,888,662	43,063,596	43,177,926	0	(5,163)	0	(1,333,389)	5.070	5.009	MN	266,851	2,278,026	04/01/2016	11/17/2026
F5309#-AB-3	Ipsos SA Sr. Unsecured Note		D		3	2,987,070	101.2800	3,038,546	3,000,000	2,994,622	0	6,713	0	0	4.460	4.700	MS	34,565	133,800	11/12/2015	09/28/2017
F5309#-AC-1	Ipsos SA Series B Senior Note		D		3	15,452,786	105.2200	15,783,057	15,000,000	15,211,730	0	(51,119)	0	0	5.180	4.761	MS	200,725	777,000	11/01/2011	09/28/2020
F5309#-AD-9	Ipsos SA Series C Senior Note		D		3	10,000,000	106.7000	10,669,971	10,000,000	10,000,000	0	0	0	0	5.480	5.480	MS	141,567	548,000	09/28/2010	09/28/2022
F5754#-AB-3	LISI SA Senior Note		B	4	2	10,805,950	110.3700	9,326,325	8,449,847	8,449,847	0	0	0	(252,754)	3.640	3.640	AO	63,224	323,635	10/17/2013	10/17/2023
F5754#-AC-1	LISI SA Senior Note		B	4	2	22,700,000	103.7500	21,886,632	21,095,000	21,095,000	0	0	0	(631,000)	1.820	1.820	MS	107,713	407,097	03/20/2015	03/20/2025
F5754#-AD-9	LISI SA Senior Unsecured Note		B	4	2	29,350,000	103.1400	28,893,971	28,015,305	28,015,305	0	0	0	(1,334,695)	1.780	1.780	MS	159,298	266,400	03/04/2016	03/04/2026
F7908@-AA-8	Roquette Freres Senior Note		D	4	1FE	9,630,000	105.0200	10,113,461	9,630,000	9,630,000	0	0	0	0	4.180	4.179	MS	106,224	402,534	03/26/2012	03/26/2024
F8158#-AA-1	Savencia S.A. Senior Unsecured Note		B	4	2	22,184,000	99.8000	21,052,692	21,095,000	21,095,000	0	0	0	(1,089,000)	1.843	1.842	JJ	183,541	0	07/11/2016	07/11/2031
F8493@-AC-3	Sodexo Senior Note Series C		D		1	0	0.0000	0	0	0	0	0	0	0	6.430	0.000	MS	0	532,755	09/29/2008	09/29/2018
F8493@-AD-1	Sodexo SENIOR NOTE		D		1	16,815,000	102.7300	17,274,092	16,815,000	16,815,000	0	0	0	0	4.240	4.240	MS	182,200	1,262,451	03/29/2011	03/29/2018
F8493@-AE-9	Sodexo SENIOR NOTE		D		1	6,490,000	107.7900	6,995,829	6,490,000	6,490,000	0	0	0	0	4.850	4.850	MS	80,440	959,014	03/29/2011	03/29/2021
F8568@-AD-1	Sonepar Senior Unsecured		D		2	35,000,000	97.0500	33,966,597	35,000,000	35,000,000	0	0	0	0	3.540	3.540	MN	185,850	1,239,000	05/07/2015	05/07/2025
F8629#-AA-2	Soparind S.C.A. Senior Note		B	4	3	9,158,760	106.7200	8,779,767	8,227,050	8,227,050	0	0	0	(246,090)	5.708	5.707	MN	56,086	486,454	11/18/2003	11/18/2018
F8629#-AB-0	Soparind S.C.A. Senior Unsecured Note		B	4	3	16,498,000	100.9500	15,945,260	15,794,922	15,794,922	0	0	0	(703,078)	2.080	2.080	JJ	145,103	0	07/22/2016	07/22/2026
F9120#-AA-4	Teleperformance S.E. Senior Unsecured No		D		2Z	15,140,000	99.5300	15,068,839	15,140,000	15,140,000	0	0	0	0	3.920	3.920	JD	28,026	0	12/14/2016	12/14/2023
F9120#-AB-2	Teleperformance S.E. Senior Unsecured No		D		2Z	9,020,000	99.6800	8,990,669	9,020,000	9,020,000	0	0	0	0	4.220	4.220	JD	17,975	0	12/14/2016	12/14/2026
F9731#-AD-9	Vicat SA Senior Note		D		2	3,000,000	102.4200	3,072,762	3,000,000	3,000,000	0	0	0	0	5.240	5.240	JD	13,100	157,200	12/21/2010	12/01/2017
F9731#-AF-4	Vicat SA Senior Note		D		2	5,000,000	108.9100	5,445,488	5,000,000	5,000,000	0	0	0	0	5.960	5.960	JD	24,833	298,000	12/21/2010	12/01/2020
F9731#-AG-2	Vicat SA Senior Note		D		2	3,866,324	111.1800	3,891,295	3,500,000	3,774,629	0	(39,929)	0	0	6.110	4.573	JD	17,821	213,850	08/19/2014	12/01/2022
G0697Q-AB-9	Atlas Mara Limited Secured Convertible N		D		5Z	24,975,400	104.1200	31,443,973	30,200,000	25,917,020	0	781,713	0	0	8.000	12.627	JD	6,711	2,416,000	10/01/2015	12/31/2020
G0754#-AA-5	Babcock International plc Series A Senio		B		2Z	5,222,157	100.2200	3,953,782	3,945,194	3,945,194	0	0	1,276,964	516,277	4.995	4.995	JJ	87,583	218,118	01/21/2010	01/21/2017
G0805#-AA-4	Aggreko Plc Senior Note		D		1	2,660,727	102.5500	2,619,214	2,554,118	2,620,243	0	(40,484)	0	0	4.010	1.827	MS	30,157	51,210	04/01/2016	03/15/2018
G0805#-AB-2	Aggreko Plc Senior Note		D		1	25,000,000	104.3300	26,082,091	25,000,000	25,000,000	0	0	0	0	4.230	4.230	MS	311,375	1,057,500	03/15/2011	03/15/2019
G0805#-AC-0	Aggreko Plc Senior Note		D		1	30,988,557	107.7900	32,336,290	30,000,000	30,654,643	0	(143,913)	0	0	4.710	4.129	MS	416,050	1,413,000	08/19/2014	03/15/2021
G0805#-AD-8	Aggreko Plc Senior Note		D		1	3,600,000	101.0600	3,638,226	3,600,000	3,600,000	0	0	0	0	3.450	3.450	JD	690	124,200	06/29/2012	06/29/2024
G0827#-BC-3	Barratt Developments plc Senior Note		D		2Z	7,830,000	103.2000	8,080,958	7,830,000	7,830,000	0	0	0	0	7.500	7.500	FA	208,800	587,250	05/24/2011	08/23/2017
G0977*-AD-4	Belron Finance Ltd Senior Note		B		2	13,420,331	104.8600	11,227,891	10,707,333	10,707,333	0	0	0	(320,281)	3.040	3.040	FA	132,010	342,769	08/05/2013	08/05/2020
G1089#-AA-9	Baxters Food Group Limited Senior Secure		D		3Z	42,800,000	103.5800	44,333,027	42,800,000	42,800,000	0	0	0	0	6.900	6.900	JAJO	598,843	738,300	07/18/2016	07/18/2023
G1108#-AE-8	The British Land Company plc Senior Note		D		1	15,500,000	106.1400	16,451,174	15,500,000	15,500,000	0	0	0	0	4.635	4.635	MS	239,475	718,425	09/01/2011	09/01/2021
G1108#-AF-5	The British Land Company plc Senior Note		D		1	3,450,000	106.9000	3,688,045	3,450,000	3,450,000	0	0	0	0	4.766	4.766	MS	54,809	164,427	09/01/2011	09/01/2023
G1562*-AD-3	Brammer Plc Senior Note EUR		B		2	596,500	97.6100	494,500	506,610	506,610	0	0	0	(15,154)	2.860	2.360	JJ	7,043	12,368	12/22/2014	01/06/2025
G1562*-AE-1	Brammer Plc Senior Note EUR		B		2	1,789,500	97.6100	1,483,500	1,519,829	1,519,829	0	0	0	(45,462)	2.860	2.360	JJ	21,130	37,103	01/06/2015	01/06/2025
G1591#-AK-8	Britvic plc Series D Senior Note		D		2	9,700,000	107.4900	10,426,887	9,700,000	9,700,000	0	0	0	0	5.240	5.240	JD	19,766	508,280	12/17/2009	12/17/2019
G1696#-AG-1	Bunzl Finance PLC Senior Note		D		2	15,000,000	104.7900	15,717,963	15,000,000	15,000,000	0	0	0	0	5.780	5.780	MN	139,683	867,000	05/03/2006	05/03/2018
G1696#-AN-6	Bunzl Finance PLC Series D Senior Note		D		2	5,753,774	101.6300	5,081,333	5,000,000	5,033,035	0	(129,416)	0	0	8.170	5.478	AO	100,990	408,500	12/01/2010	04/02/2017
G1696#-AP-1	Bunzl Finance PLC Series E Senior Note		D		2	10,000,000	112.7200	11,271,459	10,000,000	10,000,000	0	0	0	0	8.320	8.320	AO	205,689	832,000	04/02/2009	04/02/2019
G1696#-AW-6	Bunzl Finance PLC Senior Note		D		2	18,950,000	106.1200	20,109,482	18,950,000	18,950,000	0	0	0	0	4.510	4.510	AO	151,937	854,645	04/27/2011	04/27/2021

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
G1696#-BG-0	Bunzl Finance PLC Senior Note		B		2	35,660,000	108.7000	29,712,221	27,334,582	27,334,582	0	0	0	(817,640)	2.360	2.360	MN	82,429	673,597	05/15/2014	05/17/2021
G1696#-BJ-4	Bunzl Finance PLC Sr. Unsecured Note		B		2	64,410,000	107.0900	64,383,396	60,120,750	60,120,750	0	0	0	(4,289,250)	1.920	1.920	MS	317,438	615,108	03/22/2016	03/22/2023
G1696#-BK-1	Bunzl Finance PLC Sr. Unsecured Note		B		2	9,490,000	109.5000	8,273,394	7,555,618	7,555,618	0	0	0	(1,934,382)	3.560	3.560	MS	73,970	142,561	03/22/2016	03/24/2025
G1744#-AA-6	Cadogan Estates Ltd. Senior Note		D		2	26,220,000	121.5100	31,860,327	26,220,000	26,220,000	0	0	0	0	5.770	5.770	JD	50,430	1,512,894	12/19/2006	12/19/2036
G1744#-AE-8	Cadogan Estates Ltd. GuaranteedSeries A		D		2	8,000,000	106.8200	8,545,207	8,000,000	8,000,000	0	0	0	0	6.450	6.450	FA	206,400	516,000	08/07/2008	08/07/2018
G1744#-AG-3	Cadogan Estates Ltd. GuaranteedSeries C		D		2	3,000,000	113.3300	3,400,022	3,000,000	3,000,000	0	0	0	0	6.600	6.600	FA	79,200	198,000	08/07/2008	08/07/2020
G1744#-AM-0	Cadogan Estates Ltd. Senior Note		D		2	11,000,000	114.4800	12,592,798	11,000,000	11,000,000	0	0	0	0	5.250	5.250	MS	147,583	577,500	03/29/2011	03/29/2028
G1744#-AN-8	Cadogan Estates Ltd. Senior Note		D		2	10,742,988	118.5900	11,858,647	10,000,000	10,714,966	0	(28,022)	0	0	5.530	4.826	MS	141,322	553,000	03/15/2016	03/29/2032
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note		B		2	7,427,000	109.4500	6,233,876	5,695,862	5,695,862	0	0	0	(1,098,239)	3.450	3.450	JD	6,550	212,200	12/19/2012	12/19/2022
G1744#-AR-9	Cadogan Estates Ltd. Senior Note		B		2	2,220,000	114.7100	1,953,061	1,702,547	1,702,547	0	0	0	(328,274)	3.880	3.880	JD	2,202	71,334	12/19/2012	12/20/2027
G1744#-AT-5	Cadogan Estates Ltd. Senior Note		B		2	798,364	118.2100	726,072	614,206	683,323	0	(3,527)	0	(111,514)	4.070	3.058	MS	7,569	13,460	04/01/2016	09/12/2030
G1744#-AV-0	Cadogan Estates Ltd. Senior Note		B		2	21,425,000	116.2200	17,950,662	15,445,625	15,445,625	0	0	0	(2,978,125)	3.870	3.870	MS	174,342	657,344	09/16/2014	09/16/2034
G1797#-AA-2	Camira Hldgs Ltd Sr Secured Term Loan		B	4	4	18,276,353	99.4400	14,924,720	15,009,422	15,009,422	0	0	0	(2,894,019)	5.920	6.018	JAJO	167,777	983,009	04/23/2015	04/26/2021
G1797#-AB-0	Camira Hldgs Ltd Sr Secured Subordinated		B		5	8,457,786	100.0000	7,591,549	7,591,549	7,045,307	0	78,804	0	(1,360,977)	13.000	15.142	JAJO	183,673	1,077,556	01/24/2016	04/25/2022
G1846@-AJ-6	Capita Holdings Limited Senior Note		B		2	10,240,811	108.8500	8,608,573	7,908,786	7,908,786	0	0	0	(1,524,921)	4.850	4.850	JJ	172,924	425,368	01/20/2011	07/22/2019
G1846@-AK-3	Capita Holdings Limited Senior Note		D		2	13,076,608	105.2500	13,156,169	12,500,000	12,809,863	0	(114,999)	0	0	4.650	3.620	JJ	259,948	581,250	08/19/2014	07/22/2019
G1846@-AQ-0	Capita Holdings Limited Senior Note		B		2	11,658,324	108.0200	9,762,944	9,038,269	9,081,162	0	(9,556)	0	(1,722,360)	3.730	3.591	MS	85,898	354,222	04/01/2016	09/30/2020
G1870@-AA-4	Cambridge Colleges Funding II Senior Not		B		1S	49,015,000	121.9200	45,375,619	37,218,328	37,218,328	0	0	0	(7,176,196)	4.450	4.450	JJ	694,690	1,840,448	01/31/2014	02/01/2044
G1895#-AA-3	Carco PRP Limited Secured Subordinated N		B		4	1,367,539	100.0000	1,312,109	1,312,109	1,282,143	0	3,636	0	(38,488)	13.000	13.813	JAJO	28,903	179,584	07/29/2015	07/29/2022
G1910#-AG-1	Cobham, plc. Series C Senior Note		D		1	0	0.0000	0	0	0	0	0	0	0	7.010	0.000	MS	0	163,542	03/17/2009	03/17/2019
G1910#-AH-9	Cobham, plc. Series A Floating Rate Sr N		D		1	0	0.0000	0	0	0	0	0	0	0	2.386	0.000	FMAN	0	884,765	01/26/2010	02/01/2018
G1910#-AJ-5	Cobham, plc. Series B Floating Rate Sr N		D		1	0	0.0000	0	0	0	0	0	0	0	2.497	0.000	MJSD	0	368,595	01/26/2010	03/27/2018
G1949*-AA-3	Castlegate 740 Limited Sr. Secured Note		B	4	4	14,412,248	99.4400	11,520,393	11,585,774	11,585,774	0	0	0	(2,233,894)	5.920	5.991	MJSD	55,231	768,407	09/01/2015	09/02/2020
G1949*-AB-1	Castlegate 740 Limited Sr. Subordinated		B		5	8,985,242	100.0000	7,223,133	7,223,133	7,224,195	0	(620)	0	(1,403,775)	14.000	14.233	MJSD	81,461	1,093,649	12/02/2016	09/02/2021
G1968#-AB-3	Cattles plc Senior Note - Series B		D		6Z	1	13.2400	137,228	1,036,088	1	0	0	0	0	8.530	410.314	JD	0	0	06/12/2013	12/12/2011
G1968#-AD-9	Cattles plc Senior Note		D		6Z	1	12.8300	206,732	1,611,620	1	0	0	0	0	7.250	0.000	FA	0	0	11/01/2011	02/01/2013
G20440-AW-5	Compass Group Plc Sr. Unsecured Notes		D		1	10,503,992	101.7100	10,170,664	10,000,000	10,160,503	0	(88,926)	0	0	3.310	2.367	AO	82,750	331,000	01/01/2013	10/01/2018
G2214P-AR-6	CLP POWER HONG KONG FIN LTD CORP FOREIGN		D		1FE	108,189	106.5100	106,510	100,000	104,735	0	(1,378)	0	0	4.750	3.188	MS	1,346	4,750	06/03/2014	03/19/2020
G2613#-AE-4	DS Smith PLC Euro Series A Senior Note		B		2	37,573,417	105.6000	31,584,494	29,909,858	29,909,858	0	0	0	(894,673)	4.395	4.395	FA	511,209	1,403,462	08/11/2010	08/13/2018
G2613#-AF-1	DS Smith PLC Euro Series B Senior Note		B		2	44,640,751	112.6700	40,038,448	35,535,723	35,535,723	0	0	0	(1,062,955)	4.825	4.825	FA	666,788	1,830,585	08/11/2010	08/11/2020
G2614#-AA-1	DCC PLC Senior Note	LS	D		2	3,720,040	102.2700	3,451,763	3,375,000	3,440,455	0	(121,879)	0	0	6.080	2.359	JJ	96,900	205,200	09/02/2014	07/11/2017
G2614#-AB-9	DCC PLC Senior Note		D		2	30,850,000	109.0800	33,652,559	30,850,000	30,850,000	0	0	0	0	6.190	6.190	JJ	901,763	1,909,615	07/11/2007	07/11/2019
G2615*-AB-2	DCC Treasury 2010 Ltd. Series B GTD Sr U		D		2	8,607,666	100.8100	8,316,979	8,250,000	8,282,464	0	(139,507)	0	0	5.130	3.396	AO	105,806	464,498	08/19/2014	03/24/2017
G2615*-AC-0	DCC Treasury 2010 Ltd. Series C GTD Sr U		D		2	10,000,000	109.4000	10,939,569	10,000,000	10,000,000	0	0	0	0	5.710	5.709	AO	142,750	571,000	03/24/2010	03/24/2020
G26150-AB-0	DCC Treasury Ireland 2013 Ltd Senior Not		D		2	5,000,000	104.1600	5,208,039	5,000,000	5,000,000	0	0	0	0	4.040	4.040	AO	37,033	202,000	04/25/2013	04/25/2023
G26150-AC-8	DCC Treasury Ireland 2013 Ltd Senior Not		D		2	7,500,000	104.5800	7,843,489	7,500,000	7,500,000	0	0	0	0	4.190	4.190	AO	57,613	314,250	04/25/2013	04/25/2025
G2616#-AC-5	DCC Treasury 2014 Limited Senior Note		D		2	10,650,000	104.4200	11,120,951	10,650,000	10,650,000	0	0	0	0	4.000	4.000	MN	47,333	426,000	05/21/2014	05/21/2021
G2616#-AF-8	DCC Treasury 2014 Limited Senior Note		D		2	8,000,000	106.8100	8,545,114	8,000,000	8,000,000	0	0	0	0	4.530	4.530	MN	40,267	362,400	05/21/2014	05/21/2024
G2616#-AG-6	DCC Treasury 2014 Limited Senior Note		D		2	1,000,000	108.0300	1,080,261	1,000,000	1,000,000	0	0	0	0	4.680	4.680	MN	5,200	46,800	05/21/2014	05/21/2026
G26240-AE-3	Dairy Crest Group Plc Senior Note		B		2	8,412,544	101.2400	6,846,803	6,763,057	6,763,057	0	0	0	(202,299)	4.849	4.849	AO	79,252	350,397	04/04/2007	04/04/2017
G26240-AH-6	Dairy Crest Group Plc Senior Note		D		2	1,150,271	100.5300	1,146,024	1,140,000	1,145,997	0	(1,096)	0	0	3.930	3.811	MN	3,858	44,802	11/19/2012	11/30/2021
G26850-AB-5	Great Portland Estates Plc Senior Note		D		2	13,000,000	103.0800	13,400,255	13,000,000	13,000,000	0	0	0	0	4.810	4.810	JD	1,737	625,300	06/30/2011	06/30/2018
G26850-AC-3	Great Portland Estates Plc Senior Note		D		2	18,870,000	107.4000	20,266,290	18,870,000	18,870,000	0	0	0	0	5.370	5.370	JD	2,815	1,013,319	06/30/2011	06/30/2021
G26850-AD-1	Great Portland Estates Plc Senior Note		D		2	17,400,000	102.8000	17,887,137	17,400,000	17,400,000	0	0	0	0	4.200	4.200	MN	62,930	730,800	05/30/2012	05/30/2019
G26860-AA-6	The Great Rolling Stock Co Ltd Senior Se		B		2Z	39,878,000	106.8500	36,843,098	34,482,331	34,482,331	0	0	0	(5,395,669)	3.220	3.220	JD	3,042	559,729	06/30/2016	06/30/2031
G26860-AB-4	The Great Rolling Stock Co Ltd Senior Se		B	4	2Z	32,637,500	96.8600	29,920,822	30,891,250	30,891,250	0	0	0	(1,746,250)	2.360	2.360	MS	185,754	0	09/30/2016	09/30/2034
G2978#-AN-3	Electricity Supply Board Series F Senior		D		1	13,339,544	111.5900	13,111,823	11,750,000	12,603,287	0	(325,327)	0	0	7.530	4.364	JD	39,323	884,775	09/02/2014	06/15/2019
G3041#-AD-6	The Economist Newspaper Ltd Sr. Unsecure		D		2	5,150,000	100.6200	5,181,663	5,150,000	5,150,000	0	0	0	0	4.750	4.150	JJ	118,235	241,707	07/07/2015	07/07/2023
G3144#-AC-4	Fenner International Limited Senior Note		D		3	8,962,749	100.4900	8,360,785	8,320,000	8,404,999	0	(201,175)	0	0	5.780	3.286	JD	40,075	480,896	03/01/2014	06/01/2017
G3146*-AA-0	Euro Garages Limited Senior Secured Note		B		1	0	0.0000	0	0	0	0	0	0	0	6.850	0.000	JAJO	0	4,230,209	04/22/2014	04/22/2022
G3430*-AA-5	Filtrona plc USD SER A Sr Note Due 2017		D		2	10,400,000	101.3300	10,538,689	10,400,000	10,400,000	0	0	0	0	5.370	5.370	AO	96,183	558,480	04/29/2010	04/29/2017
G3430*-AB-3	Filtrona plc USD SER A Sr Note Due 2020		D		2	5,000,000	111.4700	5,573,673	5,000,000	5,000,000	0	0	0	0	5.910	5.910	AO	50,892	295,500	04/29/2010	04/29/2020
G3469#-AA-5	FirstGroup plc Senior Note	LS	D	4	2	30,278,989	101.1400	30,593,863	30,247,551	30,264,464	0	(14,526)	0	0	4.260	4.158	AO	218,337	1,288,546	04/01/2016	10/31/2017
G3659*-AA-9	Franke Finance Int'l Ltd Senior Note		B		2	21,427,500	103.8800	25,673,716	24,715,362	24,715,362	0	0	0	(379,002)	4.270	4.270	MN	96,740	1,067,908	11/28/2007	11/28/2017
G3659*-AC-5	Franke Finance Int'l Ltd Senior Note		B		2	15,566,519	111.8300	20,079,453	17,955,065	17,955,065	0	0	0	(275,335)	4.420	4.420	MN	72,748	803,060	11/28/2007	11/28/2019
G3718#-AA-4	The Gap Partnership Bidco Ltd Senior Sec		B	4	5	7,811,864	98.7500	6,616,061	6,699,562	6,699,562	0	0	0	(1,112,301)	5.670	5.710	MJSD	27,441	206,641	06/03/2016	06/03/2022
G3718#-AB-2	The Gap Partnership Bidco Ltd Subordinat		D		5Z	12,373,875	100.0000	12,857,919	12,857,919	12,392,611	0	18,735	0	0	13.000	14.023	MJSD	130,008	826,456	12/03/2016	06/05/2023

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 (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
G3901#-AA-1	Glanbia Financial Services Senior Note		D		2	31,730,000	107.3100	34,050,045	31,730,000	31,730,000	0	0	0	0	5.400	5.400	JD	76,152	1,713,420	08/30/2011	06/15/2021
G4086#-AF-5	Greencore Funding Ltd Senior Note		D		3	5,000,000	104.7900	5,239,525	5,000,000	5,000,000	0	0	0	0	6.150	6.149	AO	56,375	307,500	10/25/2013	10/22/2021
G4133@-AA-1	Grosvenor Ltd Senior Note		B		2	10,570,313	126.1000	9,982,257	7,915,883	7,915,883	0	0	0	(1,526,289)	5.570	5.570	AO	77,160	476,794	04/28/2011	04/28/2031
G4146*-AB-6	Group 4 Securicor PLC Senior Note		D		2	9,625,000	100.3600	9,659,997	9,625,000	9,625,000	0	0	0	0	5.860	5.860	MS	188,008	564,025	03/01/2007	03/01/2017
G4488*-AA-4	Orbit Treasury Ltd Senior Note		B		1	1,711,165	118.5000	1,528,070	1,289,468	1,461,224	0	(11,479)	0	(238,462)	3.960	2.586	MS	13,710	27,026	04/01/2016	03/27/2028
G4488*-AC-0	Orbit Treasury Ltd Senior Secured Note		B		1	16,370,000	116.7100	15,549,717	13,323,403	13,323,403	0	0	0	(2,568,932)	3.610	3.610	JJ	208,203	534,277	01/27/2015	01/27/2040
G4672C-AC-9	HUTCHISON WHAMPOA INTL LTD CORP FOREIGN		D		1FE	1,668,051	135.6200	1,688,531	1,245,000	1,629,525	0	(14,546)	0	0	7.450	4.767	MN	9,533	92,753	03/24/2014	11/24/2033
G4690A-AA-5	HUTCHISON WHAMPOA INTERNATIONA CORP FORE		D		1FE	4,856,154	100.1400	4,822,521	4,816,000	4,844,398	0	(11,756)	0	0	2.000	1.302	MN	14,180	48,160	08/18/2016	11/08/2017
G4691#-AA-3	IMI Group Limited Senior Note		D		1	20,100,000	104.5100	21,005,965	20,100,000	20,100,000	0	0	0	0	5.980	5.980	FA	434,048	1,201,980	02/22/2008	02/21/2018
G4691#-AC-9	IMI Group Limited Series B Senior Unsecu		D		1	13,000,000	112.8000	14,663,997	13,000,000	13,000,000	0	0	0	0	7.610	7.610	JJ	420,453	989,300	07/28/2009	07/28/2019
G4691#-AD-7	IMI Group Limited Senior Unsecured Note		B		1	17,183,006	103.0300	16,395,150	15,913,404	15,913,404	0	0	0	(476,007)	1.390	1.390	AO	47,926	233,978	04/13/2015	04/13/2025
G4691*-AP-4	IAWS Finance PP Limited Senior Secured		D		1	0	0.0000	0	0	0	0	0	0	0	3.960	0.000	FA	0	3,348,216	02/05/2014	02/07/2022
G4988@-AA-7	JCB Service Senior Note		B		2	14,021,350	110.6000	12,483,381	11,286,958	11,286,958	0	0	0	(2,176,278)	4.120	4.120	JJ	202,572	517,894	07/26/2013	07/26/2028
G5084#-AA-5	Jersey Electricity plc Senior Note		B		2	10,000,000	116.9600	8,597,742	7,350,684	7,350,684	0	0	0	(1,417,311)	4.410	4.410	JJ	149,205	362,995	07/17/2014	07/17/2034
G5084#-AB-3	Jersey Electricity plc Senior Note		B		2	15,795,000	118.4400	13,751,746	11,610,406	11,610,406	0	0	0	(2,238,643)	4.520	4.520	JJ	241,547	587,652	07/17/2014	07/18/2039
G5222#-AC-4	Keller Group plc Senior Note		D		2	17,230,000	101.7800	17,536,424	17,230,000	17,230,000	0	0	0	0	5.000	5.000	FA	337,421	861,500	08/10/2012	08/10/2018
G5241#-AE-7	Kerry Group Financial Services Sr Note S		D		2	1,400,000	105.7800	1,480,965	1,400,000	1,400,000	0	0	0	0	4.830	4.830	JJ	30,241	67,620	01/20/2010	01/20/2020
G5264#-AC-3	Kingspan Securities Limited Senior Note		B		2	10,770,000	104.3900	9,517,068	9,116,900	9,116,900	0	0	0	(272,707)	1.670	1.670	MS	38,486	163,064	03/25/2015	03/30/2021
G5264#-AD-1	Kingspan Securities Limited Senior Note		B		2	18,900,000	105.0000	16,798,535	15,999,017	15,999,017	0	0	0	(478,567)	1.920	1.920	MS	77,649	328,995	03/25/2015	03/30/2023
G5264#-AE-9	Kingspan Securities Limited Senior Note		B		2	2,955,000	105.2300	2,632,314	2,501,434	2,501,434	0	0	0	(74,824)	2.160	2.159	MS	13,658	57,868	03/25/2015	03/31/2025
G5312@-AA-1	Kondor BidCo Limited Senior Note		B	4	4	6,798,494	100.1200	5,040,724	5,034,797	5,034,797	0	0	0	(970,777)	6.160	6.215	JAJO	52,590	351,982	03/14/2014	03/13/2020
G5312@-AB-9	Kondor BidCo Limited Senior Notes		B	4	4	3,924,227	100.1200	2,973,909	2,970,412	2,970,412	0	0	0	(88,852)	6.250	6.307	MJSD	31,458	198,206	03/14/2014	03/13/2020
G5312@-AC-7	Kondor BidCo Limited Senior Subordinated		B		5	7,266,253	100.0000	5,381,208	5,381,208	5,381,208	0	0	0	(1,062,524)	13.000	13.212	JAJO	118,536	754,243	10/31/2016	03/13/2020
G5312@-AD-5	Kondor BidCo Limited Senior Subordinate		B		5	3,633,126	100.0000	2,750,066	2,750,066	2,750,066	0	0	0	(105,841)	13.000	13.212	JAJO	60,578	369,444	10/31/2016	03/13/2020
G5390#-AA-4	Lavendon Group plc Senior Note		B		2	3,226,394	110.7000	2,864,676	2,587,862	2,587,862	0	0	0	(77,409)	4.890	4.890	JJ	63,273	131,945	03/08/2012	07/01/2019
G5390#-AB-2	Lavendon Group plc Senior Note		B		2	23,301,250	107.0100	19,752,741	18,458,125	18,458,125	0	0	0	(552,125)	2.540	2.540	MS	156,279	490,117	08/29/2014	08/31/2021
G5485F-AB-8	LI & FUNG LTD CORP FOREIGN		D		2FE	201,400	106.6000	213,192	200,000	200,543	0	(148)	0	0	5.250	5.159	MN	1,400	10,500	05/20/2010	05/13/2020
G5600#-AA-0	LondonMetric Property Plc Senior Unsecur		B		2Z	30,479,000	99.5500	28,902,109	29,032,822	29,032,822	0	0	0	(1,446,178)	2.620	2.620	MS	211,294	0	09/21/2016	09/21/2023
G5600#-AB-8	LondonMetric Property Plc Senior Unsecur		B		2Z	25,944,000	99.3300	24,548,344	24,713,000	24,713,000	0	0	0	(1,231,000)	2.720	2.720	MS	186,720	0	09/21/2016	09/21/2024
G5878@-AA-7	The Master, Fellows, and Schol Senior Un		B		1Z	19,605,000	87.8600	16,284,375	18,534,750	18,534,750	0	0	0	(1,070,250)	1.980	1.980	JJ	115,193	0	09/08/2016	07/31/2056
G5963#-AG-8	Meggitt PLC Sr. Unsecured Note		D		2	10,000,000	98.2000	9,819,742	10,000,000	10,000,000	0	0	0	0	3.310	3.310	JJ	160,903	0	07/06/2016	07/06/2023
G5963#-AH-6	Meggitt PLC Sr. Unsecured Note		D		2	12,900,000	97.3800	12,562,070	12,900,000	12,900,000	0	0	0	0	3.600	3.600	JJ	225,750	0	07/06/2016	07/06/2026
G6135#-AB-0	Milson Bidco Limited Term Loan A		B	4	4Z	14,426,100	98.7500	14,276,916	14,457,105	14,457,105	0	0	0	31,005	5.750	5.790	FMAN	90,056	0	11/22/2016	11/22/2022
G6135#-AC-8	Milson Bidco Limited Subordinated Note		B		5Z	3,846,960	100.0000	3,855,228	3,855,228	3,855,228	0	0	0	8,268	14.000	14.244	FMAN	58,471	0	11/22/2016	11/22/2023
G6144#-AA-1	Minova Insurance Holdings Ltd Senior Sec		D	4	4	9,776,250	98.2000	9,599,916	9,776,250	9,776,250	0	0	0	0	5.500	5.541	JAJO	89,616	549,643	10/16/2014	10/31/2020
G6144#-AB-9	Minova Insurance Holdings Ltd Subordinat		D		5	3,467,730	100.0000	3,547,500	3,547,500	3,481,276	0	4,328	0	0	12.000	12.638	JAJO	72,133	425,700	10/16/2014	10/31/2022
G6144#-AC-7	Minova Insurance Holdings Ltd Revolver		D	4	4	680,000	98.2000	667,735	680,000	680,000	0	0	0	0	5.750	5.677	MON	1,629	8,795	09/26/2016	10/31/2020
G6164#-AB-4	MITIE Treasury Management Ltd GBP GTD Se		B		2	31,648,212	107.7000	26,740,538	24,829,278	24,829,278	0	0	0	(4,787,420)	4.380	4.380	JD	47,672	1,169,334	12/16/2010	12/16/2019
G6177#-AA-1	Inchcape plc Senior Note		D		2	3,928,571	101.5100	3,987,869	3,928,571	3,928,571	0	0	0	0	5.940	5.940	MN	24,632	233,357	05/23/2007	05/23/2017
G6177#-AB-9	Inchcape plc Senior Note		D		2	3,928,571	107.3500	4,217,222	3,928,571	3,928,571	0	0	0	0	6.040	6.040	MN	25,047	237,286	05/23/2007	05/23/2019
G6378#-AA-8	Musgrave Group plc Senior Note		B		3	53,392,593	107.3900	44,999,401	41,901,664	41,901,664	0	0	0	(1,253,375)	4.728	4.728	MS	511,733	2,104,009	09/28/2011	09/28/2018
G6644#-AR-9	Northgate PLC Sr. Unsecured Note		B		2	2,340,000	104.8700	2,363,025	2,253,369	2,253,369	0	0	0	(67,403)	2.380	2.380	JJ	22,495	56,124	07/31/2015	08/01/2022
G6679#-AA-4	Nuffield Health Senior Note		B		3	15,490,067	107.2400	12,847,796	11,980,192	12,004,267	0	(1,964)	0	(2,256,345)	5.260	5.227	JD	1,750	655,950	04/01/2016	10/07/2024
G6853@-AD-8	Oxford Brookes University Sr. Unsecured		B		1	15,300,000	113.5400	14,029,101	12,356,500	12,356,500	0	0	0	(2,382,500)	3.940	3.940	JD	39,218	533,969	12/02/2015	12/04/2045
G6970*-AF-3	Peel Ports PP Finance Limited Debt in In		B		2FE	7,500,000	91.1300	4,975,332	5,459,426	5,459,426	0	0	0	(1,052,651)	2.203	2.374	JAJO	29,653	146,389	08/19/2014	10/01/2029
G6970*-AJ-5	Peel Ports PP Finance Limited Senior Sec		B		2FE	20,119,000	104.9400	17,870,293	17,029,759	17,029,759	0	0	0	(3,089,241)	3.450	3.452	JJ	300,291	0	06/27/2016	01/31/2027
G7068#-AN-3	Pendragon plc Senior Unsecured		B		3	14,750,000	113.5500	14,175,330	12,483,450	12,483,450	0	0	0	(2,266,550)	5.750	5.750	MJSD	29,499	580,621	03/17/2016	03/17/2023
G7113*-AB-8	Places for People Homes Ltd Series B Sen		D		1	22,000,000	110.1700	24,237,728	22,000,000	22,000,000	0	0	0	0	6.590	6.590	JD	88,599	1,449,800	06/09/2009	06/09/2019
G7219*-AC-9	Premier Oil UK Limited Senior Note		D		3	12,500,000	92.1600	11,519,990	12,500,000	12,500,000	0	0	0	0	8.130	5.780	JD	62,104	938,125	06/09/2011	06/09/2021
G7219*-AF-2	Premier Oil UK Limited Senior Note		D		3	25,000,000	89.7400	22,435,650	25,000,000	25,000,000	0	0	0	0	7.640	5.290	MS	562,389	1,553,750	03/15/2012	03/15/2022
G7219*-AG-0	Premier Oil UK Limited Senior Note		D		3	20,104,040	93.2400	18,805,803	20,168,182	20,107,726	0	3,686	0	0	7.790	5.499	MS	462,602	1,275,405	04/01/2016	03/15/2024
G7256*-AA-7	Principle Global Ltd Senior Secured Term		B	4	4Z	16,686,384	98.7500	16,497,770	16,705,988	16,705,988	0	0	0	19,604	5.670	5.711	MJSD	28,949	0	12/20/2016	12/20/2022
G7256*-AB-5	Principle Global Ltd Subordinated Note		B		5Z	4,656,642	100.0000	5,189,730	5,189,730	4,662,579	0	466	0	5,471	14.000	16.520	MJSD	22,201	0	12/20/2016	12/20/2023
G7332#-AH-6	RRPF Engine Leasing Limited Senior Secur		D		2FE	25,000,000	94.4100	23,601,803	25,000,000	25,000,000	0	0	0	0	2.066	1.243	FA	205,185	395,738	04/13/2015	04/13/2030
G7333#-AC-6	RPC Group plc Senior Note		B		2	3,323,807	119.4000	3,171,183	2,655,898	2,655,898	0	0	0	(79,444)	4.770	4.770	JD	5,631	130,019	12/15/2011	12/15/2021
G7334*-AB-1	RPS Group plc Senior Note		D		2	5,000,000	101.0700	5,053,623	5,000,000	5,000,000	0	0	0	0	3.840	3.840	MS	48,533	192,000	09/30/2014	09/30/2021
G7682#-AA-7	Royal Hollwy & Bdfrd N College Senior Un		B		1	10,343,330	109.4100	9,493,312	8,676,671	8,676,671	0	0	0	(1,672,979)	2.970	2.970	JJ	118,111	287,207	07/16/2015	07/16/2035

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
G7682#-AB-5	Royal Hollwy & Bdfrd N College Senior Un		B		1	31,389,670	112.2100	29,547,372	26,331,735	26,331,735	0	0	0	(5,077,114)	3.170	3.170	JJ	382,578	930,303	07/16/2015	07/16/2040
G7682#-AC-3	Royal Hollwy & Bdfrd N College Senior Un		B		1	14,802,200	114.5000	14,217,659	12,417,066	12,417,066	0	0	0	(2,394,178)	3.260	3.260	JJ	185,532	451,151	07/16/2015	07/16/2045
G7997@-AC-5	Sanctuary Housing Association Ser A Sr U		D		1	10,000,000	125.5900	12,559,243	10,000,000	10,000,000	0	0	0	0	5.830	5.830	AO	127,936	583,000	04/12/2007	04/12/2037
G7997@-AG-6	Sanctuary Housing Association Senior Not		B		1	3,903,754	110.2800	3,497,341	3,171,383	3,171,383	0	0	0	(611,485)	3.180	3.180	JD	280	104,978	06/03/2013	12/30/2025
G7997@-AH-4	Sanctuary Housing Association Senior Not		B		1	27,355,000	112.2600	22,501,946	20,044,598	20,044,598	0	0	0	(3,864,869)	3.520	3.520	FA	258,709	780,058	08/19/2014	08/19/2024
G8030*-AD-2	Senior PLC Sr. Unsecured Notes		D		2	11,072,584	107.6200	9,685,780	9,000,000	9,667,501	0	(364,599)	0	0	6.840	2.525	AO	141,930	615,600	01/01/2013	10/08/2018
G8030*-AF-7	Senior PLC Senior Unsecured		D		2	1,050,000	100.1500	1,051,575	1,050,000	1,050,000	0	0	0	0	3.420	3.420	AO	6,085	35,910	10/30/2015	10/31/2022
G8030*-AG-5	Senior PLC Sr. Unsecured Note		D		2	1,000,000	99.8400	998,450	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	6,354	37,500	10/30/2015	10/30/2025
G8038#-AE-8	Serco Group, plc Senior Note		D		3	1,845,981	100.4700	1,860,770	1,852,049	1,848,046	0	2,065	0	0	4.900	4.696	MN	13,108	90,750	04/01/2016	05/09/2018
G8038#-AF-5	Serco Group, plc Senior Note		D		3	8,265,516	101.5500	8,393,947	8,265,516	8,265,516	0	0	0	0	5.940	4.940	MN	70,918	490,972	05/09/2011	05/09/2021
G8038#-AH-1	Serco Group, plc Senior Note		D		3	2,293,681	98.2000	2,252,425	2,293,681	2,293,681	0	0	0	0	5.170	4.170	AO	23,387	118,583	10/20/2011	10/20/2021
G8038#-AM-0	Serco Group, plc Senior Note		D		3	661,241	94.0100	621,622	661,241	661,241	0	0	0	0	5.080	3.630	MN	4,386	33,591	05/14/2013	05/14/2024
G8124#-AK-9	SIG PLC Senior Note		B		3Z	13,430,000	111.8000	11,493,040	10,279,603	10,279,603	0	0	0	(307,487)	3.880	3.880	AO	67,583	423,816	10/31/2013	11/01/2021
G8124#-AP-8	SIG PLC Sr. Unsecured Note		B		2Z	37,973,884	105.9600	37,488,889	35,380,704	35,380,704	0	0	0	(2,593,180)	2.830	2.830	FA	386,603	0	08/12/2016	08/12/2026
G8228*-AA-0	Smith & Nephew plc Senior Note		D	4	1	43,335,000	100.5000	43,551,965	43,335,000	43,335,000	0	0	0	0	3.230	3.230	JJ	622,098	1,399,721	01/21/2014	01/21/2021
G8228*-AH-5	Smith & Nephew plc Senior Note		D		1	10,150,000	98.3700	9,984,572	10,150,000	10,150,000	0	0	0	0	3.150	3.150	MN	37,301	319,725	11/19/2014	11/21/2022
G8449V-AB-2	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	4,163,466	99.3200	4,171,230	4,200,000	4,169,223	0	4,253	0	0	3.125	3.252	MN	14,219	131,250	11/04/2015	05/22/2023
G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	8,182,317	102.2500	8,486,875	8,300,000	8,189,843	0	1,930	0	0	4.375	4.458	MN	39,339	363,125	08/04/2015	05/22/2043
G8611L-AZ-3	SWIRE PACIFIC MTN FING LTD CORP FOREIGN		D		1FE	1,293,600	106.6300	1,279,608	1,200,000	1,277,706	0	(10,043)	0	0	4.500	3.420	AO	12,300	54,000	05/21/2015	10/09/2023
G87572-AD-8	TENCENT HOLDINGS LTD CORP FOREIGN		D		1FE	860,656	101.3200	851,106	840,000	855,989	0	(4,667)	0	0	3.375	1.734	MS	9,135	14,175	08/23/2016	03/05/2018
G87590-AA-5	Tensator Holdings Ltd Senior Secured Ter		D	4	5Z	3,743,756	98.6100	4,130,025	4,188,360	3,926,081	0	142,899	0	0	8.000	0.000	MJSD	14,892	340,653	06/15/2012	06/15/2018
G87590-AB-3	Tensator Holdings Ltd Senior Secured Ter		B	4	5Z	3,344,899	98.6100	3,473,799	3,522,864	3,093,200	0	261,914	0	(127,551)	8.000	0.000	MJSD	12,526	298,895	01/06/2016	06/15/2018
G87590-AC-1	Tensator Holdings Ltd Senior Secured Ter		B	4	5Z	3,116,456	98.6100	2,809,001	2,848,677	2,626,999	0	150,004	0	(514,417)	7.890	0.000	MJSD	9,990	249,483	06/15/2012	06/15/2018
G87590-AD-9	Tensator Holdings Ltd Senior Secured Rev		D	4	5Z	1,137,220	98.6100	1,183,287	1,200,000	1,163,175	0	21,089	(535)	0	8.000	10.114	MON	4,422	90,826	03/11/2016	06/15/2018
G8879#-AB-6	TimeC 1534 Limited Subordinated Note		B		5	8,678,598	100.0000	7,722,979	7,722,979	7,724,608	0	1,857	0	(955,847)	14.000	14.239	MJSD	3,003	920,285	12/30/2016	03/01/2023
G8954*-AA-0	Total Produce Int'l Ltd. Euro Sr Series		B		2	11,755,163	100.8100	9,207,181	9,133,524	9,133,524	0	0	0	(273,205)	4.505	4.505	MS	133,726	432,424	03/04/2010	03/06/2017
G8954*-AB-8	Total Produce Int'l Ltd. Senior Note		B		2	20,125,000	104.6000	16,156,862	15,445,625	15,445,625	0	0	0	(2,978,125)	3.750	3.750	MN	80,446	634,020	05/11/2012	05/13/2019
G8967#-AM-5	Triton Container Intl Limited Senior Not		D	4	2FE	18,000,000	102.0500	18,369,288	18,000,000	18,000,000	0	0	0	0	4.280	4.280	AO	130,540	770,400	10/23/2012	10/31/2022
G8967#-AN-3	Triton Container Intl Limited Senior Not		D	4	2FE	39,970,000	104.2600	41,674,653	39,970,000	39,970,000	0	0	0	0	4.890	4.890	AO	331,185	1,954,533	10/23/2012	10/31/2024
G8967#-AT-0	Triton Container Intl Limited Senior Sec		D	4	2FE	49,500,000	97.3800	48,205,692	49,500,000	49,500,000	0	0	0	0	3.910	3.908	MS	489,239	1,935,450	03/05/2015	03/31/2027
G9224*-AD-6	United Drug Finance Limited Series A GTD		D		2	26,900,000	101.4100	27,280,045	26,900,000	26,900,000	0	0	0	0	4.700	4.700	MS	400,362	1,264,300	09/07/2010	09/07/2017
G9224*-AE-4	United Drug Finance Limited Series B GTD		D		2	15,000,000	105.7200	15,858,546	15,000,000	15,000,000	0	0	0	0	5.250	5.250	MS	249,375	787,500	09/07/2010	09/07/2020
G9284#-AU-1	Vitol Finance LTD Series G Senior Unsecu		D		2	13,850,000	110.8000	15,345,642	13,850,000	13,850,000	0	0	0	0	6.840	6.840	MN	128,944	947,340	11/12/2009	11/12/2019
G9321#-AB-8	Vaillant Management Ltd. Senior Note		B		2	34,142,585	106.9200	23,866,379	22,321,844	22,321,844	0	0	0	(4,303,953)	5.419	5.416	MN	154,563	1,314,391	08/15/2006	08/15/2018
G9338#-AA-1	Vesuvius Holdings Limited Senior Note		B		2FE	14,881,297	112.1600	12,944,390	11,541,212	11,541,212	0	0	0	(345,224)	3.460	3.460	JD	31,059	416,325	12/03/2013	12/03/2021
G9338#-AC-7	Vesuvius Holdings Limited Senior Note		B		2FE	20,400,000	117.9200	18,655,753	15,821,250	15,821,250	0	0	0	(473,250)	3.930	3.930	JD	48,360	648,244	12/03/2013	12/03/2025
G9408*-AB-8	Willow HoldCo 1 Ltd; and Great Subordina		B		2	35,725,000	102.6900	31,720,845	30,891,250	30,891,250	0	0	0	(4,833,750)	3.220	3.220	JD	2,725	501,437	06/30/2016	06/30/2023
G9408*-AC-6	Willow HoldCo 1 Ltd; and Great Subordina		B		2	27,725,000	102.8400	24,655,709	23,973,685	23,973,685	0	0	0	(3,751,315)	3.330	3.330	JD	2,187	402,443	06/30/2016	07/01/2024
G9523#-AB-4	Weir Group plc Series A-2 Senior Note		D		2	10,000,000	101.9600	10,196,070	10,000,000	10,000,000	0	0	0	0	5.030	5.030	JJ	237,528	503,000	01/11/2010	01/11/2018
G9523#-AF-5	Weir Group plc Senior Note		D		2	3,500,000	100.1500	3,505,358	3,500,000	3,500,000	0	0	0	0	4.270	4.270	FA	56,044	149,450	02/16/2012	02/16/2022
G9523#-AG-3	Weir Group plc Senior Note		D		2	8,662,820	99.5800	8,614,468	8,651,040	8,661,682	0	(1,138)	0	0	4.340	4.317	FA	140,796	364,149	04/01/2016	02/16/2023
G9605#-AA-7	Whitbread plc Series A Senior Note		D		2	1,470,000	101.3100	1,489,263	1,470,000	1,470,000	0	0	0	0	4.550	4.550	FA	25,639	66,885	08/13/2010	08/13/2017
G9605#-AB-5	Whitbread plc Series B Senior Note		D		2	6,500,000	106.2200	6,903,997	6,500,000	6,500,000	0	0	0	0	5.230	5.230	FA	130,314	339,950	08/13/2010	08/13/2020
G9605#-AG-4	Whitbread plc Senior Note		B		2	1,011,905	111.2300	861,162	774,217	774,217	0	0	0	(149,279)	4.890	4.890	MS	12,094	42,351	09/06/2011	09/07/2021
G9877#-AB-6	YourCash Solutions Ltd Senior Subordinat		B		1	0	0.0000	0	0	0	0	0	0	0	14.000	0.000	N/A	0	68,197	02/07/2013	02/07/2019
H1709#-AE-0	CREDIT SUISSE NASSAU BRANCH CORP SINKING		D	4	1	13,116,468	84.2500	13,620,886	16,167,224	13,925,407	0	485,596	0	0	0.000	3.581	JAN	0	667,025	04/01/2015	01/15/2022
H2731#-AA-8	Franke Holding AG Senior Note		B		2	22,533,481	111.8300	29,066,227	25,991,046	25,991,046	0	0	0	(398,564)	4.420	4.420	MN	105,307	1,162,479	11/28/2007	11/28/2019
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N		D	4	1Z	105,000,000	96.8600	101,702,960	105,000,000	105,000,000	0	0	0	0	3.300	3.300	MS	875,875	1,732,500	03/31/2016	03/31/2028
J8339*-AA-3	Tida Holdings 3 G.K Debt in a Project		B	4	2Z	26,394,192	101.1000	23,531,901	23,274,684	23,274,684	0	0	0	(3,119,508)	2.100	2.106	JAJO	88,250	134,976	07/27/2016	01/26/2018
K3752@-AA-8	Copenhagen Airports Denmark Senior Note		B		2FE	15,050,000	115.3400	13,451,178	11,662,466	11,662,466	0	0	0	(305,151)	4.210	4.210	JD	1,364	503,921	02/19/2014	12/30/2022
L0001*-AA-4	AAE RailLease S.A.R.L. Senior Secured No		B		2Z	33,000,000	122.1200	32,798,475	26,857,060	26,857,060	0	0	0	(803,356)	4.725	4.725	MN	109,275	1,307,827	11/30/2012	11/30/2022
L0175#-AD-4	Alpha Trains Finance S.A. Debt in an Inf		B	4	2FE	1,785,040	101.9300	1,810,342	1,776,032	1,776,032	0	0	0	(9,009)	1.134	1.079	JD	56	832	12/13/2016	12/31/2028
000000-00-0	Alpha Trains Finance S.A. Debt in an Inf		B	4	2FE	34,843,110	102.1500	35,411,120	34,667,268	34,667,268	0	0	0	(175,843)	1.199	1.189	JD	1,155	18,156	12/13/2016	06/30/2036
L4670#-AA-2	H.I.G Luxembourg Hldgs 75 Sarl Senior Se		B	4	5*	7,931,060	98.7500	7,634,957	7,731,318	7,731,318	0	0	0	(231,262)	5.750	5.794	MJSD	11,114	475,278	12/21/2015	12/30/2021
L4670#-AB-0	H.I.G Luxembourg Hldgs 75 Sarl Secured S		B		5*	10,802,816	100.0000	10,530,749	10,530,749	10,530,749	0	0	0	(312,917)	13.500	13.727	MJSD	3,949	1,481,921	12/30/2016	12/30/2022
L72720-AA-9	Oriflame Cosmetics Global S.A. Senior No		D		3	3,000,000	101.6900	3,050,747	3,000,000	3,000,000	0	0	0	0	4.740	4.740	JJ	66,360	142,200	07/13/2011	07/13/2018
L72720-AC-5	Oriflame Cosmetics Global S.A. Senior No		D		3	35,000,000	103.8600	36,352,696	35,000,000	35,000,000	0	0	0	0	5.460	5.460	JJ	891,800	1,911,000	07/13/2011	07/13/2021

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 (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
L72720-AF-8	Oriflame Cosmetics Global S.A. Series B	LS	D		3	18,146,173	100.8400	19,007,802	18,850,000	18,740,300	0	312,414	0	0	5.910	7.786	AO	219,712	1,114,035	10/31/2014	04/20/2017
N0797#-AD-0	Attero Holding NV Senior Secured Note		B	4	2	15,000,000	107.3200	12,577,490	11,719,444	11,719,444	0	0	0	(350,556)	2.870	2.870	MS	97,167	358,742	09/17/2014	09/17/2021
N1492#-AE-6	Boskalis Finance B.V. Senior Note		D		2	1,000,000	99.3800	993,848	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JJ	16,165	36,600	07/22/2013	07/22/2023
N2962#-AG-8	Eneco Holding NV Series B Senior Note		D		1	21,521,572	111.1900	22,793,849	20,500,000	21,025,419	0	(213,756)	0	0	7.120	5.903	MN	227,049	1,459,600	08/19/2014	05/05/2019
N3070*-AA-2	Essential Capital ConsortiumBV Debt		D	4	5*	2,804,967	98.7700	2,963,208	3,000,000	2,860,078	0	36,843	0	0	4.000	5.745	MN	14,000	92,732	12/16/2016	12/18/2019
N3386#-AS-8	Fugro NV Senior Note		B		3	7,356,501	102.3700	5,504,586	5,377,179	5,377,179	0	0	0	(167,388)	5.810	4.810	FA	116,287	599,575	08/17/2011	08/17/2021
N4281@-BC-8	Koninklijke Vopak N. V Senior Note		D		2	5,000,000	108.2100	5,410,340	5,000,000	5,000,000	0	0	0	0	5.990	5.990	JD	9,983	299,500	06/19/2007	06/19/2019
N4282*-AG-1	Royal Friesland Campina N V Senior Note		D	4	2	23,968,361	101.3800	24,246,609	23,915,588	23,962,572	0	(5,790)	0	0	4.010	3.969	FA	322,336	920,608	04/01/2016	08/30/2027
N4445#-AY-2	Imtech Capital BV Senior Note		B		6*	1,827,587	15.1900	2,411,145	15,871,892	1,774,507	0	0	22,689	(7,021)	5.813	0.000	JD	0	0	06/18/2014	07/15/2017
N4445#-AZ-9	Imtech Capital BV Senior Note		B		6*	2,606,376	15.3600	3,491,073	22,736,185	2,530,678	0	0	32,502	(9,360)	6.240	0.000	JD	0	0	06/18/2014	07/15/2017
N4445#-BA-3	Imtech Capital BV Senior Note		B		6*	128,118	14.1700	153,384	1,082,599	124,397	0	0	1,548	(687)	5.813	0.000	JD	0	0	06/18/2014	07/15/2017
N4445#-BB-1	Imtech Capital BV Senior Note		B		6*	377,762	14.2300	454,899	3,197,172	366,791	0	0	4,570	(1,992)	6.240	0.000	JD	0	0	06/18/2014	07/15/2017
N5224#-AF-7	Lekkerland Finance B.V. Senior Note		D		2	5,000,000	102.6500	5,132,620	5,000,000	5,000,000	0	0	0	0	6.360	6.360	FA	119,250	318,000	08/16/2007	08/16/2017
N5224#-AG-5	Lekkerland Finance B.V. Senior Note		D		2	22,700,000	109.2300	24,795,637	22,700,000	22,700,000	0	0	0	0	6.460	6.460	FA	549,908	1,466,420	08/16/2007	08/16/2019
N5321#-AA-0	Low & Bonar Technical Textiles Senior Un		B	4	3	59,036,250	102.3800	56,690,586	55,374,375	55,374,375	0	0	0	(3,661,875)	2.570	2.569	MS	470,421	0	09/02/2016	09/02/2026
N5375@-AA-7	Messer Finance S.A. Senior Secured Note		B		2	12,979,649	115.6900	10,961,179	9,474,246	9,474,246	0	0	0	(283,397)	4.550	4.550	JD	20,356	446,772	06/14/2011	06/14/2021
N5375@-AF-6	Messer Finance S.A. Senior Secured Note		B		2	15,659,577	113.1800	15,179,932	13,412,050	13,412,050	0	0	0	(401,185)	3.680	3.680	FA	204,280	517,651	08/02/2012	08/02/2022
N6704@-AN-9	Oiltanking Finance B.V. Senior Note		B		2	60,870,000	119.3300	58,660,346	49,159,749	49,159,749	0	0	0	(1,470,481)	3.932	3.932	AO	365,115	2,026,105	10/23/2012	10/23/2027
N7334#-AC-7	Wereldhave NV SENIOR NOTE		D		2	17,500,000	107.3000	18,777,104	17,500,000	17,500,000	0	0	0	0	5.500	5.500	MS	264,688	962,500	03/22/2011	03/22/2021
N7334#-AL-7	Wereldhave NV Senior Note		B		2	1,109,894	107.1000	1,054,680	984,777	1,022,509	0	(5,176)	0	(82,208)	2.550	1.823	JJ	11,021	13,068	04/01/2016	07/25/2022
N7334#-AN-3	Wereldhave NV Senior Unsecured Note		B		2	48,500,000	104.1400	47,992,993	46,085,923	46,085,923	0	0	0	(1,378,536)	2.100	2.100	JJ	440,889	1,010,357	07/17/2015	07/17/2023
N7921#-AD-4	Shanks B.V. Senior Note		B		1	0	0.0000	0	0	0	0	0	0	0	5.025	0.000	AO	0	307,760	06/30/2015	04/11/2018
N8084*-AD-9	Sligro Food Group Nederland B Series B G		D		2	23,450,000	103.8700	24,357,952	23,450,000	23,450,000	0	0	0	0	4.150	4.150	JD	64,878	973,175	12/07/2010	12/07/2020
N8084*-AE-7	Sligro Food Group Nederland B Sr. Unsecu		B		2	14,171,000	102.1800	13,528,210	13,239,028	13,239,028	0	0	0	(931,972)	1.330	1.330	AO	38,640	91,921	04/12/2016	04/12/2023
N9176#-AA-8	VastNed Retail NV EURO Series A Senior N		B		2	17,448,356	103.5500	13,660,659	13,192,583	13,192,583	0	0	0	(394,621)	4.798	4.798	AO	114,288	666,887	10/26/2010	10/26/2017
N9176#-AB-6	VastNed Retail NV EURO Series B Senior N		B		2	24,032,539	116.5500	21,177,531	18,170,839	18,170,839	0	0	0	(543,532)	5.464	5.464	AO	179,265	1,046,039	10/26/2010	10/26/2020
N9176#-AD-2	VastNed Retail NV Senior Note		B		2	32,000,000	112.7100	29,720,326	26,368,750	26,368,750	0	0	0	(788,750)	5.060	5.060	JJ	607,829	1,392,923	01/17/2012	01/17/2020
N9361#-AB-1	Vesteda Finance BV Senior Unsecured Note		B		2Z	99,090,000	101.5300	100,700,876	99,179,330	99,179,330	0	0	0	89,330	1.800	1.800	JD	74,384	0	12/16/2016	12/16/2026
N9651*-AA-6	Woodward International Holding Senior Un				2Z	6,075,100	99.5000	5,671,312	5,699,797	5,699,797	0	0	0	(375,303)	1.310	1.310	MS	20,326	0	09/23/2016	09/25/2028
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec		D	4	3FE	19,009,099	102.0300	19,412,131	19,025,412	19,010,315	0	1,216	0	0	7.250	7.264	MN	176,249	1,318,038	04/01/2016	11/15/2025
P2604#-AA-3	Cibanco SA Institucion De Banc Senior Se		D		3Z	23,370,000	99.3900	23,227,330	23,370,000	23,370,000	0	0	0	0	6.500	6.552	MJSD	75,953	0	12/13/2016	12/11/2023
P3515#-AA-9	Trust F/1909 Senior Secured Note		D		3	45,715,000	104.2100	47,638,722	45,715,000	45,715,000	0	0	0	0	6.500	6.552	FMAN	330,164	2,971,475	08/25/2015	08/22/2022
P3515*-AA-3	FIBRA Macquarie Mexico Senior Unsecured		D		2	79,500,000	98.3600	78,198,444	79,500,000	79,500,000	0	0	0	0	5.550	5.550	JD	12,256	2,206,125	06/30/2016	06/30/2023
P3515*-AB-1	FIBRA Macquarie Mexico Senior Unsecured		D		2	8,680,000	95.1300	8,257,352	8,680,000	8,680,000	0	0	0	0	5.440	5.440	MS	119,360	0	09/30/2016	09/30/2026
P9365#-AA-7	Transmisora Electrica del Nort Debt in a		D	4	2Z	50,000,000	99.0400	49,519,662	50,000,000	50,000,000	0	0	0	0	5.940	5.948	N/A	123,750	0	12/16/2016	12/31/2042
Q0455#-AF-5	APT Pipelines, Ltd. Senior Note		D		2	25,000,000	101.5800	25,396,126	25,000,000	25,000,000	0	0	0	0	5.890	5.890	MN	188,153	1,472,500	05/15/2007	05/15/2017
Q0455#-AG-3	APT Pipelines, Ltd. Senior Note		B		2	25,000,000	101.7500	22,831,047	22,437,407	22,437,407	0	0	0	(106,904)	7.380	7.380	MN	211,585	1,697,558	05/15/2007	05/15/2017
Q0458*-AD-1	AquaSure Finance Pty Ltd Senior Secured		D		2FE	9,250,000	97.0400	8,976,501	9,250,000	9,250,000	0	0	0	0	3.280	3.280	JJ	142,429	303,400	07/13/2015	07/12/2027
Q1297#-AF-5	CSL Finance PTY Ltd. Senior Note		B		1	15,553,200	106.3600	13,462,550	12,657,000	12,657,000	0	0	0	(378,600)	1.930	1.919	NOV	33,463	251,402	11/12/2014	11/12/2024
Q1297#-AG-3	CSL Finance PTY Ltd. Senior Note		B		1	17,215,000	106.7300	14,951,819	14,009,352	14,009,352	0	0	0	(419,052)	2.100	2.088	NOV	40,301	302,773	11/12/2014	11/12/2026
Q1297#-AJ-7	CSL Finance PTY Ltd. Senior Unsecured No		B		1	16,117,648	104.2700	16,130,938	15,469,834	15,469,834	0	0	0	(237,225)	0.955	0.955	OCT	34,062	153,295	10/08/2015	10/08/2025
Q1842#-AF-5	Brookfield WA Rail Pty Ltd Debt in Infra		D		2	5,800,000	101.8900	5,909,724	5,800,000	5,800,000	0	0	0	0	4.150	4.150	JJ	110,321	240,700	07/16/2014	07/16/2021
Q2887#-AB-8	Goodman Property Trust Senior Secured No		D		2FE	9,000,000	95.9600	8,636,042	9,000,000	9,000,000	0	0	0	0	3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
Q2887#-AC-6	Goodman Property Trust Senior Secured No		D		2FE	10,500,000	94.8200	9,956,305	10,500,000	10,500,000	0	0	0	0	3.710	3.710	JD	17,313	389,550	06/15/2015	06/17/2030
Q3300*-AA-1	DuluxGroup (Finance) Pty. Ltd. Senior No		D		2	11,220,000	101.2600	11,361,550	11,220,000	11,220,000	0	0	0	0	3.680	3.680	MS	118,134	412,896	09/18/2014	09/20/2021
Q3535#-AG-1	Envestra Victoria PTY Ltd Senior Note		B		2FE	19,774,908	122.3900	16,272,338	13,295,275	13,295,275	0	0	0	(63,346)	8.000	8.000	JJ	499,311	1,072,509	07/12/2011	07/12/2023
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Senior Un		D		1	11,535,000	96.6900	11,152,705	11,535,000	11,535,000	0	0	0	0	3.310	3.310	FA	149,542	0	08/10/2016	08/11/2031
Q3915#-AF-3	Fletcher Building Ltd Senior Note		B		2	30,481,494	120.1200	25,864,672	21,533,317	21,533,317	0	0	0	(102,596)	8.360	8.360	JJ	855,088	1,805,779	01/10/2012	01/10/2022
Q3915#-AG-1	Fletcher Building Ltd Senior Note		D		2	3,800,000	111.6300	4,242,073	3,800,000	3,800,000	0	0	0	0	5.370	5.370	JJ	96,929	204,060	01/10/2012	01/10/2024
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
Q3915*-AG-5	Fletcher Building Holdings Ltd Sr. Unsec		B		2Z	9,800,000	104.9300	9,600,158	9,149,249	9,149,249	0	0	0	(650,751)	3.932	3.932	JJ	160,888	0	07/20/2016	07/20/2028
Q3958@-AL-0	GAIF Bond Issuer Pty Ltd Senior Note		B		2FE	23,998,050	114.5400	21,149,064	18,464,550	18,464,550	0	0	0	(87,975)	6.590	6.590	JD	57,461	1,249,961	12/15/2014	12/14/2029
Q3971@-AE-9	GPT RE Limited Senior Unsecured		D		1	12,500,000	98.1600	12,269,878	12,500,000	12,500,000	0	0	0	0	3.370	3.370	JD	33,934	210,625	06/02/2016	06/02/2027
Q3971@-AF-6	GPT RE Limited Senior Unsecured		D		1	7,500,000	98.0000	7,349,922	7,500,000	7,500,000	0	0	0	0	3.420	3.420	JD	20,663	128,250	06/02/2016	06/02/2028
Q3972@-AC-2	GTA Finance Company Pty Ltd Senior Unsec		B		2FE	2,947,100	105.7800	3,123,593	2,952,809	2,952,809	0	0	0	(14,069)	5.560	5.560	JD	7,753	168,648	12/14/2015	12/15/2025
Q3972@-AD-0	GTA Finance Company Pty Ltd Senior Unsec		B		2FE	9,395,100	106.7000	10,043,788	9,413,300	9,413,300	0	0	0	(44,850)	5.750	5.750	JD	25,560	556,009	12/14/2015	12/14/2027
Q5425*-AA-6	LCT-MRE Nominees Pty Limited Senior Secu		B		2Z	15,047,000	96.9100	14,385,771	14,844,050	14,844,050	0	0	0	(202,950)	4.900	4.930	FMAN	83,696	378,986	05/20/2016	05/22/2028

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	
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
06235#-AH-5	Mirvac Group Finance Limited Senior Note		B		2	1,104,371	111.4900	1,057,572	948,580	1,030,961	0	(9,126)	0	(64,284)	6.940	5.226	JD	2,377	66,659	04/01/2016	12/19/2022
06235#-AQ-5	Mirvac Group Finance Limited Senior Unse		B		2FE	21,733,600	96.3400	20,290,493	21,061,697	21,061,697	0	0	0	(671,903)	4.730	4.730	MS	279,495	0	09/20/2016	09/20/2027
Q6518#-AC-4	NSW Ports Finance Co Pty Ltd Senior Secu		B		2FE	8,650,000	101.1100	8,289,590	8,198,253	8,198,253	0	0	0	(39,061)	4.860	4.860	AO	68,619	419,317	04/29/2015	04/29/2030
Q6634@-AK-7	Newcastle Coal Infrastructure Debt in In		D		3FE	17,400,000	104.1900	18,128,750	17,400,000	17,400,000	0	0	0	0	5.670	5.670	MN	128,804	986,580	01/15/2014	11/14/2023
Q6916*-AA-0	Northern Territory Airport Senior Secure		B		2	18,793,500	97.8400	18,066,514	18,464,550	18,464,550	0	0	0	(328,950)	5.135	5.135	JD	39,506	476,598	06/16/2016	06/16/2026
Q6916*-AB-8	Northern Territory Airport Senior Secure		B		2	2,610,800	97.9300	2,511,961	2,565,102	2,565,102	0	0	0	(45,698)	5.375	5.375	JD	5,745	69,304	06/16/2016	06/16/2028
Q6993#-AB-0	Novion RE Limited Senior Note		D		1FE	25,000,000	100.5500	25,137,617	25,000,000	25,000,000	0	0	0	0	3.790	3.790	JD	31,583	947,500	12/19/2014	12/20/2027
Q7160#-AE-9	Orica Finance Limited Series A GTD Senio		D		2	14,623,852	103.7300	15,030,832	14,490,265	14,603,181	0	(20,671)	0	0	4.530	4.303	AO	120,342	656,409	04/01/2016	10/25/2020
Q7160#-AJ-8	Orica Finance Limited Senior Note		D		2FE	2,025,000	102.9800	2,085,298	2,025,000	2,025,000	0	0	0	0	4.590	4.590	MS	26,593	92,948	09/18/2013	09/18/2023
Q7160#-AK-5	Orica Finance Limited Senior Note		D		2FE	2,335,000	103.3000	2,412,145	2,335,000	2,335,000	0	0	0	0	4.740	4.740	MS	31,666	110,679	09/18/2013	09/18/2025
Q7450@-AH-3	Perth Airport Pty Ltd Senior Secured Not		B		2FE	1,185,574	101.1100	1,121,261	1,108,942	1,115,800	0	(200)	0	(69,574)	5.140	5.076	JJ	27,233	29,718	04/01/2016	07/09/2030
Q7724#-AD-0	Powerco Ltd Senior Secured		D		2	10,594,231	103.8000	10,379,840	10,000,000	10,293,151	0	(79,171)	0	0	4.360	3.447	JD	29,067	436,000	01/01/2013	06/07/2020
Q7740#-AB-4	Precinct Prop. New Zealand Ltd Senior No		D		2	3,080,692	99.5400	2,986,331	3,000,000	3,075,914	0	(4,778)	0	0	4.230	3.923	JJ	54,285	63,450	03/15/2016	01/27/2027
Q7794#-AF-0	QPH Finance Co. Pty. Ltd Senior Secured		B		2FE	16,457,900	109.4800	13,899,564	12,695,393	12,695,393	0	0	0	(60,488)	6.280	6.280	FA	303,406	813,484	08/14/2014	08/14/2029
Q8277*-AL-5	Santos Finance Limited Senior Note		D		2	25,000,000	108.2400	27,059,741	25,000,000	25,000,000	0	0	0	0	6.300	6.300	FA	651,875	1,575,000	08/02/2007	08/02/2019
Q8277*-AM-3	Santos Finance Limited Senior Note		D		2	14,350,000	113.6400	16,307,531	14,350,000	14,350,000	0	0	0	0	6.450	6.450	FA	383,085	925,575	08/02/2007	08/02/2022
Q8562*-AA-3	Sonic Healthcare Serv PTY Ltd Senior Not		B		2	53,827,300	107.7300	45,528,687	42,261,683	42,261,683	0	0	0	(1,264,144)	2.820	2.820	MN	139,041	1,230,451	11/19/2014	11/19/2024
Q8562*-AB-1	Sonic Healthcare Serv PTY Ltd Senior Uns		B		2	18,432,210	102.0700	18,122,349	17,754,679	17,754,679	0	0	0	(677,531)	2.220	2.220	JD	24,087	196,881	06/09/2016	06/09/2026
Q8773#-AS-5	Stockland Finance Pty Ltd Senior Note		D		1	15,000,000	105.0200	15,753,759	15,000,000	15,000,000	0	0	0	0	5.980	5.980	JD	24,917	897,000	06/21/2007	06/21/2018
Q8773@-AD-0	Stockland Trust Mgmt Ltd. Senior Note		D		1FE	42,500,000	104.1900	44,279,477	42,500,000	42,500,000	0	0	0	0	4.670	4.670	FA	722,228	1,984,750	02/20/2014	02/20/2029
Q9093*-AC-5	Todd Petroleum Mining Co Ltd Senior Note		D		2	18,419,722	108.1300	19,570,917	18,100,000	18,371,768	0	(23,822)	0	0	5.220	5.225	MS	249,328	944,820	12/03/2014	03/26/2026
Q9103#-AD-7	Toll Finance Pty Ltd. Senior Note		B		1	0	0.0000	0	0	0	0	0	0	0	3.290	0.000	JD	0	485,770	12/04/2013	12/04/2020
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec		D		2FE	5,240,000	102.2400	5,357,515	5,240,000	5,240,000	0	0	0	0	4.160	4.160	MS	59,946	217,984	09/22/2015	09/22/2025
Q9194*-AF-6	Transurban Queensland Fin Pty Sr Secured		D		2FE	1,180,000	95.3600	1,125,202	1,180,000	1,180,000	0	0	0	0	3.550	3.550	JD	1,280	0	12/20/2016	12/20/2028
Q9194*-AG-4	Transurban Queensland Fin Pty Senior Sec		D		2FE	17,100,000	94.1200	16,094,587	17,100,000	17,100,000	0	0	0	0	3.700	3.700	JD	19,333	0	12/20/2016	12/20/2031
Q9389#-AE-0	Vector Limited Senior Note		D		2FE	30,150,000	100.5400	30,311,868	30,150,000	30,150,000	0	0	0	0	3.400	3.400	AO	219,258	1,025,100	10/14/2014	10/14/2021
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured		D		1	13,605,723	102.0500	13,859,075	13,580,975	13,604,106	0	(1,617)	0	0	3.860	3.837	JD	14,562	524,226	04/01/2016	12/22/2025
Q9396#-AC-5	Victoria PWR Networks Pty Ltd Senior Not	LS	D		1	4,250,000	103.0000	4,377,485	4,250,000	4,250,000	0	0	0	0	4.060	4.060	JD	11,503	172,550	06/02/2011	06/07/2018
Q9396#-AE-1	Victoria PWR Networks Pty Ltd Senior Not		D		1	18,000,000	106.3200	19,138,468	18,000,000	18,000,000	0	0	0	0	4.470	4.470	JD	62,580	804,600	06/02/2011	06/03/2020
Q9582*-AB-5	Wellington Electric Dist Ntwk Senior Not		D		2	6,560,000	103.2200	6,771,435	6,560,000	6,560,000	0	0	0	0	4.190	4.189	AO	57,263	274,864	09/16/2013	10/17/2022
T0296#-AA-6	AMA SpA Term Loan		B	4	4	5,555,841	99.4400	5,112,260	5,141,274	5,141,274	0	0	0	(153,787)	6.000	6.044	FMAN	40,273	331,172	02/13/2015	02/13/2020
T0296#-AB-4	AMA SpA Senior Subordinated Note		B		5	5,048,121	100.0000	4,986,858	4,986,858	4,727,082	0	34,409	0	(143,013)	13.250	14.442	FMAN	88,101	698,135	02/13/2015	02/13/2022
T0440#-AA-1	Aquafil SpA Senior Unsecured		B	4	4	28,529,900	106.5900	28,562,695	26,796,004	26,796,004	0	0	0	(801,530)	4.350	4.349	JD	25,903	1,205,245	06/23/2015	06/23/2025
T3420#-AA-9	CRIF SpA Senior Unsecured		B	4	2	16,250,000	100.1000	15,183,241	15,167,865	15,167,865	0	0	0	(1,082,135)	2.230	2.230	JJ	152,210	0	07/19/2016	07/19/2028
T3495*-AA-3	De'Longhi SpA Senior Note		D	4	2	78,087,572	105.8700	82,594,835	78,018,400	78,080,000	0	(7,571)	0	0	4.250	4.233	MS	865,788	3,297,329	04/01/2016	09/27/2027
T3708#-AA-2	Epta SpA Senior Unsecured Note		B		3	21,636,000	104.3900	22,020,582	21,095,000	21,095,000	0	0	0	(541,000)	2.300	2.300	MS	149,599	257,865	03/10/2016	03/10/2023
T4758*-AA-3	GVS S.p.A. Senior Note		D	4	3Z	17,500,000	104.2300	18,239,893	17,500,000	17,500,000	0	0	0	0	6.500	6.499	JJ	543,472	1,137,500	01/09/2014	01/09/2024
T4968@-AA-7	Sol SpA Senior Note		D	4	2	8,000,000	103.2900	8,263,096	8,000,000	8,000,000	0	0	0	0	4.750	4.749	JD	16,889	380,000	06/15/2012	06/15/2024
T4968@-AB-5	Sol SpA Senior Note		D	4	2	11,970,000	101.3700	12,134,203	11,970,000	11,970,000	0	0	0	0	4.250	4.249	MN	45,220	508,725	05/29/2013	05/29/2025
T4968@-AC-3	Sol SpA Senior Unsecured Note		B	4	2	12,415,826	101.7500	11,747,219	11,545,351	11,542,155	0	379	0	(410,636)	1.960	1.965	MS	68,515	226,602	04/01/2016	03/12/2027
T5398@-AA-4	Illycaffe S.p.A. Senior Unsecured Note		B	4	2	36,494,200	111.0600	38,987,859	35,104,658	35,104,658	0	0	0	(1,050,061)	3.350	3.350	JJ	493,269	1,230,695	07/30/2015	07/30/2027
T7429@-AA-3	Piaggio SpA Senior Note		D	4	4	20,463,750	103.4700	21,175,786	20,466,235	20,464,238	0	488	0	0	7.250	6.531	JJ	622,373	1,382,151	04/01/2016	07/31/2021
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Not		D	4	2	39,520,000	101.9700	40,297,086	39,520,000	39,520,000	0	0	0	0	4.280	4.279	MS	427,562	1,691,456	09/30/2014	09/30/2026
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note		B	4	3	3,200,000	104.7300	2,783,392	2,657,638	2,657,638	0	0	0	(79,496)	4.650	4.648	AO	28,149	132,303	10/09/2014	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note		D	4	3	22,282,000	102.9100	22,929,735	22,282,000	22,282,000	0	0	0	0	6.000	6.044	MJSD	111,410	1,336,920	05/03/2013	05/03/2023
Y3175#-AD-4	Henland Finance Limited Senior Note		D		1	7,000,000	106.6500	7,465,375	7,000,000	7,000,000	0	0	0	0	6.280	6.280	JJ	190,493	439,600	07/25/2007	07/25/2019
Y3915#-AA-5	Indian Railway Finance Corp Senior Note		D		2	6,000,000	100.7300	6,044,049	6,000,000	6,000,000	0	0	0	0	5.940	5.940	MS	93,060	356,400	03/27/2007	03/27/2017
Y4935N-AL-8	SK TELECOM CO., LTD. CORP FOREIGN		D		1FE	1,211,484	100.0400	1,200,545	1,200,000	1,209,031	0	(2,453)	0	0	2.125	1.552	MN	4,250	12,750	08/16/2016	05/01/2018
Y7078#-AA-9	Power Finance Corporation Ltd. Senior No		D		2	44,733,300	103.7400	46,683,156	45,000,000	44,973,213	0	35,492	0	0	6.610	6.697	MS	958,450	2,974,500	04/25/2008	09/05/2017
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN		D		1FE	7,344,428	105.1500	7,213,359	6,860,000	7,128,838	0	(61,198)	0	0	3.875	2.852	FA	103,376	265,825	03/24/2014	02/11/2021
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1FE	8,667,767	107.7900	8,422,398	7,814,000	8,369,696	0	(84,692)	0	0	4.500	2.857	MS	110,373	286,380	09/27/2016	09/08/2021
Y7996P-AH-1	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1FE	1,497,375	100.0300	1,500,495	1,500,000	1,497,705	0	231	0	0	3.250	3.271	JD	135	48,750	10/07/2015	06/30/2025
Y7996X-AD-3	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1FE	1,048,500	100.3900	1,003,940	1,000,000	1,007,174	0	(10,354)	0	0	2.375	1.320	MS	7,455	23,750	11/30/2012	09/08/2017
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN		D		1FE	17,316,946	99.7800	17,721,283	17,760,000	17,461,673	0	47,046	0	0	2.700	3.022	MS	142,524	479,520	05/05/2015	09/14/2022
000000-00-0	Uncommon NSA Lender III				1	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	N/A	30,137	0	11/25/2015	12/31/2016
404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	1,568,825	126.6400	1,484,187	1,172,000	1,551,562	0	(10,446)	0	0	6.800	4.441	JD	6,641	79,696	04/27/2015	06/01/2038
404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	136,737	124.3600	126,848	102,000	135,476	0	(766)	0	0	6.100	4.011	JJ	2,886	6,222	04/27/2015	01/14/2042

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
404280-AN-9	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	315,986	103.4400	310,304	300,000	313,494	0	(2,338)	0	0	4.000	3.065	MS	3,033	12,000	12/07/2015	03/30/2022
404280-AQ-2	HSBC HOLDINGS PLC CORP FOREIGN	LS	D		1FE	1,329,908	107.8800	1,334,500	1,237,000	1,327,797	0	(1,632)	0	0	5.250	4.763	MS	19,302	64,943	12/07/2015	03/14/2044
404280-BE-8	HSBC HOLDINGS PLC CORP Foreign		D		1FE	178,472	99.7800	178,576	178,964	178,964	0	0	0	492	3.196	3.196	JD	423	0	11/29/2016	12/05/2023
830505-AR-4	SKANDINAVISKA E BANKEN CORP FOREIGN		D		1FE	15,198,300	100.0800	15,011,250	15,000,000	15,170,010	0	(28,290)	0	0	2.625	2.340	MS	115,938	196,875	04/01/2016	03/15/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						44,475,430,387	XXX	46,090,369,388	42,835,437,800	43,573,660,508	599,773	(55,562,905)	74,724,751	(215,761,263)	XXX	XXX	XXX	468,263,361	1,999,810,207	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER			4	1FM	41,875	56.5700	2,893,346	5,115,003	41,875	0	(946,301)	0	0	0.936	4.508	MON	665	24,543	03/13/2012	07/25/2037
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2			4	1FM	517,906	86.4700	725,072	838,564	517,906	0	105,022	0	0	1.566	20.624	MON	182	0	06/10/2005	06/25/2029
004421-KX-0	ACE SECURITIES CORP ACE_05-HE1			4	1FM	5,415,550	98.7000	6,652,062	6,739,623	6,430,708	0	185,358	0	0	1.836	8.328	MON	1,719	97,284	08/22/2007	02/25/2035
004421-MF-7	ACE SECURITIES CORP ACE-05_HE2			4	1FM	5,425,567	98.1800	6,190,917	6,306,000	6,079,083	0	154,267	0	0	1.716	4.023	MON	1,503	91,866	09/07/2007	04/25/2035
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER			4	1FM	3,720,279	52.0400	4,426,747	8,506,697	3,601,984	0	(217,112)	0	0	0.886	3.336	MON	1,047	52,340	06/05/2007	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2			4	1FM	274,644	87.6300	841,784	960,654	55,672	0	(40,239)	0	0	2.556	55.761	MON	341	18,571	12/29/2007	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER			4	1FM	337,271	94.0100	354,151	376,701	333,829	0	3,415	0	0	3.006	6.233	MON	157	10,415	05/21/2007	12/25/2033
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER			4	1FM	1,937	33.0800	230,603	697,016	1,937	0	(123,514)	0	0	0.996	5.140	MON	96	3,661	11/12/2008	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER			4	1FM	792,105	74.7800	1,332,795	1,782,392	469,878	0	(132,396)	0	0	0.926	15.454	MON	229	11,690	05/21/2007	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER			4	1FM	1,630,704	75.2800	1,705,248	2,265,066	1,072,474	0	(131,093)	0	0	0.976	6.274	MON	307	16,003	05/21/2007	06/25/2037
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE			4	1FM	273,861	99.5900	272,739	273,861	273,861	0	0	0	0	1.856	1.863	MON	69	4,390	07/24/2007	10/25/2034
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2			4	1FM	1,612,626	99.1300	1,582,730	1,596,659	1,601,731	0	(409)	0	0	3.411	3.348	MON	756	50,711	01/13/2005	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			4	1FM	570,329	94.5900	536,312	566,989	570,014	0	(173)	0	0	3.606	3.506	MON	284	19,129	06/20/2007	08/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2			4	1FM	6,417,799	85.7400	7,152,158	8,341,925	6,215,479	0	(101,825)	0	0	6.006	5.712	MON	6,959	376,402	06/20/2007	02/25/2033
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			4	1FM	279,422	96.5400	335,503	347,545	189,307	0	(10,199)	0	0	3.531	31.220	MON	170	11,461	11/15/2006	02/25/2033
03072S-GQ-2	AMERIQUEST MORTGAGE SECURITIES SERIES 2			4	1FM	3,755,600	97.8300	3,703,961	3,785,991	3,760,206	0	2,286	0	0	3.531	3.643	MON	1,857	124,851	06/13/2007	05/25/2033
03072S-SH-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			4	1FM	290,697	98.9200	331,378	334,999	319,035	0	6,249	0	0	1.176	5.859	MON	55	3,048	03/13/2012	07/25/2034
03072S-XY-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			4	1FM	193,272	100.0000	192,912	192,911	192,937	0	(28)	0	0	1.206	1.176	MON	32	2,253	05/02/2007	03/25/2035
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER			4	1FM	244,257	90.4100	229,269	253,578	187,425	0	(2,105)	0	0	3.231	10.165	MON	113	7,334	06/11/2007	01/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED			4	1FM	4,766,944	101.2900	5,083,578	5,018,661	4,806,652	0	7,971	0	0	4.098	5.045	MON	17,137	205,761	08/29/2006	05/25/2034
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER			4	1FM	579,028	99.0700	571,863	577,224	577,364	0	(135)	0	0	1.656	1.602	MON	133	8,058	06/13/2007	06/25/2034
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE			4	1FM	150,974	98.3600	178,100	181,074	165,556	0	9,757	0	0	3.554	20.000	MON	304	6,093	06/23/2005	04/15/2033
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER			4	1FM	584,988	96.1000	744,807	775,073	491,423	0	3,914	0	0	3.704	16.303	MON	1,356	27,260	07/26/2007	06/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6			4	1FM	975,604	94.4500	1,054,223	1,116,217	922,713	0	4,926	0	0	3.231	7.253	MON	501	33,407	09/06/2006	11/25/2033
04541G-HM-7	ASSET BACKED SECURITIES CORP ABSHE_04-HE			4	1FM	525,583	97.5500	670,084	686,885	641,843	0	12,625	0	0	3.179	6.555	MON	1,031	20,492	02/15/2007	01/15/2034
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1			4	1FM	430,412	83.6600	1,268,730	1,516,578	461,276	0	32,437	0	0	2.856	17.261	MON	595	32,976	09/20/2008	03/25/2032
04542B-JQ-6	ASSET BACKED FDG CORP ABS FLOATER			4	1FM	1,326	84.2800	8,753	10,386	949	0	(24)	0	0	2.481	804.731	MON	4	0	11/09/2006	01/25/2034
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT			4	1FM	1,976,045	67.9600	1,930,699	2,840,889	1,665,703	0	(50,959)	0	0	0.866	4.084	MON	342	16,903	11/03/2006	11/25/2036
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7			4	1FM	3,423,815	88.6400	3,498,078	3,946,559	3,423,815	0	130,359	0	0	6.000	5.241	MON	19,733	235,180	04/01/2016	08/25/2035
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4			4	2FM	112,126	98.9100	113,048	114,299	111,597	0	3,604	4,748	0	4.750	4.793	MON	452	5,443	11/07/2012	05/25/2034
05948K-Y6-0	BANC OF AMERICA ALTERNATIVE LO CMO			4	1FM	1,325,367	85.0000	1,395,218	1,641,425	1,354,531	0	23,792	0	0	6.000	7.848	MON	8,207	98,456	01/25/2006	01/25/2036
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO			4	1FM	1,096,361	98.0800	1,144,359	1,166,733	911,486	0	(85,440)	0	0	6.000	5.930	MON	5,834	70,004	05/19/2006	06/25/2046
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO			4	1FM	297,905	93.0300	582,021	625,627	421,321	0	13,813	0	0	5.750	23.554	MON	2,998	35,973	01/19/2005	09/20/2034
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			4	1FM	164,540	98.2000	160,927	163,874	164,177	0	(26)	0	0	1.956	1.898	MON	45	2,788	09/27/2006	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1FM	94,252	93.0200	87,675	94,252	94,252	0	0	0	0	1.756	1.763	MON	23	1,411	02/28/2003	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1FM	282,757	94.3100	266,668	282,757	282,757	0	0	0	0	2.256	2.267	MON	89	5,660	02/28/2003	11/25/2042
073879-CV-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			4	1FM	1,402,937	95.4500	1,379,530	1,445,339	1,397,098	0	4,140	0	0	2.631	3.716	MON	522	34,464	06/05/2007	08/25/2034
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER			4	1FM	682,211	92.7600	719,832	775,978	651,054	0	(14,041)	0	0	3.006	4.430	MON	324	28,281	05/10/2007	01/25/2033
12489W-NN-0	CREDIT-BASED ASSET SERVICING CBASS_05-CB			4	1FM	1,535,690	95.5500	1,585,717	1,659,556	1,543,038	0	9,151	50,510	0	3.765	5.793	MON	5,207	61,634	04/01/2016	07/25/2035
12489W-PJ-7	CREDIT-BASED ASSET SERVICING ASSET BACKE			4	1FM	1,317,161	100.5500	1,415,635	1,407,883	1,374,407	0	14,748	0	0	3.985	5.535	MON	4,675	56,735	07/23/2007	11/25/2035
12506Y-AC-3	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1FM	209,444	104.2700	321,925	308,751	180,801	0	5,757	0	0	3.156	20.795	MON	134	8,205	06/19/2008	01/25/2032
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1FM	3,854	105.2000	387,435	368,294	3,854	0	(8,249)	0	0	2.631	8,888.000	MON	133	0	12/01/2007	01/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1FM	567,036	80.8100	630,166	779,823	300,029	0	(43,573)	0	0	3.606	15.168	MON	391	26,309	10/01/2010	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1FM	38,401	88.8200	34,429	38,765	38,407	0	(46)	7	0	2.556	2.675	MON	14	736	09/18/2006	06/25/2034
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2			4	1FM	1,424,825	99.8800	1,416,390	1,418,139	1,427,148	0	(1,919)	0	0	7.210	7.099	MON	8,521	102,248	07/25/2007	02/25/2033
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	6FE	2	100.0000	2	2	2	0	0	0	0	0.876	(40.227)	MON	0	0	05/02/2011	09/25/2046
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2			4	1FM	549,268	101.1400	555,516	549,268	549,268	0	0	0	0	2.331	2.342	MON	178	11,427	03/04/2004	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2			4	1FM	508,325	99.5300	505,938	508,325	508,325	0	0	0	0	2.781	2.797	MON	196	12,894	03/04/2004	12/25/2033

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
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC			4	1FM	836,067	95.1500	791,207	831,520	833,823	0	(411)	0	0	1.806	1.747	MON	209	14,843	02/22/2007	07/25/2033
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1FM	1,816,013	94.1700	2,006,709	2,130,867	1,826,190	0	16,777	0	0	2.481	6.237	MON	734	39,221	09/20/2006	05/25/2032
126671-RN-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1FM	67,687	98.3000	66,530	67,679	67,681	0	0	0	0	1.881	1.885	MON	18	1,099	09/13/2006	03/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1FM	158,381	93.2100	152,238	163,325	158,381	0	98	3,760	0	1.881	2.664	MON	43	2,507	02/14/2007	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1FM	261,066	99.1200	257,449	259,726	260,301	0	(199)	0	0	3.756	3.701	MON	135	9,156	02/08/2007	02/25/2033
126673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13			4	1FM	3,529,181	90.1800	4,508,875	5,000,000	3,838,781	0	180,324	0	0	1.656	8.351	MON	1,127	75,549	08/16/2007	04/25/2035
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-			4	1FM	308,902	98.5500	321,380	326,106	274,802	0	(20,520)	0	0	5.000	4.742	MON	1,359	16,177	11/07/2012	04/25/2020
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-			4	1FM	219,337	100.3400	215,084	214,345	215,830	0	(747)	0	0	5.250	4.550	MON	938	11,253	11/07/2012	09/25/2019
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO			4	1FM	1,170,517	100.5500	1,206,099	1,199,483	1,183,894	0	3,046	0	0	5.000	5.982	MON	4,998	59,974	04/12/2006	01/25/2020
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9			4	1FM	1,400	25.6200	586,380	2,289,056	1,906	0	0	0	0	5.500	16.850	MON	10,492	0	05/19/2005	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9			4	1FM	1,449	26.9100	462,446	1,718,500	1,449	0	(10,197)	0	0	5.500	10.160	MON	7,876	0	05/19/2005	05/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5			4	1FM	29,485	100.7200	32,205	31,975	29,485	0	(886)	2,409	0	7.000	4.958	MON	187	1,492	04/01/2016	01/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE			4	5FE	2	100.0000	2	2	2	0	0	0	0	0.866	0.000	MON	0	0	05/02/2011	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC			4	5FE	0	100.0000	4	4	0	0	0	0	0	5.627	0.000	MON	0	0	05/01/2015	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			4	1FM	4,088,694	94.3700	5,460,564	5,786,304	3,287,424	0	(821,657)	0	0	0.896	4.434	MON	720	36,189	07/27/2007	08/25/2037
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3			4	1FM	59,894	93.3300	58,302	62,468	58,883	0	(1,011)	0	0	2.960	3.995	MON	154	1,216	04/01/2016	06/20/2035
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6			4	1FM	266,590	83.5200	571,323	684,017	0	0	0	0	0	5.250	11.581	MON	2,993	0	05/20/2005	05/25/2035
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER			4	1FM	997,557	82.2800	820,146	996,779	997,870	0	(164)	0	0	1.406	1.393	MON	195	11,395	11/10/2006	09/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS			4	1FM	1,851,701	88.8200	1,738,575	1,957,428	1,797,064	0	5,733	0	0	2.486	4.092	MON	676	43,811	02/15/2007	03/25/2033
152314-JY-7	CENTEX HOME EQUITY SERIES 2004 B CLASS			4	1FM	988,998	85.7400	1,380,741	1,610,394	1,087,649	0	50,497	0	0	2.144	13.844	MON	479	30,452	02/24/2004	03/25/2034
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS			4	1FM	844,434	86.2700	730,110	846,285	845,632	0	118	0	0	1.476	1.494	MON	170	10,275	12/03/2004	06/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D			4	1FM	55,577	90.2400	172,442	191,092	70,115	0	4,244	0	0	1.756	32.809	MON	47	3,109	09/08/2004	09/25/2034
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT			4	1FM	653,985	90.9500	662,192	728,085	526,603	0	(44,944)	0	0	1.486	5.183	MON	150	11,603	08/20/2007	05/25/2034
17307G-KN-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER			4	1FM	103,954	97.0200	101,634	104,759	104,084	0	93	0	0	1.836	2.152	MON	27	1,654	06/14/2007	11/25/2034
17309B-AC-1	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT			4	1FM	2,929,748	61.3100	4,111,780	6,706,837	2,929,748	0	(469,180)	0	0	6.164	6.860	MON	34,451	197,670	10/01/2008	05/25/2036
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC			4	1FM	2,891,561	61.2900	4,110,769	6,706,837	2,891,561	0	(469,524)	0	0	5.372	7.072	MON	30,024	197,670	10/01/2008	05/25/2036
17309B-AE-7	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC			4	1FM	7,891,997	61.3200	11,373,897	18,547,915	7,891,997	0	(1,316,547)	0	0	5.985	6.799	MON	92,508	546,662	10/01/2008	05/25/2036
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK			4	1FM	301,418	102.5200	309,044	301,433	300,468	0	(21)	0	0	5.555	5.572	MON	1,395	16,864	08/16/2006	07/25/2036
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK			4	6FE	0	100.0000	2	2	0	0	0	0	0	5.762	0.000	MON	0	0	09/25/2015	07/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED			4	1FM	588,093	32.7300	745,646	2,278,000	434,025	0	(104,190)	0	0	5.824	5.871	MON	11,056	132,671	11/16/2006	11/25/2036
20847T-BK-6	CONSECO FINANCE CNFHE_01-D			4	1FM	210,041	99.2400	207,109	208,704	208,766	0	(94)	0	0	2.054	1.959	MON	202	3,839	06/13/2007	11/15/2032
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	718,941	85.5300	937,651	1,096,227	691,959	0	(29,090)	0	0	2.256	5.520	MON	344	23,759	06/20/2007	02/25/2032
22540V-HE-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	934,932	94.8700	884,200	932,019	934,708	0	(32)	0	0	2.356	2.305	MON	305	19,712	07/31/2006	03/25/2032
22540V-XD-9	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H			4	1FM	70,429	91.5200	122,344	133,675	6,080	0	(678)	0	0	3.006	77.361	MON	56	3,696	12/01/2007	08/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	1,467,475	97.0800	1,808,431	1,862,761	1,570,440	0	18,960	0	0	2.106	6.376	MON	545	34,502	10/25/2007	02/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	391,920	95.9800	374,165	389,849	390,871	0	(204)	0	0	1.806	1.665	MON	98	6,049	11/17/2006	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	547,024	92.7400	504,453	543,964	545,562	0	(118)	0	0	1.836	1.776	MON	139	8,586	11/17/2006	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2			4	1FM	824,682	104.6700	1,089,636	1,040,976	926,387	0	11,360	0	0	5.750	9.986	MON	4,988	59,856	04/28/2004	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005			4	1FM	622,460	93.7200	1,163,953	1,242,015	789,312	0	6,783	0	0	5.500	17.273	MON	5,693	68,106	12/22/2004	02/25/2035
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	6FE	4	100.0000	4	4	4	0	0	0	0	0.866	0.000	MON	0	0	08/31/2011	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT			4	6FE	1	100.0000	1	1	1	0	0	0	0	0.866	(190.572)	MON	0	0	11/01/2010	07/25/2034
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE			4	1FM	256,376	97.6700	247,691	253,606	255,947	0	(293)	0	0	3.606	3.368	MON	127	8,556	07/28/2006	12/25/2032
29445F-BM-9	EQUIFIRST MORTGAGE LOAN TRUST EQFMLT_04-			4	1FM	604,109	93.5000	557,367	596,125	604,693	0	(829)	0	0	2.631	2.469	MON	215	14,215	03/11/2005	10/25/2034
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3			4	1FM	206,651	89.2100	184,357	206,651	206,651	0	0	0	0	2.106	2.115	MON	60	3,828	11/16/2004	12/25/2034
29445U-AB-1	EQUIFIRST LOAN SECURITIZATION ABS FLOATE			4	1FM	8,771,731	85.1900	14,538,268	17,066,577	8,895,653	0	155,344	0	0	0.946	13.859	MON	2,243	115,508	03/13/2012	04/25/2037
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA			4	4FM	975,914	99.8300	974,229	975,915	973,976	0	(160)	0	0	6.039	6.080	MON	4,911	57,587	06/14/2002	11/25/2032
294751-DF-6	EQUITY ONE ABS, INC. SERIES 2003 4 CLA			4	1FM	975,367	96.2900	945,130	981,555	973,866	0	(27)	0	0	4.928	5.052	MON	4,031	49,074	11/18/2003	10/25/2034
294751-DG-4	EQUITY ONE ABS, INC. SERIES 2003 4 CLA			4	1FM	725,674	89.7000	700,695	781,196	695,038	0	(2,425)	0	0	4.928	6.639	MON	3,208	39,057	10/17/2003	10/25/2034
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA			4	1FM	296,001	97.7600	289,384	296,002	295,674	0	(34)	0	0	5.064	5.066	MON	1,249	14,168	04/15/2004	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3			4	1FM	1,677,180	94.8600	1,590,923	1,677,180	1,677,180	0	0	0	0	4.792	4.783	MON	6,697	81,100	07/14/2004	07/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED			4	1FM	188,736	52.5400	438,727	835,116	49,084	0	3,049	0	0	5.475	20.000	MON	3,810	7,659	05/22/2006	08/25/2032
302460-CP-6	FBR SECURITIZATION TRUST ABS FLOATER			4	1FM	3,081,324	90.7200	3,628,630	4,000,000	3,486,718	0	102,174	0	0	1.446	4.911	MON	785	47,322	10/18/2007	11/25/2035
3137BJ-GX-5	FREDDIE MAC CMO			4	1FE	11,279,775	86.9500	10,763,636	12,379,582	11,281,058	0	1,283	0	0	3.000	3.638	MON	30,949	30,872	12/01/2016	05/15/2045
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER			4	1FM	591,008	71.6600	651,473	909,150	319,644	0	(29,999)	0	0	0.866	11.001	MON	105	4,848	04/09/2007	04/25/2047
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20			4	1FM	874,903	79.1900	1,513,492	1,911,119	874,903	0	42,646	0	0	3.381	12.478	MON	897	0	02/01/2013	09/25/2033
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF			4	1FM	992,906	94.5300	1,021,980	1,081,090	998,259	0	6,441	18,134	0	1.731	3.340	MON	260	15,914	07/19/2004	02/25/2034
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE			4	1FM	17,764,436	64.7700	24,723,093	38,168,147	17,764,436	0	(1,020,671)	0	0	0.916	5.547	MON	4,856	246,451	03/13/2012	12/25/2037

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 (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
35729P-DE-7	FREMONT HOME LOAN TRUST ABS FLOATER			4	1FM	154,849	99.0900	164,383	165,890	153,886	0	15,701	0	0	2.706	21.744	MON	62	4,082	09/06/2006	02/25/2034
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER			4	1FM	381,713	99.0200	390,059	393,903	390,131	0	2,147	0	0	1.446	2.574	MON	77	4,663	10/01/2007	01/25/2035
35729V-AE-7	FREMONT HOME LOAN TRUST ABS FLOATER			4	1FM	4,062,019	44.0600	5,590,215	12,688,911	4,062,019	0	(35,998)	0	0	0.976	12.587	MON	1,720	89,739	06/01/2007	11/25/2036
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT			4	1FM	254,669	107.2200	278,828	260,054	246,940	0	6,568	0	0	1.196	7.252	MON	42	6,159	07/28/2006	12/25/2026
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER			4	1FM	33,078	98.1900	32,367	32,962	32,998	0	(26)	0	0	1.939	1.762	MON	21	557	05/16/2006	10/20/2032
36228F-N2-8	GSR MORTGAGE LOAN TRUST SERIES 2004 FM2			4	1FM	2,698,767	94.0700	2,538,636	2,698,767	2,698,767	0	0	0	0	1.506	1.511	MON	565	30,604	03/09/2004	01/25/2034
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER			4	1FM	31,283	95.2900	51,643	54,193	32,350	0	(26)	0	0	3.514	12.337	MON	63	0	12/24/2008	03/20/2033
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER			4	1FM	157,346	98.1800	154,136	157,000	157,231	0	(84)	0	0	2.856	2.727	MON	62	4,103	11/03/2006	11/25/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W			4	1FM	885,135	102.2000	906,123	886,646	884,447	0	(8)	0	0	5.500	5.509	MON	4,064	48,765	09/09/2004	01/25/2034
362440-AC-3	GSAMP TRUST ABS FLOATER			4	1FM	872,372	99.6900	999,415	1,002,542	895,377	0	116,537	0	0	0.966	37.853	MON	130	6,988	03/30/2007	03/25/2047
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT			4	1FM	248,558	52.1600	283,235	543,049	187,716	0	(12,145)	0	0	0.856	2.474	MON	65	3,131	10/08/2008	07/25/2036
40430T-AB-8	HSI ASSET SECURITIZATION CORP ABS FLOATE			4	1FM	291,044	70.3100	467,619	665,082	350,790	0	(5,806)	0	0	0.896	6.558	MON	83	4,164	11/12/2008	04/25/2037
40431M-AK-2	HOUSEHOLD HOME EQUITY ABS FLOATER			4	1FM	6,000,000	97.2500	5,835,061	6,000,000	6,000,000	0	0	0	0	1.049	1.051	MON	2,098	47,418	05/17/2007	07/20/2036
40431M-AL-0	HOUSEHOLD HOME EQUITY ABS FLOATER			4	1FM	3,966,524	95.5600	3,822,330	4,000,000	3,977,421	0	5,723	0	0	1.109	1.259	MON	1,479	34,045	05/17/2007	07/20/2036
437084-KS-4	HOME EQUITY ASSET TRUST ABS FLOATER			4	1FM	971,065	99.6900	1,088,756	1,092,143	1,079,931	0	9,373	0	0	1.476	3.215	MON	224	12,124	10/01/2007	08/25/2035
437084-RX-6	HOME EQUITY ASSET TRUST ABS FLOATER			4	1FM	1,492,334	97.6600	1,938,570	1,984,918	1,784,727	0	79,725	0	0	1.196	6.649	MON	330	18,452	08/15/2007	04/25/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR			4	1FM	210,560	100.2700	211,209	210,638	210,612	0	(2)	0	0	8.860	9.207	MON	311	18,690	12/31/1996	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR			4	1	48,975	100.2400	49,106	48,990	48,975	0	4	0	0	8.370	8.825	MON	68	4,114	12/31/1996	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR			4	5*	24,458	100.1800	24,513	24,468	24,466	0	(2)	0	0	7.580	7.856	MON	31	1,856	12/31/1996	12/26/2025
45071K-CM-4	IXIS_05-HE1 IXIS_05-HE4			4	1FM	135,842	99.6700	135,393	135,842	135,842	0	0	0	0	1.436	1.440	MON	27	1,605	10/25/2005	02/25/2036
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER			4	1FM	5,216,523	34.2300	5,503,218	16,075,617	4,546,664	0	(358,463)	0	0	0.866	4.376	MON	1,934	95,761	11/12/2008	05/25/2037
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER			4	1FM	6,375,776	34.5000	10,184,349	29,517,963	6,079,408	0	(269,582)	0	0	0.916	5.145	MON	3,756	190,801	03/13/2012	05/25/2037
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT			4	1FM	1,823,495	100.3700	1,854,681	1,847,859	1,823,820	0	896	0	0	3.077	3.403	MON	4,738	53,392	05/23/2012	06/25/2035
46626L-HA-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			4	1FM	10,167,827	95.1200	12,237,878	12,865,000	11,536,160	0	279,023	0	0	1.016	3.733	MON	1,816	96,118	08/20/2007	02/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			4	1FM	3,743,192	64.2400	4,531,518	7,054,001	3,089,772	0	(131,377)	0	0	0.866	3.242	MON	816	41,913	08/22/2006	08/25/2036
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	796,782	94.0400	744,483	791,710	794,304	0	(180)	0	0	1.881	1.824	MON	207	12,858	05/07/2007	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	851,238	96.9600	822,784	848,586	849,444	0	(38)	0	0	1.551	1.529	MON	179	10,943	10/06/2006	06/25/2034
542514-GN-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	0	94.4100	0	0	0	0	0	0	0	1.656	0.000	MON	0	0	05/14/2007	07/25/2034
54251T-AD-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	693,385	50.4100	601,045	1,192,262	551,104	0	(30,631)	0	0	0.916	2.030	MON	152	7,698	05/03/2007	08/25/2036
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE			4	1FM	4,248,823	46.3600	3,903,999	8,420,263	3,589,634	0	(145,497)	0	0	0.856	3.378	MON	1,001	49,028	09/12/2006	08/25/2036
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO			4	1FM	618,186	105.4000	801,960	760,844	660,619	0	2,200	0	0	5.500	10.014	MON	3,487	41,815	12/03/2004	12/25/2034
57643G-AD-9	MASTR ASSET BACKED SECS TR2006 CORPORATE			4	1FM	3,448,856	61.5900	3,495,421	5,675,097	2,873,501	0	(203,082)	0	0	0.906	6.660	MON	714	36,069	07/31/2007	03/25/2036
57643L-AL-0	MASTR ASSET BACKED SECURITIES SERIES 20			4	1FM	921,221	99.0000	938,225	947,660	933,843	0	7,770	0	0	3.531	5.505	MON	465	31,251	03/16/2004	12/25/2032
57643L-AN-6	MASTR ASSET BACKED SECURITIES MABS_03-OP			4	1FM	1,242,350	56.5600	2,682,711	4,743,491	1,097,648	0	(216,854)	0	0	6.606	15.864	MON	3,482	161,615	01/06/2005	12/25/2032
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W			4	1FM	751,946	95.5500	718,502	751,946	751,946	0	0	0	0	1.626	1.632	MON	170	10,268	11/23/2004	10/25/2034
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE			4	1FM	2,781,635	44.6800	2,760,948	6,178,734	1,772,428	0	(660,777)	0	0	0.856	3.154	MON	735	36,137	08/04/2006	08/25/2036
57645J-AC-3	MASTR ASSET BACKED SECURITIES ABS FLOATE			4	1FM	6,832,435	45.0900	6,849,371	15,190,143	4,346,327	0	(1,625,417)	0	0	0.906	3.314	MON	1,912	96,542	08/04/2006	08/25/2036
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1FM	541,706	100.4700	562,913	560,274	548,176	0	2,155	0	0	3.231	3.743	MON	251	16,768	08/15/2007	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1FM	2,022,503	98.2300	1,974,110	2,009,674	2,018,275	0	(2,081)	0	0	3.681	3.593	MON	1,027	69,316	09/24/2004	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1FM	423,206	100.8500	425,189	421,588	422,790	0	(112)	0	0	3.606	3.581	MON	211	14,033	02/15/2007	02/25/2034
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			4	1FM	59,652	100.7000	59,148	58,734	58,829	0	(36)	0	0	3.456	3.340	MON	28	1,892	05/22/2006	09/25/2032
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER			4	1FM	6,614,088	88.8700	6,897,442	7,761,493	6,297,026	0	(104,737)	0	0	1.016	2.175	MON	1,095	57,985	05/25/2006	01/25/2037
59020U-QW-8	MLCC MORTGAGE INVESTORS INC MLMI _05-WMC			4	1FM	8,837,470	93.9800	9,398,164	10,000,000	9,221,372	0	231,018	0	0	1.551	4.339	MON	2,154	128,965	01/21/2005	09/25/2035
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			4	1FM	3,425,090	56.6600	4,757,713	8,396,661	3,212,652	0	(281,461)	0	0	0.896	7.553	MON	1,045	47,191	11/12/2008	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT			4	1FM	4,737,502	56.3500	6,780,664	12,032,539	4,737,502	0	(32,314)	0	0	0.926	9.602	MON	1,548	71,039	06/01/2007	07/25/2037
61744C-BX-3	MORGAN STANLEY HOME EQUITY LOA 2004-NC3,			4	1FM	608,346	93.5300	904,293	966,807	621,930	0	32,525	0	0	2.406	23.580	MON	323	20,855	02/14/2007	03/25/2034
61744C-EV-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT			4	1FM	794,012	94.0300	879,722	935,554	604,720	0	19,681	0	0	2.631	14.706	MON	342	22,315	08/16/2007	07/25/2034
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT			4	1FM	22,858,478	93.1400	25,874,613	27,779,000	24,512,806	0	637,164	0	0	1.166	4.217	MON	4,499	249,972	08/22/2007	11/25/2035
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3			4	1FM	98,227	93.8500	103,887	110,690	83,125	0	(3,402)	0	0	3.726	7.712	MON	57	3,868	12/13/2004	03/25/2033
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	536,720	84.2600	813,455	965,398	194,758	0	(125,567)	0	0	4.086	6.426	MON	548	37,268	11/15/2006	03/25/2033
61746R-AH-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	600,400	87.2300	922,298	1,057,353	363,567	0	16,949	0	0	3.906	15.452	MON	569	0	03/18/2008	11/25/2032
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	27,461	95.5000	84,262	88,232	2,103	0	(1,155)	0	0	4.206	8,888.000	MON	52	0	07/28/2006	04/25/2033
61746R-BM-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	151,429	100.4500	151,018	150,343	150,879	0	(280)	0	0	3.681	3.160	MON	77	5,187	06/13/2007	06/25/2033
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1			4	1FM	1,317,742	94.1400	1,428,612	1,517,504	1,126,997	0	(24,132)	0	0	3.606	9.598	MON	760	51,197	02/15/2007	05/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	442,428	95.6800	421,662	440,706	441,413	0	(47)	0	0	1.806	1.782	MON	111	6,825	08/11/2006	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	243,225	96.7800	283,609	293,047	234,828	0	62	0	0	3.381	8.366	MON	138	9,218	10/11/2006	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	718,040	95.1700	680,274	714,801	716,560	0	(145)	0	0	1.776	1.730	MON	176	10,853	11/17/2006	10/25/2033

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
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	80,510	95.6000	95,670	100,075	64,282	0	758	0	0	3.456	33.564	MON	48	3,223	10/04/2006	10/25/2033
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC 03-			4	1FM	15,939	96.0400	19,500	20,305	5,774	0	(4,027)	0	0	3.756	49.706	MON	11	716	09/18/2006	04/25/2033
61746W-F7-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	32,920	92.1900	190,377	206,514	9,937	0	(3)	0	0	4.281	107.062	MON	123	0	07/28/2006	04/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC 01-			4	1FM	183,796	96.9300	179,198	184,875	183,613	0	278	0	0	1.626	2.003	MON	42	2,526	09/09/2004	01/25/2032
61746W-LA-6	MORGAN STANLEY DEAN WITTER CAP MSDWC 01-			4	1FM	16,368	100.7800	16,470	16,343	16,352	0	(2)	0	0	2.181	2.165	MON	5	315	03/17/2005	10/25/2031
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2			4	1FM	342,458	86.3600	377,207	436,789	303,855	0	1,818	0	0	3.231	9.094	MON	196	13,104	09/20/2008	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	324,966	95.1700	308,153	323,797	324,563	0	(84)	0	0	2.286	2.210	MON	103	6,588	05/11/2007	01/25/2032
61746W-NS-5	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	506,019	95.6200	481,757	503,815	505,344	0	(179)	0	0	1.881	1.796	MON	132	8,186	12/05/2006	05/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	391,239	81.5900	761,137	932,852	5,768	0	(13,163)	0	0	3.081	1,368.170	MON	399	0	01/06/2006	04/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC 02-			4	1FM	100,647	92.9900	148,373	159,551	32,060	0	(23,669)	0	0	3.156	52.801	MON	70	4,655	11/03/2006	09/25/2032
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	228,881	91.9300	375,322	408,283	93,659	0	(34,190)	0	0	3.156	43.567	MON	179	11,912	11/21/2005	10/25/2032
61746W-WC-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	49,689	74.2900	121,034	162,926	9,937	0	(11)	0	0	3.456	63.928	MON	78	0	06/14/2007	10/25/2032
61749H-AD-2	MORGAN STANLEY ABS CAP I INC ABS FLOATER			4	1FM	260,744	99.6600	403,787	405,179	243,256	0	104,492	0	0	0.916	333.677	MON	52	2,619	03/13/2012	04/25/2036
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	1,508,913	59.6400	1,427,879	2,394,013	1,379,810	0	(44,145)	0	0	0.906	2.814	MON	301	15,232	07/27/2007	11/25/2036
61916B-AE-0	MORTGAGE REPURCHASE AGREEMENT			4	1FE	25,490,000	100.0000	25,490,000	25,490,000	25,490,000	0	0	0	0	1.664	1.669	MON	58,388	34,825	11/04/2016	11/10/2018
61916B-AG-5	MORTGAGE REPURCHASE AGREEMENT			4	1FE	106,500,000	99.7800	106,268,576	106,500,000	106,500,000	0	0	0	0	1.864	1.871	MON	274,716	164,436	11/04/2016	05/10/2019
61916B-AJ-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE			4	1FE	18,000,000	100.0000	18,000,000	18,000,000	18,000,000	0	0	0	0	1.871	1.949	MON	14,972	0	12/13/2016	06/10/2019
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT			4	1FM	243,375	45.9500	347,359	755,889	226,234	0	(4,218)	0	0	0.886	4.060	MON	93	1,826	11/12/2008	07/25/2037
64352V-CS-8	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1FM	997,624	86.5600	993,411	1,147,716	932,416	0	(21,862)	0	0	3.756	5.168	MON	599	36,557	06/19/2007	01/25/2033
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1FM	853,404	89.2600	761,468	853,137	855,625	0	(284)	0	0	1.476	1.443	MON	175	10,359	05/21/2007	07/25/2033
64352V-FE-6	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1FM	750,935	94.2000	1,004,793	1,066,677	690,295	0	16,457	0	0	3.156	16.876	MON	463	28,602	02/15/2007	01/25/2034
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1FM	0	97.3600	0	0	0	0	0	0	0	1.731	1.737	MON	0	0	05/23/2007	11/25/2034
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE			4	1FM	404,580	95.6600	393,610	411,473	389,889	0	2,107	0	0	1.611	2.926	MON	92	5,556	07/31/2007	10/25/2032
68389F-DH-4	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	181,480	96.4700	175,011	181,423	181,466	0	(1)	0	0	1.756	1.758	MON	44	2,717	07/19/2007	04/25/2033
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	1,024,642	92.4400	941,106	1,018,120	1,020,898	0	(150)	0	0	1.656	1.607	MON	234	14,213	06/13/2007	01/25/2034
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER			4	1FM	3,479,064	69.1700	3,756,978	5,431,328	3,012,694	0	(115,730)	0	0	0.896	3.614	MON	676	33,968	03/09/2007	07/25/2036
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER			4	1FE	2	100.0000	2	2	2	0	0	0	0	0.816	0.000	MON	0	0	03/06/2015	01/25/2037
73316P-AH-3	POPULAR ABS MORTGAGE EQABS_2004-4			4	1FM	1,615,786	94.7000	1,530,168	1,615,817	1,615,089	0	(280)	0	0	4.609	4.614	MON	6,206	75,375	09/15/2004	09/25/2034
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A			4	1FM	1,611,606	86.1800	1,560,038	1,810,115	1,616,551	0	25,619	0	0	1.386	3.154	MON	348	20,326	05/04/2005	06/25/2035
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1			2	2FM	613,114	96.8000	682,346	704,903	638,054	0	49,602	0	0	6.690	16.685	MON	3,930	47,158	08/02/2002	01/25/2030
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER			4	1FM	7,610,549	93.0200	7,878,244	8,469,106	7,680,951	0	88,673	0	0	0.896	4.131	MON	1,054	52,283	07/27/2007	02/25/2037
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			4	1FM	4,427,051	88.7000	4,878,437	5,500,000	4,825,939	0	110,514	0	0	1.026	3.748	MON	784	41,621	08/13/2007	10/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			4	1FM	1,162,564	91.3100	1,598,579	1,750,660	1,119,980	0	(59,585)	0	0	1.036	7.400	MON	252	13,402	05/08/2007	05/25/2037
759676-AG-4	RENAISSANCE HOME EQUITY LOAN T ASSET BAC			4	1FM	8,689,329	62.8100	11,617,936	18,496,181	8,689,329	0	(610,414)	0	0	6.115	7.674	MON	94,253	1,131,193	06/06/2006	08/25/2036
759676-AH-2	RENAISSANCE HOME EQUITY LOAN T ASSET BAC			4	1FM	3,533,782	64.0200	4,748,512	7,417,250	3,533,782	0	(244,216)	0	0	6.254	7.831	MON	38,656	463,938	06/06/2006	08/25/2036
759676-AJ-8	RENAISSANCE HOME EQUITY LOAN T ASSET BAC			4	1FM	6,037,291	61.3300	8,880,795	14,479,316	6,037,291	0	(428,007)	0	0	5.945	9.289	MON	71,733	860,907	06/06/2006	08/25/2036
75970H-AJ-9	RENAISSANCE HOME EQTY LOAN TR ASSET BAC			4	1FM	6,586,138	53.2700	8,557,556	16,063,228	6,586,138	0	(581,458)	0	0	5.340	6.503	MON	71,481	857,776	12/01/2006	01/25/2037
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT			4	1FM	236,417	95.6600	225,485	235,717	236,465	0	(43)	0	0	1.616	1.574	MON	53	3,195	09/27/2006	06/25/2033
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2			4	1FM	302,966	98.9400	299,753	302,966	302,966	0	0	0	0	5.396	5.274	MON	1,362	14,311	06/18/2004	07/25/2034
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C			4	1FM	269,239	92.6000	287,445	310,432	217,600	0	(1,363)	0	0	2.256	11.058	MON	97	13,312	11/05/2002	10/25/2032
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			4	1FM	79,031	82.9400	73,977	89,197	79,031	0	3,114	0	0	1.536	7.080	MON	19	2,068	02/25/2016	02/25/2033
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO			4	1FM	1,239,435	98.0000	2,019,034	2,060,231	1,251,949	0	(2,527)	0	0	5.500	29.470	MON	9,443	113,313	06/23/2005	12/25/2034
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO			4	1FM	64,077	99.7400	63,609	63,774	63,670	0	(96)	0	0	5.000	4.865	MON	266	3,189	11/07/2012	06/25/2019
76110V-HJ-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED			4	1FM	60,242	99.1000	59,699	60,242	60,046	0	(33)	0	0	7.240	7.162	MON	363	4,362	07/25/2007	10/25/2026
76110V-RD-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED			4	1FM	817,229	103.7200	2,289,131	2,207,044	945,497	0	85,026	0	0	5.950	71.952	MON	10,943	131,319	05/24/2006	08/25/2034
76110W-3T-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			4	1FM	2,944,529	96.1000	3,363,493	3,500,000	3,200,241	0	71,218	0	0	1.236	3.801	MON	601	33,941	08/17/2007	08/25/2035
76110W-F2-7	RESIDENTIAL ASSET SECURITIES C RASC_04-K			4	1FM	680,871	80.9400	730,407	902,430	566,283	0	(48,706)	0	0	1.716	1.197	MON	215	13,147	09/10/2004	10/25/2034
76110W-TB-2	RESIDENTIAL ASSET SECURITIES C SERIES 2			4	1FM	1,634,885	90.1800	2,254,266	2,499,661	1,465,894	0	(24,990)	0	0	5.574	7.246	MON	11,611	130,050	08/13/2003	09/25/2033
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1			4	1FM	10,039,942	83.3500	10,552,946	12,661,103	9,975,093	0	(96,588)	0	0	2.631	4.912	MON	4,569	300,697	10/22/2004	10/25/2034
805564-JR-3	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1FM	0	86.8700	0	0	0	0	0	0	0	1.551	7.881	MON	0	0	05/16/2006	03/25/2031
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200			4	1FM	655,219	94.4700	869,381	920,237	530,895	0	1,748	0	0	3.306	11.502	MON	423	28,241	04/26/2005	06/25/2033
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1FM	153,400	90.2500	161,079	178,484	121,199	0	(3)	0	0	3.156	10.576	MON	77	5,206	10/11/2006	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1FM	536,534	91.7200	571,134	622,657	535,367	0	7,686	0	0	1.551	6.484	MON	131	8,029	10/11/2006	03/25/2035
81375W-AC-0	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	672,487	94.2600	779,436	826,892	621,830	0	34,801	0	0	2.406	14.246	MON	276	17,837	10/22/2007	02/25/2034
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	327,582	88.5600	352,441	397,971	322,542	0	3,737	0	0	1.731	6.259	MON	96	4,789	07/10/2007	09/25/2034
81375W-JU-1	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	1,529,354	51.7200	2,293,801	4,435,494	1,662,530	0	69,255	0	0	1.156	6.534	MON	712	39,433	06/07/2007	11/25/2035
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	7,107,905	89.9400	8,376,081	9,313,188	7,246,998	0	136,051	0	0	1.046	6.755	MON	1,353	99,858	08/20/2007	12/25/2035

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
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	1,538,044	54.3100	1,544,785	2,844,595	1,260,179	0	(107,226)	0	0	0.906	4.314	MON	358	18,099	07/27/2007	07/25/2036
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	4,350,233	61.8900	4,254,661	6,874,154	3,814,326	0	(182,272)	0	0	0.956	3.676	MON	913	47,218	07/27/2007	05/25/2037
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W			4	1FM	166,004	77.3000	376,811	487,459	190,213	0	36,602	0	0	1.956	37.743	MON	132	8,288	12/15/2004	01/25/2035
83612C-AE-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			4	1FM	909,945	67.5000	944,940	1,400,000	932,770	0	21,099	0	0	0.996	4.108	MON	194	10,175	05/24/2006	07/25/2036
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B			4	1FM	77,618	91.3600	70,285	76,932	77,451	0	(74)	0	0	2.961	2.727	MON	32	2,092	03/21/2005	11/25/2034
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC			4	1FM	1,042,662	53.3000	1,262,977	2,369,683	1,042,662	0	(103,085)	0	0	3.895	5.650	MON	7,692	76,351	05/31/2006	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC			4	1FM	918,560	53.2800	959,319	1,800,695	918,560	0	55,297	44,754	0	3.895	6.071	MON	5,845	0	05/16/2006	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1FM	2,217,150	60.2600	2,142,088	3,554,702	1,842,796	0	(84,249)	0	0	0.866	3.924	MON	428	18,973	01/10/2007	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1FM	18,271,261	60.8200	31,336,933	51,521,705	18,271,261	0	(579,992)	0	0	0.926	2.834	MON	6,627	303,619	03/13/2012	01/25/2038
863572-UU-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT			4	1FM	44,921	99.4300	44,562	44,816	44,862	0	(9)	0	0	1.696	1.224	MON	11	560	06/07/2007	08/25/2028
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER			4	1FM	172,699	93.2300	159,863	171,467	172,074	0	(107)	0	0	1.806	1.736	MON	43	2,655	11/03/2006	08/25/2033
86358E-FB-7	STRUCTURED ASSET INVESTMENT ABS FLOATER			4	1FM	208,540	93.9400	195,088	207,664	208,229	0	(328)	0	0	1.731	1.582	MON	50	3,057	08/11/2006	11/25/2033
86358E-LZ-7	STRUCTURED ASSET INVESTMENT ABS FLOATER			4	1FM	341,389	96.2700	331,249	344,077	343,086	0	72	0	0	1.656	1.771	MON	79	4,803	07/18/2007	09/25/2034
86358R-W7-8	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT			4	1FM	74,329	98.4600	72,871	74,010	74,312	0	75	0	0	2.481	2.184	MON	26	1,652	02/05/2007	07/25/2032
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT			4	1FM	77,561	85.8700	163,391	190,279	56,392	0	5,252	0	0	2.556	21.461	MON	68	4,393	09/20/2006	07/25/2032
86359A-2S-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER			4	1FM	127,728	88.4200	155,561	175,934	115,752	0	3,024	0	0	3.906	14.032	MON	95	6,469	10/10/2006	04/25/2033
86359A-6T-5	STRUCTURED ASSET INVEST LOAN PRVT CMO O			4	1FM	258,453	100.0800	324,461	324,206	260,188	0	(2,403)	0	0	5.251	12.513	MON	1,419	16,996	08/16/2004	11/25/2033
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER			4	1FM	621,930	97.7400	605,054	619,028	619,761	0	(160)	0	0	1.756	1.701	MON	151	9,269	06/25/2007	11/25/2032
86359B-J2-8	STRUCTURED ASSET SECURITIES CO CMO FLOAT			4	1FM	428,913	102.7100	542,679	528,348	456,174	0	2,233	0	0	6.250	10.848	MON	2,752	33,022	10/15/2004	11/25/2034
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-			4	1FM	641,768	100.1400	645,477	644,555	634,909	0	(5,768)	0	0	5.000	4.557	MON	2,686	32,228	11/07/2012	03/25/2020
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						538,975,013	XXX	623,938,010	812,038,498	531,503,147	0	(10,207,432)	124,322	0	XXX	XXX	XXX	1,140,750	12,182,071	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease			4	2	8,760,713	111.7300	15,191,920	13,596,525	9,780,613	0	162,641	0	0	5.870	11.516	MON	2,217	798,116	09/30/2005	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease			4	2	875,592	113.4700	1,391,763	1,226,582	972,926	0	14,897	0	0	6.420	11.415	MON	219	78,746	05/19/2006	09/30/2028
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS			4	1FM	22,762,823	97.9100	21,638,773	22,100,000	22,706,868	0	(55,955)	0	0	2.723	2.222	MON	50,149	351,040	05/13/2016	05/15/2049
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease			4	2	58,031,525	99.0600	57,462,429	58,004,862	58,030,013	0	(1,512)	0	0	3.900	3.924	MON	6,284	2,254,212	04/01/2016	03/31/2027
06054A-AW-9	BANK AMER MERRIL LYNCH COML CMBS	CF		4	1FM	17,875,786	101.4700	17,959,483	17,700,000	17,853,560	0	(17,583)	0	0	3.441	3.330	MON	50,755	609,057	09/14/2015	09/15/2048
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS			4	1FM	5,655,717	97.2600	5,446,332	5,600,000	5,652,438	0	(3,279)	0	0	2.903	2.786	MON	13,547	81,284	05/20/2016	07/15/2049
07388Y-AF-9	BEAR STEARNS COMMERCIAL MORTGA CMBS			4	1FM	45,918,977	100.9600	45,257,829	44,826,336	45,310,718	0	(608,260)	0	0	5.711	2.042	MON	213,335	1,263,614	08/11/2016	06/11/2040
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2			4	1	2,769,527	100.0500	2,770,876	2,769,527	2,769,527	0	0	0	0	3.983	4.016	MON	4,903	110,310	05/21/2012	06/15/2032
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS	CF		4	1FM	37,872,010	94.6400	35,490,023	37,500,000	37,858,639	0	(13,371)	0	0	2.459	2.344	MON	76,844	307,375	08/10/2016	08/10/2049
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1FE	69,660,958	99.7400	68,798,426	68,975,000	69,656,480	0	(4,477)	0	0	3.248	3.135	MON	186,692	0	11/18/2016	11/10/2049
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
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	2,312,625	97.2600	2,334,237	2,400,000	2,312,875	0	250	0	0	3.014	3.505	MON	6,028	0	12/15/2016	05/10/2058
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FE	6,968,897	96.7100	6,673,068	6,900,000	6,968,165	0	(731)	0	0	2.950	2.838	MON	16,963	16,963	11/01/2016	11/10/2049
12532L-AU-9	CGGS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	20,173,350	100.2800	20,230,876	20,173,350	20,173,350	0	0	0	0	2.354	2.359	MON	22,424	310,979	03/21/2016	02/15/2033
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	8,036,978	102.0300	7,968,598	7,810,000	8,008,385	0	(28,594)	0	0	2.904	1.419	MON	18,900	56,701	09/27/2016	10/10/2046
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS	CF		4	1FM	36,156,414	105.1700	37,651,845	35,800,000	36,044,944	0	(36,721)	0	0	3.765	3.659	MON	112,323	1,347,870	10/24/2013	10/10/2046
12591Q-AM-4	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1FM	2,677,910	101.9200	2,649,970	2,600,000	2,639,222	0	(16,340)	0	0	2.963	2.301	MON	6,420	77,038	07/23/2014	08/10/2047
12591Q-AQ-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1FM	6,059,566	101.8100	6,108,815	6,000,000	6,045,827	0	(6,049)	0	0	3.420	3.312	MON	17,100	205,200	07/23/2014	08/10/2047
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS	CF		4	1FM	18,633,491	102.1100	18,486,259	18,105,000	18,342,271	0	(119,771)	0	0	2.928	2.230	MON	44,176	521,550	01/28/2016	02/10/2047
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS	CF		4	1FM	39,172,330	105.1400	40,688,685	38,700,000	39,056,972	0	(47,248)	0	0	3.796	3.654	MON	122,421	1,453,868	04/01/2016	02/10/2047
12591T-AB-2	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1FM	3,566,787	101.9400	3,529,098	3,462,000	3,528,788	0	(31,621)	0	0	2.840	1.886	MON	8,193	97,847	01/06/2016	04/10/2047
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS	CF		4	1FM	55,293,506	104.5200	57,226,704	54,750,000	55,145,261	0	(55,252)	0	0	3.727	3.622	MON	170,044	2,040,533	03/14/2014	04/10/2047
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS	CF		4	1FM	104,527,918	103.8800	107,519,071	103,500,000	104,245,867	0	(104,382)	0	0	3.691	3.585	MON	318,349	3,820,185	03/03/2014	03/10/2047
12591V-AB-7	COMM MORTGAGE TRUST CMBS			4	1FM	1,543,594	102.3200	1,534,860	1,500,000	1,529,005	0	(13,276)	0	0	3.042	2.114	MON	3,803	45,630	11/20/2015	04/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS	CF		4	1FM	41,155,472	104.7100	42,668,644	40,750,000	41,046,624	0	(41,114)	0	0	3.775	3.670	MON	128,193	1,538,313	03/28/2014	04/10/2047
12591Y-AZ-8	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1FM	3,100,430	101.9500	3,058,582	3,000,000	3,065,805	0	(28,007)	0	0	2.844	1.866	MON	7,110	85,320	09/30/2015	06/10/2047
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	7,372,651	103.1300	7,528,800	7,300,000	7,356,086	0	(7,173)	0	0	3.532	3.427	MON	21,486	257,836	08/13/2014	08/10/2047
12592K-BB-9	COMM MORTGAGE TRUST CMBS	CF		4	1FM	51,019,363	102.7200	51,887,494	50,515,000	50,903,964	0	(53,316)	0	0	3.565	3.455	MON	150,072	1,800,860	09/09/2014	09/10/2047
12592M-BJ-8	COMM 2014-LC17 CMBS	CF		4	1FM	35,348,222	103.7200	36,300,761	35,000,000	35,271,207	0	(34,877)	0	0	3.648	3.542	MON	106,400	1,276,800	09/18/2014	10/10/2047
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	12,431,598	101.8500	12,381,172	12,156,000	12,355,585	0	(67,879)	0	0	2.856	2.262	MON	28,931	346,580	01/07/2016	03/10/2048
12592X-BC-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	994,258	99.5700	995,705	1,000,000	994,678	0	421	0	0	3.048	3.133	MON	2,540	25,400	02/23/2016	03/10/2048
12593F-BA-1	COMM MORTGAGE TRUST COMM_15-LC CMBS			4	1FM	2,304,410	102.2600	2,252,028	2,202,214	2,292,266	0	(12,144)	0	0	2.976	1.681	MON	5,461	27,307	07/14/2016	07/10/2048

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
12593Q-BB-5	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	5,077,768	101.9000	5,023,572	4,930,000	5,040,246	0	(30,566)	0	0	2.881	2.213	MON	11,836	142,033	09/28/2015	10/10/2048
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	29,145,226	101.1300	28,820,813	28,500,000	29,134,706	0	(10,074)	0	0	3.359	3.067	MON	79,776	141,358	11/14/2016	10/10/2048
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR CMBS			4	1FM	7,378,447	101.6600	7,350,380	7,230,000	7,367,221	0	(11,226)	0	0	3.495	3.255	MON	21,057	200,497	04/01/2016	02/10/2049
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS			4	1FM	4,039,984	101.9000	4,075,993	4,000,000	4,036,922	0	(3,062)	0	0	3.497	3.388	MON	11,657	104,910	03/03/2016	02/10/2049
12594M-BB-3	COMM MORTGAGE TRUST CMBS			4	1FM	16,361,422	96.6600	15,659,012	16,200,000	16,358,212	0	(3,210)	0	0	2.826	2.712	MON	38,151	76,302	10/07/2016	10/10/2049
126192-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS	CF		4	1FM	1,263,280	100.0400	1,206,577	1,206,085	1,207,043	0	(9,901)	0	0	2.256	0.902	MON	2,267	35,928	11/13/2012	12/10/2044
12623S-AD-2	COMMERCIAL MORTGAGE PASS-THROU CMBS	CF		4	1FM	24,239,489	99.5000	23,879,038	24,000,000	24,139,248	0	(25,656)	0	0	2.540	2.428	MON	50,800	609,600	12/06/2012	12/10/2045
12624B-AB-2	COMM MORTGAGE TRUST CMBS	CF		4	1FM	2,570,168	100.0100	2,442,961	2,442,781	2,449,559	0	(28,371)	0	0	2.350	0.943	MON	4,784	64,127	11/08/2012	05/15/2045
12624Q-AP-8	COMM MORTGAGE TRUST CMBS	CF		4	1FM	6,149,857	100.3000	6,017,670	6,000,000	6,022,712	0	(31,375)	0	0	1.801	1.272	MON	9,005	108,060	11/02/2012	10/15/2045
12625K-AC-9	COMM MORTGAGE TRUST CMBS			4	1FM	9,089,664	100.9300	9,083,358	9,000,000	9,040,440	0	(14,329)	0	0	2.812	2.651	MON	21,090	253,080	06/04/2013	06/10/2046
12625K-AD-7	COMM MORTGAGE TRUST CMBS			4	1FM	14,795,353	103.0500	15,165,876	14,717,012	14,765,316	0	(8,638)	0	0	3.334	3.283	MON	40,889	490,665	07/24/2013	06/10/2046
12626B-AB-0	COMM_13-CR10 CMBS			4	1FM	3,596,250	102.1300	3,574,589	3,500,000	3,579,166	0	(17,084)	0	0	2.972	1.461	MON	8,668	26,005	08/30/2016	08/10/2046
12626B-AC-8	COMM_13-CR10 CMBS			4	1FM	29,288,983	106.1600	30,786,691	29,000,000	29,191,613	0	(30,050)	0	0	3.923	3.818	MON	94,806	1,137,670	08/01/2013	08/10/2046
12626G-AE-3	COMM MORTGAGE TRUST CMBS	CF		4	1FM	47,822,833	106.1000	50,238,265	47,350,000	47,668,774	0	(49,228)	0	0	3.916	3.810	MON	154,519	1,854,226	09/20/2013	08/10/2046
12626L-AB-8	COMM MORTGAGE TRUST CMBS	CF		4	1FM	10,406,250	102.2800	10,227,500	10,000,000	10,252,769	0	(125,248)	0	0	3.047	1.744	MON	25,392	304,700	10/06/2015	10/10/2046
12626L-AD-4	COMM MORTGAGE TRUST CMBS			4	1FM	77,843,297	106.2500	81,892,188	77,075,000	77,599,324	0	(78,696)	0	0	3.983	3.879	MON	255,825	3,069,897	10/02/2013	10/10/2046
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS			4	1FM	8,397,787	101.8900	8,272,764	8,119,662	8,334,195	0	(56,305)	0	0	2.870	1.887	MON	19,420	180,806	07/18/2016	02/10/2048
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	4,118,906	102.1400	4,085,640	4,000,000	4,074,195	0	(40,484)	0	0	3.039	1.986	MON	10,130	121,560	11/18/2015	12/10/2018
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	41,409,956	105.7500	43,356,271	41,000,000	41,286,015	0	(42,424)	0	0	3.928	3.822	MON	134,207	1,610,480	12/13/2013	11/10/2023
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	89,735,313	102.3100	88,494,690	86,500,000	88,967,131	0	(768,182)	0	0	3.147	1.566	MON	226,846	1,544,653	06/15/2016	02/10/2047
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS	CF		4	1FM	24,369,303	105.9200	25,398,417	23,980,000	24,288,803	0	(38,346)	0	0	3.955	3.747	MON	79,034	924,943	04/01/2016	02/10/2047
12631D-BA-0	COMM MORTGAGE TRUST CMBS	CF		4	1FM	62,416,797	104.4200	64,529,514	61,800,000	62,256,616	0	(62,537)	0	0	3.700	3.594	MON	190,550	2,286,600	04/29/2014	05/10/2047
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS	CF		4	1FM	12,119,475	103.2800	12,393,997	12,000,000	12,088,663	0	(12,590)	0	0	3.550	3.437	MON	35,500	426,000	06/19/2014	07/15/2047
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	11,185,788	100.4900	11,255,316	11,200,000	11,187,158	0	1,240	0	0	3.231	3.250	MON	30,158	308,580	04/01/2016	06/15/2057
12635Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	28,998,683	99.6000	28,885,451	29,000,000	28,995,006	0	(3,140)	0	0	2.223	2.221	MON	53,723	644,670	10/20/2015	10/10/2048
12635Q-BF-6	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	2,979,481	101.3100	2,988,702	2,950,000	2,976,148	0	(2,850)	0	0	3.349	3.241	MON	8,233	98,796	10/20/2015	10/10/2048
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	17,035,562	102.3300	17,191,450	16,800,000	17,019,062	0	(15,102)	0	0	3.544	3.371	MON	49,613	497,904	11/28/2016	11/15/2048
12635R-BA-5	CSAIL COMMERCIAL MORTGAGE TRUS CMBS IO N			4,6	1FE	697,860	1.7000	611,053	0	637,002	0	(56,809)	0	0	0.250	4.993	MON	7,500	90,000	11/23/2015	11/15/2048
12636F-BH-5	COMM MORTGAGE TRUST COMM_15-LC CMBS			4	1FM	1,918,955	102.4500	1,946,541	1,900,000	1,916,920	0	(1,816)	0	0	3.521	3.414	MON	5,575	66,899	11/06/2015	10/10/2053
12636L-AW-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	2,059,990	102.8500	2,056,960	2,000,000	2,052,424	0	(7,566)	0	0	3.656	3.161	MON	6,094	60,935	01/26/2016	11/15/2048
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	1,611,557	102.0200	1,601,671	1,570,000	1,608,436	0	(3,121)	0	0	3.489	3.169	MON	4,564	41,748	04/01/2016	11/15/2048
12636M-AC-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	15,449,955	99.1100	14,866,800	15,000,000	15,409,882	0	(40,073)	0	0	2.956	2.448	MON	36,953	258,668	05/17/2016	01/15/2049
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FE	6,665,967	98.6400	6,509,902	6,600,000	6,665,195	0	(772)	0	0	3.210	3.087	MON	17,655	17,655	11/10/2016	11/15/2049
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te			4	2	7,506,736	101.1600	7,593,691	7,506,736	7,506,736	0	0	0	0	4.016	4.049	MON	17,586	301,470	07/11/2013	08/10/2035
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	10,473,652	98.5800	10,324,955	10,474,000	10,472,915	0	(737)	0	0	2.022	2.019	MON	17,649	141,190	04/13/2016	04/10/2049
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,887,633	98.3400	8,653,713	8,800,000	8,881,745	0	(5,888)	0	0	3.050	2.939	MON	22,367	178,933	04/13/2016	04/10/2049
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	25,248,248	94.5000	23,623,753	25,000,000	25,240,086	0	(8,162)	0	0	2.575	2.465	MON	53,646	214,583	08/11/2016	08/10/2049
17311Q-BH-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	736,015	99.8200	682,486	683,696	684,019	0	(10,030)	0	0	5.711	3.982	MON	3,254	41,231	10/19/2010	12/10/2049
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	81,509	99.9400	75,403	75,450	75,625	0	(610)	0	0	5.711	2.248	MON	359	4,623	05/01/2012	12/10/2049
17320D-AC-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	3,719,078	100.3600	3,713,124	3,700,000	3,709,913	0	(9,165)	0	0	1.987	1.717	MON	6,127	67,392	01/26/2016	04/10/2046
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	11,109,271	100.5900	11,064,514	11,000,000	11,068,205	0	(11,590)	0	0	2.815	2.704	MON	25,804	309,650	04/16/2013	04/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	74,231,634	106.8300	78,521,616	73,500,000	73,997,911	0	(75,000)	0	0	4.095	3.992	MON	250,819	3,009,825	09/18/2013	09/10/2046
17321R-AB-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	15,532,031	101.6500	15,247,647	15,000,000	15,421,033	0	(110,998)	0	0	2.962	1.354	MON	37,025	185,125	07/06/2016	11/10/2046
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	61,981,865	105.3700	64,665,571	61,370,000	61,795,362	0	(63,184)	0	0	3.854	3.748	MON	197,100	2,365,200	11/22/2013	11/10/2046
17322A-AB-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	1,532,109	101.6400	1,524,610	1,500,000	1,520,473	0	(10,599)	0	0	2.790	2.055	MON	3,488	41,850	11/20/2015	03/10/2047
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	117,410,954	104.6500	121,659,578	116,250,000	117,091,434	0	(118,539)	0	0	3.753	3.647	MON	363,572	4,362,863	02/28/2014	03/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS	CF		4	1FM	24,137,062	103.5700	24,753,885	23,900,000	24,075,670	0	(24,172)	0	0	3.575	3.468	MON	71,202	854,425	05/07/2014	05/10/2047
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	5,049,853	102.0500	5,102,665	5,000,000	5,038,150	0	(4,980)	0	0	3.356	3.249	MON	13,983	167,800	07/17/2014	07/10/2047
17322Y-AC-4	CGCMT_14-GC25 CMBS	CF		4	1FM	85,845,011	101.9100	86,621,690	85,000,000	85,664,102	0	(84,308)	0	0	3.372	3.265	MON	238,850	2,866,200	10/10/2014	10/10/2047
17323C-AB-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,477,434	101.5400	6,396,926	6,300,000	6,425,598	0	(42,215)	0	0	2.687	1.977	MON	14,107	169,281	10/05/2015	02/10/2048
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	3,993,262	99.7900	3,945,196	3,953,419	3,987,458	0	(5,804)	0	0	1.847	1.369	MON	6,085	36,510	06/22/2016	11/10/2048
17324K-AM-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	18,138,048	102.6000	18,058,303	17,600,000	18,024,853	0	(107,120)	0	0	3.063	2.393	MON	44,924	530,920	01/27/2016	11/10/2048
17324T-AB-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,483,711	99.6600	8,371,272	8,400,000	8,468,510	0	(15,201)	0	0	2.292	2.073	MON	16,044	160,440	02/03/2016	02/10/2049
17324T-AC-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,179,746	102.1600	6,129,660	6,000,000	6,158,012	0	(21,734)	0	0	3.524	3.039	MON	17,620	176,200	02/03/2016	02/10/2049
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,079,736	100.8300	8,066,410	8,000,000	8,073,041	0	(6,695)	0	0	3.349	3.241	MON	22,327	223,267	02/03/2016	02/10/2049
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,968,869	96.8800	6,684,759	6,900,000	6,968,030	0	(839)	0	0	2.896	2.782	MON	16,652	16,652	11/03/2016	11/15/2049
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS			4	1FM	52,447,691	100.3500	52,283,710	52,100,000	52,286,651	0	(44,846)	0	0	2.666	2.593	MON	115,749	1,388,986	12/18/2013	01/10/2046

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
20173V-AF-7	GREENWICH COMMERCIAL FUNDING CMBS			4	1FM	48,776,920	101.3600	47,539,708	46,900,885	47,816,188	0	(960,733)	0	0	5.704	1.867	MON	222,936	1,337,613	06/13/2016	12/10/2049
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back			4	1	17,019,312	109.8600	18,697,992	17,019,312	17,019,312	0	0	0	0	5.680	5.747	MON	42,964	966,697	09/15/2010	10/15/2030
22951@-AA-9	Texas Health Resources SPE			4	1	9,371,524	110.3600	10,342,262	9,371,524	9,371,524	0	0	0	0	5.430	5.491	MON	22,617	508,874	12/30/2010	12/15/2025
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1FM	6,059,902	99.0900	5,945,337	6,000,000	6,055,792	0	(4,110)	0	0	3.015	2.904	MON	15,075	120,600	03/31/2016	05/10/2049
23312V-AB-2	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1FM	6,083,896	97.4100	5,926,363	6,084,000	6,083,690	0	(206)	0	0	1.886	1.884	MON	9,562	38,248	07/26/2016	09/10/2049
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten			4	2	3,010,733	132.6500	3,993,708	3,010,733	3,010,733	0	0	0	0	8.350	8.495	MON	14,665	251,396	09/30/2009	10/10/2031
29425A-AC-7	CITIGROUP COML MTG CMBS			4	1FM	19,088,098	102.3800	19,348,907	18,900,000	19,065,479	0	(18,098)	0	0	3.515	3.409	MON	55,361	664,335	09/14/2015	09/10/2058
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	27,723,012	94.9800	26,072,021	27,450,000	27,711,763	0	(11,249)	0	0	2.646	2.536	MON	60,527	302,636	07/14/2016	07/10/2049
337367-AB-2	FIRST UNION-LEHMAN BROTHERS-BA SERIES 1			4	1	0	5.0000	1	10	0	0	0	0	0	6.560	0.000	MON	0	0	05/23/2012	11/18/2035
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS	CF		4	1FM	41,272,078	100.2800	41,115,046	41,000,000	41,152,956	0	(28,955)	0	0	2.681	2.612	MON	91,601	1,099,210	12/18/2013	02/10/2046
36192P-AF-3	GS MORTGAGE SECURITIES TRUST G CMBS	CF		4	1FM	19,650,040	100.2500	19,347,968	19,300,000	19,352,815	0	(81,697)	0	0	1.762	1.304	MON	28,339	296,016	05/20/2016	11/10/2045
36197X-AH-7	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	8,080,625	100.3800	8,030,800	8,000,000	8,038,718	0	(33,961)	0	0	2.011	1.580	MON	13,407	160,880	10/01/2015	06/10/2046
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS	CF		4	1FM	37,764,610	100.5600	38,992,392	38,775,000	38,039,899	0	99,941	0	0	2.860	3.203	MON	92,414	1,106,582	01/07/2016	06/10/2046
36198E-AD-7	GSMS_13-GC13 CMBS			4	1FM	4,039,867	105.9100	4,236,480	4,000,000	4,026,185	0	(4,549)	0	0	3.871	3.762	MON	12,903	154,840	07/17/2013	07/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	67,566,277	106.3500	71,146,812	66,900,000	67,340,632	0	(71,056)	0	0	3.955	3.849	MON	220,491	2,645,895	08/14/2013	08/10/2046
36248G-AB-6	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	4,265,749	101.9800	4,201,493	4,120,000	4,205,111	0	(52,023)	0	0	3.033	1.733	MON	10,413	124,960	11/03/2015	11/10/2046
36250H-AB-9	GSMS_14-GC26 CMBS			4	1FM	10,359,766	102.0600	10,206,100	10,000,000	10,253,013	0	(88,523)	0	0	2.902	1.964	MON	24,183	290,200	10/13/2015	11/10/2047
36250V-AB-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	8,599,991	99.0200	8,516,150	8,600,000	8,598,626	0	(1,149)	0	0	2.075	2.070	MON	14,871	178,450	10/14/2015	10/10/2048
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	5,958,507	100.1700	5,910,239	5,900,000	5,951,786	0	(5,669)	0	0	3.244	3.137	MON	15,950	191,396	10/14/2015	10/10/2048
36251F-AV-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	5,958,506	100.0700	5,903,988	5,900,000	5,947,943	0	(5,797)	0	0	3.136	3.028	MON	15,419	185,024	02/13/2015	02/10/2048
36251H-AA-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	33,500,000	100.8800	33,793,973	33,500,000	33,500,000	0	0	0	0	2.634	2.639	MON	41,667	601,779	03/10/2016	02/15/2033
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	3,029,781	95.3900	2,861,607	3,000,000	3,029,040	0	(741)	0	0	2.592	2.481	MON	6,480	19,440	09/22/2016	10/10/2049
36251X-AQ-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FE	14,644,200	99.8300	14,475,987	14,500,000	14,643,009	0	(1,191)	0	0	3.178	3.069	MON	38,401	38,401	11/16/2016	11/10/2049
36252A-AB-2	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	3,029,823	102.6400	3,079,355	3,000,000	3,026,739	0	(2,844)	0	0	3.470	3.364	MON	8,675	104,100	11/16/2015	11/10/2048
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	56,860,778	104.4200	58,711,815	56,225,000	56,681,719	0	(76,457)	0	0	3.801	3.665	MON	178,093	2,121,908	04/01/2016	01/10/2047
36252W-AV-0	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	50,532,603	103.4400	50,684,757	49,000,000	49,979,301	0	(230,685)	0	0	3.680	3.154	MON	150,267	1,790,933	01/06/2016	04/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	80,572,997	104.5400	83,403,887	79,780,000	80,359,298	0	(81,183)	0	0	3.721	3.615	MON	247,384	2,968,614	03/27/2014	04/10/2047
36253B-AT-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	18,684,760	103.5100	19,149,781	18,500,000	18,639,008	0	(18,625)	0	0	3.587	3.480	MON	55,300	663,595	06/05/2014	06/10/2047
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten			4	1	8,549,182	119.7200	10,235,065	8,549,182	8,549,182	0	0	0	0	6.720	6.814	MON	33,513	574,505	09/27/2007	08/10/2032
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant			4	1	24,632,019	100.7000	24,803,099	24,632,019	24,632,019	0	0	0	0	3.570	3.596	MON	2,443	879,363	09/03/2013	04/30/2034
44301@-AA-0	Howe Street Landlord, LLC Credit Tenant			4	1	8,328,488	100.4400	8,365,589	8,328,488	8,328,488	0	0	0	0	3.750	3.779	MON	5,205	312,318	01/17/2013	01/25/2038
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT			4	3	8,415,200	99.8900	8,405,662	8,415,200	8,415,200	0	0	0	0	6.390	6.475	MON	44,811	537,731	05/12/2006	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT			4	3	12,823,163	99.8900	12,808,628	12,823,163	12,823,163	0	0	0	0	6.390	6.474	MON	68,283	819,400	09/01/2006	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L			4	3	18,433,296	99.8900	18,412,403	18,433,296	18,433,296	0	0	0	0	6.390	6.474	MON	98,157	1,177,887	03/01/2007	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L			4	3	16,429,678	99.8900	16,411,055	16,429,678	16,429,678	0	0	0	0	6.390	6.474	MON	87,488	1,049,856	08/31/2007	11/01/2027
46590J-AU-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	9,009,375	101.7200	8,897,798	8,747,000	8,966,463	0	(36,700)	0	0	3.419	2.933	MON	24,920	299,042	10/19/2015	11/15/2048
46590K-AC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	10,299,990	103.6100	10,361,200	10,000,000	10,258,846	0	(40,920)	0	0	3.803	3.319	MON	31,691	380,290	12/15/2015	01/15/2049
46590K-AD-6	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	9,481,457	103.5100	9,657,755	9,330,000	9,468,381	0	(13,031)	0	0	3.650	3.458	MON	28,377	326,779	04/01/2016	01/15/2049
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1FM	15,654,954	95.2400	14,761,919	15,500,000	15,648,197	0	(6,757)	0	0	2.559	2.442	MON	33,052	165,262	07/08/2016	08/15/2049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1FM	21,512,915	95.2000	20,277,342	21,300,000	21,507,521	0	(5,394)	0	0	2.627	2.512	MON	46,620	139,861	09/22/2016	08/15/2049
46631Q-AF-9	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	14,695,424	101.9700	14,548,227	14,267,402	14,559,906	0	(135,518)	0	0	5.746	1.905	MON	68,317	204,951	09/27/2016	02/12/2051
46638U-AB-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	2,267,578	100.1800	2,267,531	2,263,334	2,264,739	0	(2,839)	0	0	1.797	1.594	MON	3,389	40,518	03/07/2016	10/15/2045
46639E-AD-3	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	7,319,166	100.1500	7,304,845	7,294,000	7,303,352	0	(2,975)	0	0	2.611	2.579	MON	15,868	183,917	01/28/2016	12/15/2047
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	10,099,940	103.4000	10,340,201	10,000,000	10,062,270	0	(11,266)	0	0	3.363	3.246	MON	28,022	336,260	06/14/2013	07/15/2045
46639Y-AM-9	JPMCC_13-LC11 CMBS			4	1FM	3,567,328	100.1800	3,551,879	3,545,446	3,553,957	0	(11,589)	0	0	1.855	1.251	MON	5,480	164,027	10/21/2015	04/15/2046
46639Y-AP-2	JPMCC_13-LC11 CMBS			4	1FM	43,942,774	101.0900	44,935,078	44,450,000	44,068,387	0	76,414	0	0	2.694	2.879	MON	99,798	1,197,572	09/23/2014	04/15/2046
46640N-AB-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	15,324,981	101.8900	15,178,686	14,897,266	15,259,093	0	(65,888)	0	0	2.977	1.405	MON	36,955	499,754	01/26/2016	11/15/2045
46640U-AB-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	4,234,691	102.0100	4,182,323	4,100,000	4,182,174	0	(45,946)	0	0	3.003	1.840	MON	10,261	123,131	11/04/2015	01/15/2047
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS	CF		4	1FM	34,440,830	105.6700	36,032,345	34,100,000	34,336,008	0	(36,262)	0	0	3.928	3.817	MON	111,612	1,339,346	12/18/2013	01/15/2047
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	75,749,850	105.5900	79,194,752	75,000,000	75,507,727	0	(80,956)	0	0	3.881	3.769	MON	242,575	2,910,900	11/08/2013	12/15/2046
46641J-AT-3	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	5,171,484	101.9300	5,096,710	5,000,000	5,144,854	0	(26,630)	0	0	2.879	1.395	MON	11,994	47,975	08/15/2016	02/15/2047
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS	CF		4	1FM	48,984,709	104.5200	50,689,775	48,500,000	48,833,652	0	(51,350)	0	0	3.794	3.683	MON	153,333	1,839,993	02/19/2014	02/15/2047
46641W-AT-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	14,757,986	102.3300	14,704,246	14,370,000	14,638,667	0	(115,774)	0	0	3.046	2.136	MON	36,471	403,923	03/09/2016	04/15/2047
46642C-BG-4	JP MORGAN CHASE COMMERCIAL MOR CMBS	CF		4	1FM	24,205,000	103.1900	24,249,206	23,500,000	23,950,258	0	(103,283)	0	0	3.472	2.983	MON	67,989	815,873	06/12/2014	07/15/2047
46642C-BH-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	10,604,937	102.7200	10,785,915	10,500,000	10,577,926	0	(10,988)	0	0	3.538	3.426	MON	30,959	371,511	06/12/2014	07/15/2047
46642N-BB-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	1,544,997	102.4800	1,537,191	1,500,000	1,523,140	0	(9,417)	0	0	3.037	2.374	MON	3,797	45,561	08/06/2014	09/15/2047
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	7,574,963	102.6800	7,700,871	7,500,000	7,557,046	0	(7,774)	0	0	3.538	3.426	MON	22,112	265,343	08/06/2014	09/15/2047

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
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	16,159,952	104.0200	16,643,138	16,000,000	16,123,150	0	(16,911)	0	0	3.670	3.557	MON	48,928	587,136	09/17/2014	09/15/2047
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	5,207,031	102.1500	5,107,500	5,000,000	5,184,421	0	(22,610)	0	0	2.940	1.537	MON	12,251	49,005	08/25/2016	11/15/2047
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	12,119,940	102.1600	12,258,773	12,000,000	12,093,238	0	(12,422)	0	0	3.373	3.260	MON	33,726	404,712	10/09/2014	11/15/2047
46644U-AZ-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	1,032,900	102.2000	1,001,506	980,000	1,028,973	0	(3,926)	0	0	3.551	2.875	MON	2,900	23,199	04/01/2016	07/15/2048
46645L-AW-7	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	5,149,995	102.1100	5,105,636	5,000,000	5,133,275	0	(16,720)	0	0	3.515	3.023	MON	14,645	131,801	02/23/2016	03/15/2049
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	10,099,940	100.3300	10,033,006	10,000,000	10,091,870	0	(8,070)	0	0	3.311	3.195	MON	27,588	248,295	02/23/2016	03/15/2049
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	6,968,959	97.4900	6,726,838	6,900,000	6,968,207	0	(752)	0	0	2.882	2.767	MON	16,573	16,573	10/31/2016	12/15/2049
46657*-AA-7	JPM Capital Corporation Non-Recourse LN			4	1	36,107,356	111.1200	40,122,629	36,107,356	36,107,356	0	0	0	0	6.720	6.719	MS	707,704	2,426,414	09/16/2008	03/16/2027
52204#-AA-9	Canal Taylor North LLC TR CTF			4	1	12,210,601	104.1900	12,661,438	12,152,473	12,201,993	0	(8,608)	0	0	4.950	4.846	MON	50,129	585,080	04/01/2016	08/31/2020
55312T-AL-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS			4	1	0	0.0000	0	0	0	0	0	0	0	0.794	0.000	MON	0	196	08/08/2007	03/12/2051
61690A-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	3,029,951	102.4200	3,072,531	3,000,000	3,026,505	0	(3,129)	0	0	3.473	3.356	MON	8,683	104,190	11/19/2015	12/15/2047
61690F-AL-7	MORGAN STANLEY BAML TRUST CMBS			4	1FM	8,300,291	98.9000	8,330,684	8,423,000	8,311,974	0	11,423	0	0	3.046	3.232	MON	21,380	227,452	04/01/2016	04/15/2048
61690K-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	47,432,944	100.5800	47,473,869	47,200,000	47,298,701	0	(36,256)	0	0	2.655	2.597	MON	104,430	1,253,160	12/18/2013	02/15/2046
61690V-AY-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	1,114,223	100.6000	1,086,515	1,080,000	1,111,649	0	(2,574)	0	0	3.252	2.857	MON	2,927	23,414	04/01/2016	10/15/2048
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	6,968,702	96.7100	6,673,149	6,900,000	6,967,955	0	(747)	0	0	2.791	2.677	MON	16,048	16,048	11/04/2016	11/15/2049
61691A-BK-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	2,019,981	102.7100	2,054,262	2,000,000	2,017,880	0	(2,011)	0	0	3.540	3.427	MON	5,900	70,800	12/02/2015	12/15/2048
61691E-AZ-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FE	47,419,077	100.1600	47,024,655	46,950,000	47,415,910	0	(3,167)	0	0	3.337	3.224	MON	130,560	0	11/22/2016	12/15/2049
61761A-AX-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	2,866,746	100.2000	2,862,782	2,857,147	2,856,263	0	(3,122)	0	0	1.972	1.859	MON	4,695	61,467	08/13/2013	08/15/2045
61761Q-AB-9	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	679,049	100.0700	678,017	677,566	679,083	0	182	0	0	1.689	1.158	MON	954	11,444	10/23/2015	12/15/2048
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	30,720,909	100.9000	30,875,639	30,600,000	30,653,657	0	(14,639)	0	0	2.863	2.824	MON	73,007	876,078	06/18/2014	12/15/2048
61762D-AV-3	MSBAM_13-C9 CMBS			4	1FM	20,199,656	100.2700	20,053,946	20,000,000	20,123,624	0	(21,498)	0	0	2.834	2.720	MON	47,233	566,800	04/15/2013	05/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	7,069,785	106.1700	7,431,904	7,000,000	7,043,456	0	(8,187)	0	0	3.969	3.854	MON	23,150	282,497	06/24/2013	07/15/2046
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	20,198,816	106.3500	21,269,200	20,000,000	20,127,946	0	(21,946)	0	0	3.960	3.848	MON	66,000	792,000	08/01/2013	08/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	62,315,815	106.4100	65,657,439	61,700,000	62,107,758	0	(68,032)	0	0	3.973	3.860	MON	204,278	2,451,341	10/10/2013	10/15/2046
61763B-AT-1	MSBAM_13-C13 CMBS			4	1FM	76,960,689	104.4200	79,563,887	76,200,000	76,715,380	0	(86,630)	0	0	3.766	3.651	MON	239,141	2,869,692	11/26/2013	11/15/2046
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	55,549,406	104.7100	57,589,950	55,000,000	55,394,328	0	(58,972)	0	0	3.773	3.660	MON	172,929	2,075,150	03/26/2014	04/15/2047
61763M-AD-2	MSBAM_C16 CMBS			4	1FM	10,363,281	103.3200	10,331,668	10,000,000	10,291,472	0	(68,919)	0	0	3.592	2.824	MON	29,933	359,200	12/10/2015	06/15/2047
61763U-AV-4	MORGAN STANLEY BAML TRUST CMBS			4	1FM	12,382,664	102.8100	12,234,077	11,900,000	12,222,099	0	(129,705)	0	0	3.119	1.970	MON	30,930	371,161	12/02/2015	08/15/2047
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS			4	1FM	68,373,588	103.7400	70,229,949	67,700,000	68,217,189	0	(70,977)	0	0	3.646	3.533	MON	205,695	2,468,342	09/18/2014	10/15/2047
61764P-BR-2	MORGAN STANLEY BAML TRUST CMBS			4	1FM	26,060,938	102.5700	25,643,308	25,000,000	25,736,386	0	(262,776)	0	0	3.101	1.986	MON	64,604	775,250	10/13/2015	12/15/2047
61766C-AB-5	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	6,699,803	99.8800	6,691,645	6,700,000	6,698,955	0	(848)	0	0	2.982	2.982	MON	16,650	149,846	02/19/2016	03/15/2049
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	6,968,761	96.1800	6,636,319	6,900,000	6,967,841	0	(920)	0	0	2.840	2.724	MON	16,330	16,330	10/25/2016	08/15/2026
61767F-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	23,936,028	94.5900	22,418,584	23,700,000	23,927,797	0	(8,232)	0	0	2.531	2.418	MON	49,987	199,949	08/12/2016	08/15/2049
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te			4	2	15,879,030	107.6500	17,093,444	15,879,030	15,879,030	0	0	0	0	5.360	5.420	MON	37,827	851,116	10/04/2013	09/15/2037
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru			4	2	9,055,320	122.0000	11,047,435	9,055,320	9,055,320	0	0	0	0	6.830	6.927	MON	36,078	618,478	09/23/2010	10/10/2032
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L			4	2	14,424,027	117.4900	16,989,474	14,424,027	14,424,027	0	0	0	0	6.400	6.294	MON	52,285	896,313	12/22/2010	01/10/2033
70556#-AA-5	PEF St. Petersburg FI, LLC. Credit-Tenna			4	2	17,852,476	109.9400	19,560,151	17,792,511	17,831,319	0	(3,417)	0	0	5.270	5.280	MON	41,674	937,665	06/09/2010	04/15/2027
73020@-AA-9	PNNL BSF/CSF Lease Fianance Tr Certifica			4	1FE	7,805,363	121.3300	9,470,025	7,805,363	7,805,363	0	0	0	0	6.500	6.588	MON	22,549	507,447	05/22/2008	11/15/2034
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS			4	1FM	17,674,207	96.0800	16,813,825	17,500,000	17,666,292	0	(7,915)	0	0	2.779	2.665	MON	40,527	202,635	07/01/2016	10/10/2048
90268T-AB-0	UBS-CITIGROUP COMMERCIAL MORTG CMBS			4	1FM	497	99.7600	475	476	476	0	(5)	0	0	2.804	1.112	MON	1	12	12/18/2013	01/10/2045
90270R-BD-5	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	36,694,714	100.7900	36,082,025	35,800,000	36,332,554	0	(98,022)	0	0	2.792	2.502	MON	83,292	999,500	12/06/2012	12/10/2045
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	30,951,379	100.5800	30,878,075	30,700,000	30,844,406	0	(27,635)	0	0	2.920	2.833	MON	74,714	896,563	12/18/2013	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten			4	1	15,834,098	94.4900	15,011,554	15,886,721	15,836,167	0	2,070	0	0	3.500	3.565	MON	24,713	545,972	04/01/2016	05/15/2033
90349D-AB-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	5,023,242	100.2800	5,013,867	5,000,000	5,010,747	0	(12,495)	0	0	1.852	1.436	MON	7,717	54,017	05/19/2016	08/10/2049
90349D-AC-6	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	8,094,375	101.8700	8,149,913	8,000,000	8,072,031	0	(22,344)	0	0	2.728	2.414	MON	18,187	200,053	01/20/2016	08/10/2049
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	7,069,959	100.8700	7,060,992	7,000,000	7,043,853	0	(7,356)	0	0	2.971	2.861	MON	17,329	207,949	04/11/2013	04/10/2046
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena			4	1	59,834,527	110.3300	66,014,741	59,834,527	59,834,527	0	0	0	0	4.951	5.002	MON	131,663	2,961,712	01/15/2016	01/15/2036
92890F-AT-3	WFRBS_14-C20 CMBS			4	1FM	86,697,713	104.2600	89,495,928	85,840,000	86,466,973	0	(90,169)	0	0	3.723	3.611	MON	266,319	3,195,823	04/29/2014	05/15/2047
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	10,199,890	100.7400	10,074,200	10,000,000	10,109,695	0	(26,129)	0	0	2.939	2.656	MON	24,492	293,900	05/22/2013	06/15/2046
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS	CF		4	1FM	31,901,166	101.1700	32,455,286	32,079,000	31,939,405	0	13,106	0	0	3.073	3.145	MON	82,149	985,788	08/08/2013	06/15/2046
92937E-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS	CF		4	1FM	22,014,780	101.5900	23,319,754	22,955,000	22,314,737	0	92,294	0	0	3.037	3.568	MON	58,095	697,143	08/08/2013	03/15/2045
92937E-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS	CF		4	1FM	37,592,119	101.4800	39,324,663	38,750,000	37,967,559	0	132,216	0	0	2.880	3.280	MON	93,000	1,116,000	08/16/2013	03/15/2048
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS	CF		4	1FM	35,878,125	99.7000	37,152,132	37,265,000	36,292,671	0	130,164	0	0	2.749	3.207	MON	85,368	1,024,415	05/16/2014	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	100,995,600	105.9000	105,898,003	100,000,000	100,620,591	0	(123,632)	0	0	3.881	3.762	MON	323,417	3,881,000	08/05/2013	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	68,676,056	107.2100	72,901,440	68,000,000	68,448,535	0	(73,161)	0	0	4.136	4.027	MON	234,373	2,812,480	09/16/2013	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	84,835,548	104.9600	88,164,720	84,000,000	84,567,597	0	(89,397)	0	0	3.754	3.643	MON	262,780	3,153,360	11/01/2013	12/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	70,597,462	104.5400	73,074,159	69,900,000	70,399,748	0	(74,026)	0	0	3.829	3.717	MON	223,039	2,676,471	03/10/2014	03/15/2047

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
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	25,249,375	101.7700	25,441,750	25,000,000	25,187,960	0	(26,315)	0	0	3.410	3.296	MON	71,042	852,500	07/18/2014	08/15/2047
92939H-AW-5	WFRBS_14-C23 CMBS			4	1FM	8,754,575	103.6900	8,813,395	8,500,000	8,674,597	0	(36,218)	0	0	3.711	3.228	MON	26,286	315,435	09/18/2014	10/15/2057
92939H-AX-3	WFRBS_14-C23 CMBS			4	1FM	66,659,076	103.4000	68,243,341	66,000,000	66,509,289	0	(67,979)	0	0	3.650	3.539	MON	200,750	2,409,000	09/18/2014	10/15/2057
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS			4	1FM	16,058,221	101.2400	16,097,160	15,900,000	16,023,934	0	(16,466)	0	0	3.343	3.230	MON	44,295	531,537	10/24/2014	11/15/2047
93120#-AA-4	DH Newnan LLC Credit Tenant Lease			4	1	2,161,798	108.2000	2,339,165	2,161,798	2,161,798	0	0	0	0	5.380	5.440	MON	5,169	116,305	12/15/2011	07/15/2034
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease			4	1	3,272,350	109.0500	3,537,505	3,244,001	3,271,463	0	(887)	0	0	5.520	5.475	MON	7,959	175,557	04/01/2016	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease			4	1	7,674,896	105.7400	8,115,019	7,674,896	7,674,896	0	0	0	0	5.110	5.164	MON	6,536	392,187	12/29/2011	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te			4	1	23,784,000	105.5300	25,099,799	23,784,000	23,784,000	0	0	0	0	5.150	5.205	MON	20,415	1,224,876	04/04/2014	04/25/2039
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te			4	1	1,631,194	101.8800	2,119,409	2,080,227	1,922,458	0	49,125	0	0	5.262	9.815	MON	6,385	109,461	05/05/2004	05/10/2019
94978#-FZ-5	Wells Fargo BK Northwest, N.A. Credit-Te			4	1	0	0.0000	0	0	0	0	0	0	0	6.260	0.000	MON	0	911,412	12/21/2006	12/21/2029
94988H-AB-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	7,543,945	100.1800	7,513,481	7,500,000	7,523,421	0	(20,525)	0	0	1.844	1.258	MON	11,525	57,625	07/07/2016	10/15/2045
94988Q-AC-5	WELLS FARGO COMMERCIAL MORTGAG CMBS	CF		4	1FM	28,998,202	103.7900	30,098,184	29,000,000	28,980,277	0	(5,482)	0	0	3.531	3.535	MON	85,333	1,023,990	07/17/2013	07/15/2046
94988Q-AE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	22,749,522	106.4700	24,222,610	22,750,000	22,738,336	0	(3,445)	0	0	3.986	3.999	MON	75,568	906,815	07/11/2013	07/15/2046
94988Q-BG-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,010,625	101.6100	2,032,138	2,000,000	2,008,465	0	(1,247)	0	0	1.757	1.694	MAT	1,534	30,704	04/07/2015	07/15/2046
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	3,054,023	101.9100	3,057,180	3,000,000	3,053,295	0	(728)	0	0	2.819	1.995	MON	7,048	0	12/15/2016	08/15/2050
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	86,855,614	103.0800	88,646,151	86,000,000	86,632,794	0	(89,466)	0	0	3.548	3.436	MON	254,273	3,051,280	05/21/2014	08/15/2050
94989C-AW-1	WELLS FARGO COMMERCIAL MORTGAG CMBS	CF		4	1FM	15,149,970	98.0800	14,711,550	15,000,000	15,121,282	0	(15,413)	0	0	2.910	2.796	MON	36,375	436,500	02/04/2015	02/15/2048
94989E-AB-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	4,091,250	101.3300	4,053,360	4,000,000	4,065,182	0	(20,773)	0	0	2.678	2.125	MON	8,927	107,120	09/23/2015	04/15/2050
94989J-AX-4	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,333,666	101.9000	2,313,153	2,270,000	2,319,588	0	(14,079)	0	0	2.855	2.130	MON	5,401	54,007	01/28/2016	05/15/2048
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	26,157,731	102.7600	26,615,112	25,900,000	26,125,172	0	(26,063)	0	0	3.572	3.459	MON	77,096	925,148	09/15/2015	09/15/2058
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	3,282,276	101.1200	3,286,379	3,250,000	3,278,337	0	(3,246)	0	0	3.354	3.242	MON	9,084	109,005	09/25/2015	09/15/2057
94989W-AQ-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	19,789,169	99.8500	19,761,106	19,790,000	19,785,363	0	(3,343)	0	0	2.309	2.301	MON	38,079	456,951	10/29/2015	11/15/2048
94989W-AR-8	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	16,990,589	101.2200	17,106,856	16,900,000	16,978,919	0	(10,067)	0	0	3.427	3.370	MON	48,264	579,163	12/22/2015	11/15/2048
94989X-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	5,655,966	101.6800	5,694,251	5,600,000	5,649,981	0	(5,635)	0	0	3.452	3.338	MON	16,109	193,312	11/19/2015	12/15/2048
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,019,952	100.0700	2,001,320	2,000,000	2,018,178	0	(1,774)	0	0	3.294	3.179	MON	5,490	54,900	02/03/2016	01/15/2059
95000C-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	4,119,876	102.1900	4,087,480	4,000,000	4,106,009	0	(13,867)	0	0	3.538	3.058	MON	11,793	117,933	02/18/2016	01/15/2059
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	12,119,004	95.2900	11,434,672	12,000,000	12,113,925	0	(5,079)	0	0	2.674	2.560	MON	26,740	133,700	07/15/2016	07/15/2048
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	37,672,291	93.7500	34,969,347	37,300,000	37,658,400	0	(13,891)	0	0	2.399	2.285	MON	74,569	298,276	08/04/2016	08/15/2049
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	13,028,974	94.6200	12,206,563	12,900,000	13,025,636	0	(3,338)	0	0	2.684	2.568	MON	28,853	86,559	09/14/2016	10/15/2049
95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FE	80,091,176	100.1800	79,440,781	79,300,000	80,085,957	0	(5,219)	0	0	3.374	3.260	MON	222,965	0	11/22/2016	12/15/2059
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	13,129,376	99.4400	12,926,739	13,000,000	13,120,632	0	(8,744)	0	0	3.162	3.047	MON	34,255	308,295	03/18/2016	03/15/2059
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	19,997,921	96.0500	19,017,235	19,800,000	19,994,658	0	(3,263)	0	0	2.807	2.691	MON	46,316	46,316	10/21/2016	11/15/2059
96221Q-AB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	2,072,188	102.1400	2,042,800	2,000,000	2,044,297	0	(23,773)	0	0	3.027	1.792	MON	5,045	60,540	10/23/2015	12/15/2046
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	51,001,465	105.1600	53,105,802	50,500,000	50,848,165	0	(52,690)	0	0	3.896	3.787	MON	163,957	1,967,480	12/17/2013	12/15/2046
96221T-AB-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	3,082,734	101.9200	3,057,465	3,000,000	3,057,002	0	(25,732)	0	0	2.862	1.882	MON	7,155	71,550	01/29/2016	03/15/2047
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	61,919,022	104.5600	64,011,987	61,220,000	61,731,702	0	(75,065)	0	0	3.766	3.629	MON	192,129	2,287,720	04/01/2016	03/15/2047
96928#-AB-9	William Blair Pass Through CTL Credit Te			4	1	2,713,429	113.4300	3,077,936	2,713,429	2,713,429	0	0	0	0	6.073	6.150	MON	7,324	164,786	12/22/2004	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens			4	1	1,696,484	110.6900	1,877,788	1,696,484	1,696,484	0	0	0	0	5.760	5.829	MON	4,343	97,718	12/21/2005	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens			4	1	4,434,512	110.4400	4,897,625	4,434,512	4,434,512	0	0	0	0	5.736	5.804	MON	11,305	254,364	11/18/2005	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens			4	1	2,475,065	111.8000	2,767,145	2,475,065	2,475,065	0	0	0	0	6.150	6.228	MON	6,765	152,217	12/22/2006	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			4	1	772,035	112.9500	872,009	772,035	772,035	0	0	0	0	6.150	6.228	MON	2,110	47,480	01/26/2007	12/15/2030
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn			3	1	691,381	109.1700	687,749	629,997	686,708	0	(4,672)	0	0	6.570	4.583	MON	1,840	31,043	04/01/2016	12/15/2025
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena			4	1	31,642,755	110.3200	34,537,308	31,307,808	31,491,039	0	(15,566)	0	0	5.730	5.686	MON	79,731	1,793,937	12/15/2007	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease			4	1	64,047,278	126.8900	80,608,225	64,047,278	64,047,278	0	0	0	0	7.450	7.598	MON	212,968	4,791,780	07/17/2009	07/15/2036
96928*-ET-0	William Blair CTL P-Thrgh Tr L88 Investm			4	6	44,358,105	84.4000	45,108,798	53,443,500	44,358,105	0	0	9,085,395	0	5.150	0.000	MON	0	(688,085)	05/11/2012	05/15/2042
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease			4	1	47,461,727	114.4700	54,060,830	47,225,599	47,437,459	0	(9,892)	0	0	4.918	4.924	MON	103,225	2,322,555	09/02/2014	11/15/2037
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE			4	1FE	4,198	102.9200	3,203	3,112	3,110	0	(1)	108	0	3.690	3.692	MON	10	116	01/27/2011	04/12/2020
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE			4	1FE	40,233	108.8200	32,459	29,827	29,804	0	(6)	1,033	0	4.697	4.725	MON	117	1,419	01/27/2011	02/12/2021
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP			4	1FE	53,689	99.3400	47,630	47,948	47,941	0	(5)	1,659	0	2.356	2.353	MON	94	1,144	05/13/2015	05/12/2050
75585R-MB-8	REAL ESTATE ASSET LIQUIDITY TR CORP				1FE	58,443	98.7500	51,547	52,198	52,187	0	(5)	1,806	0	3.239	3.250	MON	141	1,713	05/13/2015	05/12/2025
75585R-NS-0	REAL ESTATE ASSET LIQUIDITY TR			4	1FE	60,531	97.8500	58,371	59,655	59,651	0	(2)	(878)	0	2.588	2.589	MON	129	390	09/16/2016	09/12/2051
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease		D	4	2	12,825,652	101.8200	13,058,825	12,825,652	12,825,652	0	0	0	0	4.130	4.150	JAJO	132,425	529,699	03/30/2012	04/01/2027
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas		D	4	2	2,886,389	109.9900	3,174,656	2,886,389	2,886,389	0	0	0	0	5.630	5.668	FMAN	22,570	162,504	01/23/2004	11/11/2023
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,387,838,118	XXX	5,521,049,683	5,349,588,102	5,374,847,621	0	(7,892,362)	9,085,395	3,728	XXX	XXX	XXX	15,597,623	173,814,074	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	
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
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In				4	3AM	15,203,082	95.5300	14,523,186	15,203,082	15,203,082	0	0	0	0	5.750	5.748	MS	240,399	874,177	03/22/2013	03/22/2035
01959L-AA-0	ALLINA HEALTH SYS CORPORATE MUNI TAXABLE				2	1FE	20,145,120	106.6000	21,414,511	20,088,000	20,142,355	0	(848)	0	0	4.805	4.786	MN	123,335	965,228	04/01/2016	11/15/2045
02005A-DU-9	ALLY MASTER OWNER TRUST ABS FLOATER				4	1FE	13,006,094	100.0100	13,001,374	13,000,000	13,002,450	0	(3,644)	0	0	1.174	1.025	MON	7,206	21,442	10/21/2016	01/15/2019
02006Y-AB-1	ALLY AUTO ASSET BACKED				4	1FE	100,785	99.9800	100,826	100,843	100,830	0	46	0	0	0.920	1.059	MON	41	696	03/28/2016	02/15/2018
02007X-AB-2	ALLY AUTO ASSET BACKED				4	1FE	6,047,923	100.0300	6,049,991	6,048,108	6,047,939	0	17	0	0	1.170	1.174	MON	3,145	55,628	02/24/2016	10/15/2018
02139#-AA-4	Altamira Trust (aka Guilford M Senior No				5Z		4	0.0000	0	3,499,263	4	4	0	0	0	10.000	0.000	MJSD	0	0	10/04/2002	10/01/2017
02376U-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES INC				4	1FE	750,287	100.0000	730,206	730,206	748,068	0	(2,219)	0	0	3.575	3.058	JJ	12,037	12,762	04/01/2016	01/15/2028
02377A-AA-6	AMERICAN AIRLINES AMERICAN AIRLINES INC				4	1FE	886,500	99.0000	876,540	885,394	886,393	0	(90)	0	0	3.700	3.670	AO	8,190	32,760	12/07/2015	04/01/2028
02377U-AB-0	AMERICAN AIRLINES CORPORATE				4	2FE	1,444,618	106.6200	1,422,932	1,334,520	1,413,796	0	(13,455)	0	0	4.950	3.169	JJ	30,460	66,059	07/30/2014	07/15/2024
033286-AC-9	ANCHORAGE CAPITAL CLO LTD CLO				4	1FE	31,872,000	100.2500	32,081,245	32,000,000	31,941,048	0	39,608	0	0	2.480	2.547	JAJO	167,538	707,553	10/28/2014	10/15/2026
04013P-AF-8	ARES CLO FUNDS CLO				4	1FE	69,136,564	100.0100	69,144,785	69,136,564	69,136,564	0	0	0	0	2.128	2.079	JAJO	302,363	1,274,747	09/29/2014	04/19/2023
04032Y-AB-5	ARI FLEET LEASE TRUST ASSET BACKED				4	1FE	570,799	99.8200	571,646	572,698	571,417	0	618	0	0	1.110	1.507	MON	283	4,768	03/28/2016	11/15/2018
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP				4	1FE	4,346,600	99.1700	4,338,442	4,374,796	4,355,401	0	5,583	0	0	1.825	1.903	FMAN	8,205	67,939	09/02/2010	11/25/2043
04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE				4	1FE	32,123,929	109.0400	34,991,384	32,092,000	32,123,253	0	(406)	0	0	4.847	4.841	MN	198,758	1,555,499	04/27/2015	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE				1FE	54,943,409	95.4800	51,245,082	53,670,000	54,929,442	0	(13,967)	0	0	3.945	3.811	MN	270,542	1,082,166	07/27/2016	11/15/2046
046036-B*-9	Associates Manufactured Housin ABS-IRR,				4	2AM	5,178,754	100.0000	5,000,000	5,000,000	4,999,264	0	(48)	0	0	9.000	9.287	MON	20,000	450,000	01/01/2004	03/15/2027
05367D-BX-4	AVIATION SECURITIZATION LLC AFG SERIES X				4	5*	1,051,563	98.2400	1,033,066	1,051,563	1,051,563	0	0	0	0	1.564	1.569	MON	914	29,216	08/27/2004	06/11/2025
05367D-BY-2	AVIATION SECURITIZATION LLC AFG SERIES X				4	5*	197,168	96.4700	190,214	197,168	197,168	0	0	0	0	1.764	1.770	MON	184	5,509	08/27/2004	06/11/2025
05367D-BZ-9	AVIATION SECURITIZATION LLC AFG SERIES X				4	5*	65,723	96.5100	63,430	65,723	65,723	0	0	0	0	3.164	3.185	MON	110	1,991	08/27/2004	06/11/2025
05377R-AV-6	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC				4	1FE	7,550,633	100.1800	7,346,354	7,333,333	7,337,758	0	(41,014)	0	0	3.270	2.605	MON	7,327	239,800	04/17/2012	02/20/2018
05377R-BB-9	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC				4	1FE	22,664,878	100.1000	22,698,215	22,675,000	22,672,663	0	1,830	0	0	2.100	2.118	MON	14,550	476,175	07/25/2012	03/20/2019
05377R-BD-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC				4	1FE	26,788,741	99.5000	26,804,543	26,940,000	26,873,847	0	42,482	0	0	1.920	2.094	MON	15,805	517,248	12/17/2014	09/20/2019
05377R-BN-3	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC				4	1FE	6,996,817	99.7600	6,983,138	7,000,000	6,998,351	0	544	0	0	2.460	2.481	MON	5,262	172,200	02/05/2014	07/20/2020
05377R-BV-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC				4	1FE	21,294,782	99.5900	21,212,640	21,300,000	21,296,836	0	866	0	0	2.500	2.518	MON	16,271	532,500	07/17/2014	02/20/2021
05377R-BX-1	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC				4	1FE	36,992,900	99.2400	36,718,504	37,000,000	36,995,055	0	1,157	0	0	2.500	2.517	MON	28,264	925,000	01/22/2015	07/20/2021
05522R-AS-7	BANK OF AMERICA CREDIT CARD TR ASSET BAC				4	1FE	1,859,405	100.1400	1,802,562	1,800,000	1,808,314	0	(51,091)	0	0	5.170	1.389	MON	4,136	69,795	03/28/2016	06/15/2019
05522R-CR-7	BANK OF AMERICA CREDIT CARD TR ABS FLOAT				4	1FE	2,699,683	100.0200	2,700,530	2,700,000	2,699,912	0	229	0	0	0.974	0.987	MON	1,242	15,492	03/28/2016	09/16/2019
05522R-CV-8	BANK OF AMERICA CREDIT CARD TR ABS FLOAT				4	1FE	13,000,000	100.2900	13,037,939	13,000,000	13,000,000	0	0	0	0	1.094	1.088	MON	6,715	60,818	06/03/2016	10/15/2021
05577@-AG-5	BTMU Capital Corp Equip Note Series A				4	1	7,855,352	111.3300	8,745,174	7,855,352	7,855,352	0	0	0	0	6.550	6.549	FA	178,655	514,526	02/26/2009	02/26/2021
05577@-AH-3	BTMU Capital Corp Equip Note Series B				4	1	7,560,323	111.3300	8,416,726	7,560,323	7,560,323	0	0	0	0	6.550	6.549	FA	171,945	495,201	02/26/2009	02/26/2021
05577@-AJ-9	BTMU Capital Corp Equip Note Series C				4	1	2,315,617	111.3300	2,577,920	2,315,617	2,315,617	0	0	0	0	6.550	6.549	FA	52,664	151,673	02/26/2009	02/26/2021
05577@-AK-6	BTMU Capital Corp Equity Note Series D				4	1	2,377,335	111.3300	2,646,629	2,377,335	2,377,335	0	0	0	0	6.550	6.549	FA	54,068	155,715	02/26/2009	02/26/2021
05577@-AM-2	BTMU Capital Corp Equip Note Series E				4	1	957,213	111.3300	1,065,642	957,213	957,213	0	0	0	0	6.550	6.549	FA	21,770	62,697	02/26/2009	02/26/2021
05577@-AN-0	BTMU Capital Corp Equipment Note				4	1	3,480,184	107.2600	3,354,265	3,127,273	3,371,517	0	(27,868)	0	0	4.830	2.737	AO	31,888	151,047	01/01/2013	10/15/2024
05581R-AC-0	BMW AUTO ABS FLOATER				4	1FE	8,742,216	100.0800	8,748,772	8,742,216	8,742,216	0	0	0	0	1.239	1.217	MON	3,611	73,048	02/09/2016	01/22/2018
072863-AC-7	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE				2	1FE	7,135,000	97.5700	6,961,427	7,135,000	7,135,000	0	0	0	0	4.185	4.185	MN	38,154	298,600	04/15/2015	11/15/2045
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE				2	1FE	59,556,126	94.2600	55,623,180	59,010,000	59,550,660	0	(5,466)	0	0	3.967	3.914	MN	299,118	1,378,546	06/01/2016	11/15/2046
075386-AC-6	BEAVER VALLEY TWO FUNDING CORP DEBENTURE				4	3AM	19,796	100.0100	18,002	18,000	18,102	0	(42)	0	0	9.000	7.539	JD	135	5,850	11/27/2001	06/01/2017
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1				4	1FE	1,319,131	100.5300	1,237,109	1,230,533	1,270,880	0	11,789	0	0	6.666	5.623	MON	684	82,027	07/28/2005	06/28/2026
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1				4	1FE	1,158,783	102.4100	1,186,748	1,158,783	1,158,783	0	0	0	0	6.365	6.448	MON	615	73,757	02/28/2002	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla				4	1FE	2,243,251	102.6100	2,301,813	2,243,251	2,243,251	0	0	0	0	6.444	6.530	MON	1,205	144,555	05/10/2002	01/28/2022
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T				4	1	24,834,188	117.0400	29,065,699	24,834,188	24,834,188	0	0	0	0	6.489	6.576	MON	71,622	1,611,490	05/14/2010	06/15/2032
095560-AC-2	INVESCO CLO CLO				4	1FE	6,000,000	100.1600	6,009,625	6,000,000	6,000,000	0	0	0	0	2.360	2.326	JAJO	29,893	125,306	11/08/2013	01/15/2026
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE				4	4FE	875,718	30.0000	875,718	2,919,061	875,718	0	0	2,043,343	0	6.850	36.568	JD	16,663	199,956	09/24/2007	06/01/2034
12502Y-AK-9	CCR Inc. MT 100 Paymt Rights Senior Secu				4	1FE	2,264,796	99.7800	2,283,828	2,288,828	2,281,257	0	13,590	0	0	1.109	2.296	MON	1,410	21,088	11/09/2015	07/10/2017
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu				4	1FE	14,707,896	102.6900	14,948,048	14,556,548	14,692,162	0	(15,734)	0	0	4.750	4.423	MON	40,334	604,612	05/05/2016	07/11/2022
12514@-AA-0	CED California Holdings, LLC Senior Note				4	2AM	12,401,626	105.4000	13,071,516	12,401,626	12,401,626	0	0	0	0	4.780	4.779	JD	1,647	592,798	04/11/2013	06/30/2037
125464-AA-5	CIC Receivables Master Trust Senior Secu				4	1FE	34,489,862	104.5400	36,054,058	34,489,862	34,489,862	0	0	0	0	4.890	4.920	JAJO	393,529	1,686,554	04/16/2014	10/07/2021
12625L-AH-6	CRF-18 Subordinated Note				4	5*	1,468,618	29.3700	1,468,618	5,000,000	1,468,618	0	484,829	266,637	0	6.500	0.000	MON	0	243,750	06/20/2006	06/01/2031
12625V-AL-5	CRF-19 LLC Subordinated Note Class D				4	1AM	1,194,732	100.0000	1,871,533	1,871,533	1,194,732	0	0	0	0	7.220	0.000	MON	0	0	06/30/2008	08/01/2035
12625V-AN-1	CRF-19 LLC Subordinated Note Class E				4	1AM	1	6.0100	60,061	1,000,000	1	0	0	0	0	7.770	0.000	MON	0	0	06/30/2008	08/01/2035
12625V-AQ-4	CRF-19 LLC Subordinated Note Class F				4	6Z	1	0.0000	1	2,500,000	1	0	0	0	0	6.500	0.000	MON	0	0	06/30/2008	08/01/2035
126342-DZ-4	ASSOCIATES MANUFACTURED HOUSIN SERIES 1				4	1FE	263,946	103.0000	255,105	247,668	247,635	0	(3)	0	0	8.000	8.241	MON	881	19,813	01/08/2007	03/15/2027
126650-BJ-8	CVS HEALTH CORP CORPORATE				2	AM	20,482,070	118.1400	24,809,820	21,000,000	20,648,210	0	22,831	0	0	6.250	6.472	JD	109,375	1,312,500	10/18/2007	06/01/2027

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 (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
13034V-AB-0	CALIFORNIA INST OF TECHNOLOGY CORPORATE				1FE	9,527,573	103.8000	9,840,715	9,480,000	9,526,909	0	(664)	0	0	4.321	4.290	FA	170,680	399,260	04/01/2016	08/01/2045
14313X-AH-3	CARMX_AUTO ABS FLOATER			4	1FE	471,576	100.1200	471,414	470,864	471,170	0	(406)	0	0	1.304	1.098	MON	290	3,889	03/28/2016	04/15/2019
14313Y-AH-1	CARMX_AUTO ABS FLOATER			4	1FE	7,720,719	100.1600	7,733,670	7,721,539	7,721,186	0	467	0	0	1.234	1.240	MON	4,499	67,262	03/28/2016	04/15/2019
14314E-AB-7	CARMX_AUTO ASSET BACKED			4	1FE	14,198,841	99.9400	14,191,408	14,200,000	14,199,211	0	370	0	0	1.170	1.179	MON	7,384	66,918	07/14/2016	08/15/2019
14314M-AH-6	CARMX_AUTO ABS FLOATER			4	1FE	8,075,642	100.1400	8,086,972	8,075,642	8,075,642	0	0	0	0	1.174	1.159	MON	4,477	51,358	04/12/2016	06/17/2019
14916R-AD-6	Catholic Health Initiatives CORP			4	1FE	6,899,664	88.0500	6,321,990	7,180,000	6,917,526	0	5,427	0	0	4.350	4.596	MN	52,055	312,330	04/27/2015	11/01/2042
14916R-AF-1	Catholic Health Initiatives CORP				1FE	12,002,090	102.9600	12,386,569	12,030,000	12,009,106	0	2,652	0	0	4.200	4.230	FA	210,525	505,260	10/23/2013	08/01/2023
152320-AA-5	Centinela Solar Energy, LLC Senior Note			4	2AM	21,000,000	112.0100	23,522,025	21,000,000	21,000,000	0	0	0	0	5.800	5.841	FMAN	104,883	1,218,000	02/27/2013	05/31/2034
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten			4	1	7,861,866	92.8200	7,296,986	7,861,866	7,861,866	0	0	0	0	4.835	4.882	MON	22,174	380,153	03/31/2014	01/10/2041
161571-FW-9	CHASE ISSUANCE TRUST ABS FLOATER			4	1FE	5,347,283	100.1600	5,358,502	5,350,000	5,347,962	0	679	0	0	0.984	1.015	MON	2,486	18,119	07/22/2016	04/15/2020
161571-HB-3	CHASE ISSUANCE TRUST ABS FLOATER			4	1FE	25,800,000	100.3100	25,880,615	25,800,000	25,800,000	0	0	0	0	1.114	1.110	MON	13,571	136,374	05/12/2016	05/17/2021
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not			4	3AM	27,809,660	94.1000	30,806,631	32,738,818	28,661,443	0	232,250	0	0	6.120	8.222	JD	89,050	2,003,616	02/28/2013	12/15/2031
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not			4	2AM	1,444,340	94.1000	1,630,351	1,732,606	1,468,967	0	14,668	0	0	6.120	8.751	JD	4,713	106,035	03/25/2015	12/15/2031
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not			4	4AM	9,421,679	63.9100	6,872,915	10,753,801	9,717,328	0	105,925	0	0	6.610	7.995	JD	31,592	710,826	02/28/2013	12/15/2040
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not			4	1AM	330,085	63.9100	363,729	569,113	356,042	0	16,145	0	0	6.610	13.692	JD	1,672	37,618	03/25/2015	12/15/2040
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not			4	4AM	133,669	63.9100	85,430	133,669	133,669	0	0	0	0	6.610	0.000	JD	393	4,418	06/15/2016	12/15/2040
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not			4	1AM	18,809	63.9100	12,021	18,809	18,809	0	0	0	0	6.610	0.000	JD	55	622	06/15/2016	12/15/2040
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not			4	4AM	359,831	63.9100	229,973	359,831	359,831	0	0	0	0	6.610	0.000	JD	1,057	7,329	12/15/2016	12/15/2040
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not			4	1AM	19,431	63.9100	12,419	19,431	19,431	0	0	0	0	6.610	0.000	JD	57	0	12/15/2016	12/15/2040
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not			4	4AM	229,073	63.9100	146,404	229,073	229,073	0	0	0	0	6.610	0.000	JD	673	0	12/15/2016	12/15/2040
17120C-AB-8	Chrysler Capital Auto Receivab ASSET BAC			4	1FE	7,255,309	100.1000	7,262,837	7,255,782	7,255,461	0	152	0	0	1.470	1.479	MON	4,740	69,922	04/13/2016	04/15/2019
17121F-AB-0	CHRYSLER CAP AUTO RECEIVABLES ASSET BACK			4	1FE	16,785,254	100.0500	16,793,998	16,785,228	16,784,701	0	(546)	0	0	1.460	1.461	MON	10,892	241,530	03/28/2016	12/17/2018
17305E-EJ-0	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			4	1FE	554,854	101.6000	721,344	710,000	681,999	0	18,525	0	0	2.114	5.085	MON	500	13,278	02/03/2009	05/20/2020
17305E-FH-3	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			4	1FE	29,997,933	104.7900	31,436,040	30,000,000	29,997,085	0	172	0	0	3.720	3.721	MS	353,400	1,116,000	09/16/2013	09/08/2025
18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORATE				1FE	187,244	94.8600	172,642	182,000	187,252	0	(3)	0	0	4.858	4.720	JJ	4,421	8,842	04/27/2015	01/01/2114
186108-BU-9	CLEVELAND ELECTRIC ILLUM CO SECURED				3AM	13,239,223	105.1800	11,622,246	11,050,000	11,355,478	0	(357,134)	0	0	7.880	4.446	MN	145,123	870,740	01/01/2013	11/01/2017
193906-AD-6	COLLEGE & UNIVERSITY FACILITY SERIES 19			4	1FE	35,059	100.3200	70,212	69,991	66,252	0	1,727	0	0	4.000	10.218	JD	233	2,800	05/03/1988	06/01/2018
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS			4	1FE	1,331,413	104.1200	1,390,118	1,335,111	1,334,350	0	254	0	0	6.545	6.578	FA	36,167	87,383	03/31/1999	02/02/2019
22802#-AA-8	Crowley Conro LLC Term Loan			4	3	8,632,040	92.1700	7,956,017	8,632,040	8,632,040	0	0	0	0	4.700	4.895	FMAN	78,462	142,313	07/13/2016	03/24/2022
22964*-AB-4	CSolar IV West, LLC Senior Secured Term			4	2Z	12,997,459	98.5600	12,809,946	12,997,459	12,997,459	0	0	0	0	2.750	2.815	MJSD	992	303,160	10/23/2015	06/30/2023
23307*-AB-8	DC Arena, LP Senior Note			4	2AM	770,075	110.0700	847,630	770,075	770,075	0	0	0	0	6.200	6.201	MN	4,112	47,751	05/21/2007	11/30/2023
23307*-AC-6	DC Arena, LP Senior Note			4	2AM	1,261,290	111.3400	1,404,252	1,261,290	1,261,290	0	0	0	0	6.559	6.559	MN	7,124	82,711	12/05/2003	11/30/2023
247358-AA-2	DELTA AIR LINES 2012-1 PASS TH CORPORATE			4	1FE	360,893	104.5000	357,049	341,674	355,163	0	(5,133)	0	0	4.750	2.018	MN	2,434	16,230	12/07/2015	11/07/2021
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND			4	1FE	1,339,601	115.0000	2,426,049	2,109,608	1,570,120	0	37,693	0	0	6.821	15.582	FA	56,359	143,896	10/28/2008	02/10/2024
254010-AC-5	DIGNITY HEALTH CORPORATE				1FE	5,400,000	100.8700	5,447,045	5,400,000	5,400,000	0	0	0	0	2.637	2.637	MN	23,733	142,398	10/07/2014	11/01/2019
254683-BT-1	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			4	1FE	10,396,046	100.5900	10,426,024	10,365,000	10,394,623	0	(1,423)	0	0	1.244	1.113	MON	6,088	44,452	11/18/2016	09/15/2021
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A			4	3	24,364,103	117.6800	28,670,515	24,364,103	24,364,103	0	0	0	0	7.000	6.999	MS	431,109	1,705,487	09/15/2010	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A			4	3	24,364,103	117.6800	28,670,515	24,364,103	24,364,103	0	0	0	0	7.000	6.999	MS	431,109	1,705,487	09/15/2010	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A			4	3	22,930,921	117.6800	26,984,014	22,930,921	22,930,921	0	0	0	0	7.000	6.999	MS	405,750	1,605,164	09/15/2010	03/30/2033
256911-AJ-7	Dollar Diversified Payment Rig 2008-2 NT			4	3AM	14,544,000	102.2600	14,873,351	14,544,000	14,544,000	0	0	0	0	5.250	5.284	MJSD	33,936	763,560	04/29/2008	06/15/2018
26442T-AE-7	DUKE UNIVERSITY CORPORATE MUNI TAXABLE			4	1FE	10,460,000	90.6500	9,482,335	10,460,000	10,460,000	0	0	0	0	3.299	3.299	AO	69,974	0	10/11/2016	10/01/2046
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds			4	5*	3,296,516	100.5500	4,319,249	4,295,533	3,408,553	0	35,243	0	0	5.000	8.423	FMAN	35,796	214,777	11/07/2014	11/01/2033
29266M-AE-9	ENERGY EAST CORP NT NOTES				3AM	1,059,740	114.5800	1,145,783	1,000,000	1,045,745	0	(1,517)	0	0	6.750	6.302	MS	19,875	67,500	11/25/2003	09/15/2033
29272#-AC-0	Energy Plaza Lease Pass-Throug Trust Cer				1	75,350,000	126.7200	95,485,169	75,350,000	75,350,000	0	0	0	0	9.190	9.190	FA	2,635,220	6,924,665	02/14/2002	02/14/2022
29372E-BB-3	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	44,485	99.9300	44,454	44,487	44,486	0	0	0	0	0.870	0.873	MON	12	387	02/11/2014	09/20/2019
29372E-BH-0	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	2,042,387	99.9300	2,054,872	2,056,363	2,047,537	0	5,150	0	0	1.300	2.051	MON	817	20,050	03/28/2016	09/20/2020
29372E-BL-1	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	2,728,297	99.9400	2,735,744	2,737,264	2,731,153	0	2,856	0	0	1.590	1.869	MON	1,330	32,642	03/28/2016	02/22/2021
29372E-BP-2	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	34,895,242	100.0500	34,916,887	34,900,093	34,897,057	0	1,816	0	0	1.830	1.844	MON	19,515	537,549	02/09/2016	09/20/2021
29372E-BS-6	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	10,199,322	99.7200	10,171,125	10,200,000	10,199,426	0	104	0	0	1.740	1.749	MON	5,423	73,950	07/12/2016	02/22/2022
301965-CE-7	FFCA SECURED LENDING CORPORATI FFCA_1999			4	4AM	635,196	100.7000	570,365	566,428	567,416	0	(8,853)	0	0	7.850	6.009	MON	3,705	44,465	07/29/2004	05/18/2026
30256Y-AA-1	FPL Energy Marcus Hook LP Senior Notes			4	1	0	0.0000	0	0	0	0	0	0	0	7.590	0.000	JJ	0	465,770	01/01/2013	07/10/2018
30284@-AA-0	FNBM LLC Senior Secured Note				1FE	116,570,200	100.1700	116,766,836	116,570,200	116,570,200	0	0	0	0	3.750	3.595	MON	376,425	4,449,985	10/27/2015	02/24/2017
30284@-AB-8	FNBM LLC Senior Secured Note				1FE	33,320,000	100.1300	33,363,775	33,320,000	33,320,000	0	0	0	0	3.500	3.354	MON	100,423	1,185,637	10/27/2015	02/24/2017
30284@-AC-6	FNBM LLC Secured Senior Note				1FE	17,660,000	101.8400	17,984,713	17,660,000	17,660,000	0	0	0	0	4.250	4.185	MON	64,631	763,059	10/27/2015	09/18/2018
30284@-AF-9	FNBM LLC Sr. Secured Note				1FE	57,500,000	100.6600	57,878,522	57,500,000	57,500,000	0	0	0	0	3.890	3.863	MON	192,609	2,274,029	10/09/2015	10/09/2020
30284@-AK-8	FNBM LLC Senior Secured Note				1Z	55,535,000	98.9600	54,959,790	55,535,000	55,535,000	0	0	0	0	3.600	3.575	MON	172,159	860,793	06/29/2016	06/29/2021
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A			4	1	5,683,278	107.5900	6,098,372	5,667,939	5,681,000	0	(2,278)	0	0	5.470	5.372	JJ	154,157	305,357	04/01/2016	05/31/2022

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	
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
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev			4	1	5,291,366	107.6200	5,679,374	5,277,047	5,289,265	0	(2,102)	0	0	5.470	5.375	JJ	143,525	284,298	04/01/2016	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D			4	1	6,207,106	111.6000	6,927,216	6,207,106	6,207,106	0	0	0	0	5.960	5.958	MN	47,271	369,944	10/16/2007	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D			4	1	629,665	111.6900	703,277	629,665	629,665	0	0	0	0	5.960	5.958	MN	4,795	37,528	10/16/2007	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D			4	1	3,924,806	111.6700	4,382,895	3,924,806	3,924,806	0	0	0	0	5.960	5.958	MN	29,890	233,918	10/16/2007	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D			4	1	1,586,070	111.6600	1,771,028	1,586,070	1,586,070	0	0	0	0	5.960	5.958	MN	12,079	94,530	10/16/2007	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D			4	1	2,122,029	111.6500	2,369,200	2,122,029	2,122,029	0	0	0	0	5.960	5.958	MN	16,160	126,473	10/16/2007	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb			4	1	1,858,217	111.6800	2,075,205	1,858,217	1,858,217	0	0	0	0	5.960	5.960	MN	14,151	110,750	12/13/2007	12/13/2027
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			4	2AM	1,094,229	117.3700	1,284,264	1,094,229	1,094,229	0	0	0	0	12.480	12.472	MN	22,760	136,560	08/23/1990	05/01/2020
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			4	3AM	27,438,617	117.3700	31,464,477	26,808,599	26,945,302	0	(52,577)	0	0	12.480	12.144	MN	557,619	3,345,713	07/01/2001	05/01/2020
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			4	2AM	3,726,395	117.3700	4,373,562	3,726,395	3,726,395	0	0	0	0	12.480	12.474	MN	77,509	465,054	12/01/1999	05/01/2020
33830L-AA-8	GUGG3_15-1A CLO			4	1FE	148,429,125	99.9300	149,146,077	149,250,000	148,505,333	0	76,208	0	0	2.630	2.766	FMAN	403,448	1,864,266	07/15/2016	11/25/2027
33852B-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note			4	2	32,624,584	111.3000	36,312,806	32,624,584	32,624,584	0	0	0	0	5.750	5.750	JD	5,211	1,875,914	12/14/2012	06/30/2035
34486B-AA-2	Football Club Term NT 2020 TR CTF 144A				1FE	105,365,078	108.6500	113,921,231	104,850,000	105,178,900	0	(81,418)	0	0	5.350	5.255	OCT	1,371,205	5,702,966	09/02/2014	10/05/2020
34487*-AA-9	Football Club Term NT 2018 Series 2008 C				1FE	15,985,522	106.4800	16,131,006	15,150,000	15,348,740	0	(108,346)	0	0	6.110	5.308	OCT	226,274	941,093	06/09/2010	10/05/2018
34528Q-EZ-3	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT			4	1FE	12,300,000	100.2400	12,330,029	12,300,000	12,300,000	0	0	0	0	1.234	1.231	MON	7,167	50,987	07/19/2016	07/15/2020
34528Q-FE-9	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT			4	1FE	17,400,000	100.0000	17,400,793	17,400,000	17,400,000	0	0	0	0	1.112	1.231	MON	10,211	0	12/06/2016	11/15/2021
34530M-AA-7	FORD AUTO ASSET BACKED			4	1FE	999,751	100.8500	1,008,536	1,000,000	999,878	0	49	0	0	2.260	2.276	MON	1,004	22,600	05/06/2014	11/15/2025
34530N-AA-5	FORD AUTO ASSET BACKED			4	1FE	25,290,717	100.8400	25,511,591	25,300,000	25,294,676	0	1,816	0	0	2.310	2.329	MON	25,975	584,430	10/07/2014	04/15/2026
34530R-AA-6	FORD AUTO ASSET BACKED			4	1FE	17,493,765	100.2000	17,534,459	17,500,000	17,496,108	0	1,221	0	0	2.120	2.137	MON	16,489	371,000	01/13/2015	07/15/2026
34530U-AA-9	FORD AUTO ASSET BACKED			4	1FE	34,990,498	99.8100	34,932,044	35,000,000	34,991,639	0	1,141	0	0	2.310	2.326	MON	35,933	649,046	02/23/2016	08/15/2027
34531A-AC-8	FORD AUTO ABS FLOATER			4	1FE	13,949,100	100.1800	13,974,198	13,949,100	13,949,100	0	0	0	0	1.244	1.232	MON	8,194	106,088	03/15/2016	11/15/2018
34531B-AA-0	FORD AUTO ASSET BACKED			4	1FE	25,091,325	98.3500	24,685,353	25,100,000	25,092,155	0	829	0	0	2.030	2.046	MON	22,646	236,365	06/20/2016	12/15/2027
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER			4	1FE	9,248,751	94.4600	10,462,146	11,076,348	9,082,748	0	(465,859)	0	0	0.884	8.333	MON	4,623	72,030	06/07/2012	11/15/2034
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER			4	1FE	4,215,753	95.5800	4,411,267	4,615,468	4,002,875	0	(145,014)	0	0	0.944	5.992	MON	2,057	32,296	04/01/2016	11/15/2033
36159G-BX-4	GE BUSINESS LOAN TRUST ABS FLOATER			4	4AM	383,813	91.0300	349,382	383,813	383,813	0	0	0	0	3.904	3.936	MON	708	14,280	12/07/2005	11/15/2033
36160R-AA-8	GEBL ABS FLOATER			4	1FE	8,843,013	94.2600	10,365,348	10,995,943	9,288,628	0	(36,213)	0	0	0.874	6.869	MON	4,538	69,507	02/23/2016	04/16/2035
361886-AL-8	GMF FLOORPLAN OWNER REVOLVING ASSET BACK			4	1FE	6,498,710	99.6800	6,479,228	6,500,000	6,498,955	0	245	0	0	1.960	1.975	MON	5,662	69,008	05/24/2016	05/17/2021
361886-AM-6	GMF FLOORPLAN OWNER REVOLVING ABS FLOATE			4	1FE	11,700,000	100.5300	11,761,625	11,700,000	11,700,000	0	0	0	0	1.554	1.556	MON	8,585	86,925	05/24/2016	05/17/2021
36250U-AC-8	G&M FINANCE LTD ABS FLOATER			4	1FE	20,383,801	100.1900	20,422,777	20,383,801	20,383,801	0	0	0	0	1.339	1.343	MON	9,098	183,136	02/18/2016	07/20/2018
36251L-AC-7	G&M FINANCE LTD ABS FLOATER			4	1FE	4,692,392	100.1300	4,698,484	4,692,392	4,692,392	0	0	0	0	1.239	1.222	MON	1,938	28,131	05/10/2016	10/22/2018
36251M-AC-5	G&M FINANCE LTD ABS FLOATER			4	1FE	5,000,000	100.0900	5,004,661	5,000,000	5,000,000	0	0	0	0	1.099	1.089	MON	1,832	11,161	09/13/2016	02/20/2019
37186*-AA-6	Genesis Solar Funding LLC Senior Secured			4	2FE	3,873,876	108.5200	4,042,465	3,725,000	3,854,049	0	(9,915)	0	0	5.600	5.144	MS	67,216	208,600	12/03/2014	09/07/2038
37186L-AA-9	Genesis Solar 2011 PassThru Tr Pass- Thr			4	1FE	4,564,948	96.2000	4,407,356	4,581,652	4,568,040	0	809	0	0	3.875	3.904	FA	67,070	177,539	01/01/2013	02/15/2038
372546-AT-8	GEORGE WASHINGTON UNIVERSITY CORPORATE M				1FE	508,669	97.7200	480,763	492,000	508,150	0	(310)	0	0	4.300	4.100	MS	6,229	21,156	04/27/2015	09/15/2044
37429*-AA-3	Getty Realty Corp Senior Secured Note				3	42,325,000	108.3100	45,840,719	42,325,000	42,325,000	0	0	0	0	6.000	6.000	FMAN	253,950	2,539,500	02/25/2013	02/25/2021
37459*-AA-6	Giants Training Facility LLC Senior Secu			4	2AM	6,681,078	117.1700	7,828,463	6,681,078	6,681,078	0	0	0	0	7.150	7.151	JD	39,808	477,697	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu			4	2AM	6,681,078	117.1700	7,828,463	6,681,078	6,681,078	0	0	0	0	7.150	7.151	JD	39,808	477,697	02/23/2011	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note			4	2AM	35,789,696	127.8200	45,746,318	35,789,696	35,789,696	0	0	0	0	7.100	7.101	AO	635,267	2,541,068	06/30/2010	04/01/2040
38013P-AB-5	G&M FINANCE LTD ASSET BACKED			4	1FE	309,435	100.0000	309,647	309,663	309,615	0	180	0	0	1.100	1.253	MON	104	2,555	03/28/2016	12/20/2017
39063#-AD-0	Great Lakes Hydro America LLC Senior Sec				2Z	22,500,000	101.4400	22,823,848	22,500,000	22,500,000	0	0	0	0	4.590	4.616	FMAN	94,669	1,032,750	06/04/2014	01/31/2022
393533-CQ-5	GREEN TREE RECREATIONAL,EQUIPM ABS			4	6FE	791,126	3.5700	61,718	1,728,793	0	0	0	0	0	7.650	0.000	MON	5,878	83,411	06/29/1998	12/15/2018
393533-CZ-5	GREEN TREE RECREATIONAL,EQUIPM ABSIRR 19			4	6FE	250,279	0.2500	4,974	1,989,496	0	0	0	0	0	8.310	0.000	MON	7,348	16,013	05/31/2006	03/15/2019
41242*-AH-5	Hardwood Funding, LLC Series H Senior No				1FE	3,500,000	101.5100	3,552,931	3,500,000	3,500,000	0	0	0	0	4.990	4.990	JD	11,643	174,650	06/07/2010	06/07/2017
41242*-AJ-1	Hardwood Funding, LLC Series I Senior No				1FE	10,000,000	110.4500	11,044,551	10,000,000	10,000,000	0	0	0	0	5.670	5.670	JD	37,800	567,000	06/07/2010	06/08/2020
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not				1FE	500,046	105.9500	529,784	500,046	500,046	0	0	0	0	4.130	4.130	JD	1,377	20,652	06/07/2012	06/07/2024
41242*-AT-9	Hardwood Funding, LLC Senior Secured Not				1FE	2,000,000	101.7500	2,034,963	2,000,000	2,000,000	0	0	0	0	3.530	3.530	JD	4,707	70,600	06/07/2013	06/09/2025
41242*-AU-6	Hardwood Funding, LLC Senior Secured Not				1FE	1,000,000	102.5200	1,025,148	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	2,520	37,800	06/07/2013	06/07/2028
41284B-AC-0	HARLEY MOTORCYLE ABS FLOATER			4	1FE	192,739	100.0000	192,754	192,748	192,746	0	7	0	0	1.004	1.017	MON	91	1,150	03/28/2016	01/15/2019
42806D-AA-7	HERTZ VEH FING ASSET BACKED			4	1FE	41,997,207	99.2800	41,697,487	42,000,000	41,998,157	0	522	0	0	2.730	2.747	MON	19,110	1,151,150	04/07/2015	03/25/2021
42806D-AD-1	HERTZ VEH FING ASSET BACKED			4	1FE	14,196,975	99.0500	14,064,830	14,200,000	14,198,205	0	1,003	0	0	2.020	2.036	MON	4,781	286,840	09/30/2015	09/25/2019
42806D-AH-2	HERTZ VEH FING ASSET BACKED			4	1FE	16,595,354	98.4100	16,335,388	16,600,000	16,596,436	0	889	0	0	2.670	2.691	MON	7,387	443,220	09/30/2015	09/25/2021
42806D-AQ-2	HERTZ VEH FING ASSET BACKED			4	1FE	2,699,373	99.3400	2,682,187	2,700,000	2,699,548	0	176	0	0	2.320	2.339	MON	1,044	54,636	02/04/2016	03/25/2020
42806D-AU-3	HERTZ VEH FING ASSET BACKED			4	1FE	12,897,063	98.8400	12,750,472	12,900,000	12,897,554	0	492	0	0	2.950	2.973	MON	6,343	331,924	02/04/2016	03/25/2022
43814M-AB-3	HONDA_AUTO ASSET BACKED			4	1FE	231,589	99.9900	231,633	231,665	231,645	0	56	0	0	0.920	0.986	MON	77	1,598	03/28/2016	11/20/2017
44891B-AC-9	HYUNDAI AUTO ABS FLOATER			4	1FE	4,556,765	100.1000	4,561,325	4,556,765	4,556,765	0	0	0	0	1.124	1.115	MON	2,418	23,676	05/17/2016	11/15/2018
44891M-AC-5	HYUNDAI AUTO ABS FLOATER			4	1FE	6,066,442	100.0900	6,072,073	6,066,442	6,066,442	0	0	0	0	1.254	1.250	MON	3,592	54,551	01/26/2016	07/16/2018
450636-AC-9	ITR CONCESSION CO LLC CORPORATE MUNI TAX			2	3AM	16,788,505	95.7300	15,987,578	16,700,000	16,786,378	0	(2,127)	0	0	5.183	5.138	JJ	399,120	804,229	04/01/2016	07/15/2035

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
450636-AD-7	ITR CONCESSION CO LLC CORPORATE MUNI TAX			2	2AM	34,000,000	93.0200	31,628,161	34,000,000	34,000,000	0	0	0	0	5.283	5.283	JJ	828,257	1,756,304	07/16/2015	07/15/2040
45687A-AJ-1	INGERSOLL-RAND CO. CORP FOREIGN				3AM	9,002,827	105.7600	9,492,310	8,975,000	8,995,813	0	(2,782)	0	0	4.250	4.208	JD	16,953	381,438	06/13/2014	06/15/2023
47787W-AB-5	JOHN DEERE OWNER TRUST ASSET BACKED			4	1FE	1,154,510	100.0000	1,155,126	1,155,175	1,154,897	0	387	0	0	0.980	1.063	MON	503	8,491	03/28/2016	06/15/2018
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO CORPORATE				1FE	3,400,000	94.8300	3,224,111	3,400,000	3,400,000	0	0	0	0	3.837	3.837	MN	18,482	0	11/04/2016	05/15/2046
478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU			4	1FE	18,295,000	100.2000	18,331,791	18,295,000	18,295,000	0	0	0	0	4.083	4.083	JJ	373,492	746,985	02/13/2013	07/01/2053
478115-AD-0	JOHNS HOPKINS UNIVERSITY CORPORATE MUNI				1FE	6,000,000	96.6500	5,798,880	6,000,000	6,000,000	0	0	0	0	3.753	3.753	JJ	112,590	225,180	02/10/2015	07/01/2045
48274D-AA-7	KVK CLO LTD CLO			4	1FE	3,904,226	100.0000	3,903,639	3,903,445	3,903,835	0	(243)	0	0	2.250	2.241	JAJO	18,541	77,132	06/18/2015	07/15/2023
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE				1FE	35,690,591	110.1600	35,833,402	32,527,000	35,598,556	0	(27,921)	0	0	4.875	4.260	AO	396,423	659,441	12/02/2016	04/01/2042
50116R-AB-2	KUBOTA EQUIPMENT ASSET BACKED			4	1FE	195,856	99.9800	196,140	196,174	196,100	0	243	0	0	0.940	1.308	MON	82	1,383	03/28/2016	12/15/2017
50152#-AD-9	Kwik Trip, Inc. Senior Secured			4	2	1,248,618	97.9700	1,218,232	1,243,498	1,248,428	0	(190)	0	0	3.500	3.468	FMAN	4,473	28,894	04/01/2016	02/24/2036
50246*-AB-5	LVNV Funding LLC Senior Secured Note				1FE	23,250,000	101.5800	23,618,437	23,250,000	23,250,000	0	0	0	0	4.000	4.019	MON	2,583	945,500	11/07/2013	03/15/2018
56081#-AJ-9	Major League Baseball Trust Series 4 Ter				1FE	2,545,367	102.6600	2,436,425	2,373,197	2,424,146	0	(52,879)	0	0	4.770	2.448	JD	6,603	118,505	09/02/2014	12/10/2017
56081#-AQ-3	Major League Baseball Trust Senior Secur				1FE	1,000,000	98.3200	983,181	1,000,000	1,000,000	0	0	0	0	3.310	3.310	JD	1,931	33,100	05/10/2013	12/10/2025
56081#-AT-7	Major League Baseball Trust Senior Note				1FE	6,500,000	104.7400	6,808,164	6,500,000	6,500,000	0	0	0	0	4.190	4.190	JD	15,887	272,350	09/10/2013	12/10/2025
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le			4	5*	3,530,270	98.4000	4,182,194	4,250,000	3,719,805	0	103,823	0	0	7.000	11.131	JAJO	74,375	297,500	01/30/2015	09/01/2022
575718-AA-9	MASS INSTITUTE OF TECH CORPORATE				1FE	5,030,843	121.2100	5,265,454	4,344,000	5,029,137	0	(566)	0	0	5.600	4.825	JJ	121,632	243,264	07/26/2013	07/01/2111
575718-AB-7	MASS INSTITUTE OF TECH CORPORATE MUNI TA				1FE	24,069,342	100.6600	24,033,482	23,875,000	24,068,724	0	(127)	0	0	4.678	4.640	JJ	558,436	1,116,873	04/27/2015	07/01/2114
575718-AF-8	MASS INSTITUTE OF TECH CORPORATE MUNI TA				1FE	21,397,153	85.5600	18,163,602	21,230,000	21,396,883	0	(271)	0	0	3.885	3.854	JJ	341,370	0	07/27/2016	07/01/2116
57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE				1FE	4,961,899	140.3300	5,237,004	3,732,000	4,957,587	0	(902)	0	0	7.250	5.438	MN	45,095	270,570	11/18/2015	11/02/2096
578454-AB-6	MAYO CLINIC CORP			4	1FE	6,600,000	94.4600	6,234,017	6,600,000	6,600,000	0	0	0	0	3.774	3.774	MN	31,827	249,084	08/23/2012	11/15/2043
578454-AC-4	MAYO CLINIC CORP			4	1FE	20,077,520	95.6900	19,209,406	20,075,000	20,077,537	0	(47)	0	0	4.000	3.999	MN	102,606	803,000	03/01/2013	11/15/2047
578454-AD-2	MAYO CLINIC CORPORATE MUNI TAXABLE			4	1FE	16,045,000	97.8600	15,701,316	16,045,000	16,045,000	0	0	0	0	4.128	4.127	MN	84,632	437,879	03/10/2016	11/15/2052
57888*-AA-5	MBS Parent, LLC Subordinate Secured Loan			4	5*	1,949,026	106.7500	2,321,592	2,174,819	2,047,030	0	30,120	0	0	7.500	9.845	MON	14,046	149,972	05/17/2013	05/16/2020
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	23,890,423	112.3400	24,379,940	21,702,000	23,830,643	0	(34,493)	0	0	5.000	4.348	JJ	542,550	846,975	05/25/2016	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	2,992,082	96.5600	2,918,146	3,022,000	2,993,175	0	346	0	0	4.125	4.177	JJ	62,329	124,658	04/27/2015	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE CORPORATE	LS			1FE	3,138,566	97.0300	3,056,322	3,150,000	3,138,663	0	116	0	0	4.200	4.219	JJ	66,150	132,300	02/04/2015	07/01/2055
58768F-AC-0	MERCEDES-BENZ AUTO RECEIVABLES ABS FLOAT			4	1FE	40,652,719	100.1200	40,701,124	40,652,719	40,652,719	0	0	0	0	1.264	1.248	MON	24,263	322,368	03/08/2016	07/16/2018
58768L-AD-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			4	1FE	56,914	99.9800	56,893	56,904	56,907	0	(8)	0	0	1.100	1.062	MON	28	469	03/28/2016	08/15/2017
59748T-AA-7	Midland Cogen Venture LP Senior Secured			4	4AM	14,460,519	106.7300	14,241,317	13,343,198	14,091,823	0	(83,244)	0	0	6.000	4.612	MS	235,730	800,592	01/01/2013	03/15/2025
59983H-AA-7	Mill Creek CLO Ltd CLO			4	1FE	2,750,000	100.1800	2,754,872	2,750,000	2,750,000	0	0	0	0	2.631	2.610	JAJO	14,673	33,156	03/21/2016	04/20/2028
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU			4	4FE	4,502,639	87.0000	4,502,639	5,175,448	4,502,639	0	(95,470)	751,680	0	9.125	39.819	JD	1,312	472,260	04/01/2016	06/30/2017
60644*-AA-4	MIST Investment Fund LLC Note			4	5*	3,239,159	98.6500	3,945,894	4,000,000	3,403,586	0	82,159	0	0	9.000	13.360	JAJO	92,000	366,000	07/26/2011	01/26/2022
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De			4	5*	0	0.0000	0	0	0	0	0	0	0	5.020	0.000	MJSD	0	0	12/31/2015	09/01/2044
62927@-AA-6	NHL U.S. Funding LP Senior Note				2AM	8,200,000	103.4300	8,480,934	8,200,000	8,200,000	0	0	0	0	4.180	4.201	MJSD	18,090	342,760	09/29/2014	09/29/2024
62927@-AB-4	NHL U.S. Funding LP Senior Note				2AM	5,000,000	103.9300	5,196,646	5,000,000	5,000,000	0	0	0	0	4.330	4.353	MJSD	11,426	216,500	09/29/2014	09/29/2026
62952E-AA-5	NYU Hospitals Center CORP MUNI				1FE	4,703,519	95.5900	4,492,617	4,700,000	4,703,500	0	(73)	0	0	4.428	4.423	JJ	104,058	208,116	02/18/2015	07/01/2042
62952E-AB-3	NYU Hospitals Center CORP				1FE	6,442,904	116.4300	6,074,294	5,217,000	6,416,786	0	(18,332)	0	0	5.750	4.287	JJ	149,989	227,039	05/23/2016	07/01/2043
62952E-AC-1	NYU Hospitals Center CORPORATE MUNI TAXA				1FE	5,639,145	104.2700	5,996,389	5,751,000	5,642,026	0	1,811	0	0	4.784	4.910	JJ	137,564	275,128	06/11/2015	07/01/2044
63860#-AA-1	Nationsbank Trust Company Senior Note			4	2	154,286	111.6800	142,054	127,195	142,104	0	(4,457)	0	0	8.880	2.124	JD	314	11,295	03/01/2014	12/21/2019
63939G-AA-6	SALLIE MAE FFELP ABS FLOATER			4	1FE	1,220,610	99.9600	1,226,896	1,227,408	1,224,114	0	3,504	0	0	1.036	1.823	MON	171	7,092	03/28/2016	11/25/2024
63940F-AA-5	Navient Student LN TR 2016-2 ABS FLOATER			4	1FE	2,939,385	100.3700	2,950,129	2,939,385	2,939,385	0	0	0	0	1.506	1.462	MON	601	26,933	04/05/2016	06/25/2065
63940H-AA-1	Navient Student Loan Trust ABS FLOATER			4	1FE	2,023,303	100.2800	2,028,987	2,023,303	2,023,303	0	0	0	0	1.356	1.343	MON	371	12,193	06/07/2016	06/25/2065
63940L-AA-2	NAVIENT STUDENT LN TR 2016-6 ABS FLOATER			4	1FE	6,081,234	100.0500	6,084,393	6,081,234	6,081,234	0	0	0	0	1.236	1.203	MON	1,015	13,679	10/12/2016	03/25/2066
64441#-AA-7	New FS Kalahari Commercial, LL Debt				5*	1,187,201	91.7900	1,104,861	1,203,723	1,195,852	0	4,499	0	0	9.000	9.559	JAJO	27,686	110,141	04/23/2015	07/26/2018
64577*-AB-5	NJ Community Capital Fund #1 Debt				5*	1,923,525	100.7200	1,967,313	1,953,238	1,949,480	0	39,419	0	0	8.000	8.529	MAT	148,616	405,781	07/06/2015	01/25/2017
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE TA				1FE	27,995,582	97.0600	27,838,859	28,683,000	28,024,894	0	15,796	0	0	4.024	4.150	FA	480,918	926,184	06/16/2016	08/01/2045
649322-AC-8	NEW YORK PRESBYTERIAN HOSP CORPORATE MU				1FE	214,994	95.6700	205,681	215,000	214,994	0	0	0	0	3.563	3.563	FA	3,894	0	06/21/2016	08/01/2036
649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE MU				1FE	27,276,740	93.5600	24,789,252	26,495,000	27,272,586	0	(4,154)	0	0	4.063	3.916	FA	547,217	0	06/22/2016	08/01/2056
649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE MU				1FE	12,479,251	94.5500	11,799,516	12,480,000	12,479,293	0	42	0	0	4.763	4.763	FA	302,165	0	06/21/2016	08/01/2116
65474V-AK-7	NISSAN MASTER OWNER TRUST REC ABS FLOATE			4	1FE	10,100,000	100.9700	10,197,781	10,100,000	10,100,000	0	0	0	0	1.344	1.323	MON	6,410	48,416	07/12/2016	06/15/2021
65477X-AC-8	NISSAN AUTO ABS FLOATER			4	1FE	5,800,000	100.0600	5,803,340	5,800,000	5,800,000	0	0	0	0	0.984	0.975	MON	2,695	11,179	09/13/2016	12/17/2018
65478Q-AC-2	NISSAN AUTO ABS FLOATER			4	1FE	7,348,233	100.1200	7,356,907	7,348,233	7,348,233	0	0	0	0	1.084	1.075	MON	3,761	36,584	05/17/2016	08/15/2018
65505*-AD-5	Noble Environmental Power 2008 DSRA LN			4	5	1,730,558	92.9700	1,608,872	1,730,558	1,730,558	0	0	0	0	1.000	1.005	MON	48	9,712	09/30/2016	03/31/2024
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease			4	1	23,969,231	110.3600	26,453,437	23,969,231	23,969,231	0	0	0	0	6.010	6.008	JD	4,002	1,440,551	11/15/2007	12/31/2028
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT			4	1FE	18,414,322	98.8600	18,694,593	18,909,212	18,538,187	0	50,322	0	0	1.782	2.093	JAJO	63,641	282,433	10/01/2010	07/25/2041
668444-AC-6	NORTHWESTERN UNIVERSITY CORP			4	1FE	602,798	113.3200	591,536	522,000	599,475	0	(2,006)	0	0	4.643	3.699	JD	2,020	24,236	04/27/2015	12/01/2044
668444-AN-2	NORTHWESTERN UNIVERSITY CORPORATE MUNI T			4	1FE	17,000,000	98.9500	16,821,329	17,000,000	17,000,000	0	0	0	0	3.868	3.868	JD	54,797	657,560	04/29/2015	12/01/2048

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
66988A-AE-4	NOVANT HEALTH INC CORPORATE				1FE	16,334,858	98.5100	16,709,860	16,962,000	16,370,864	0	10,698	0	0	4.371	4.596	MN	123,568	741,409	04/27/2015	11/01/2043
67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in			4	3	20,083,845	110.3300	22,066,104	20,000,000	20,081,122	0	(2,723)	0	0	5.650	5.649	MJSD	3,139	1,130,000	03/15/2016	02/12/2038
69138V-A*-2	Oxbow Resources, LLC Senior Note				1FE	14,727,273	101.7000	14,978,097	14,727,273	14,727,273	0	0	0	0	3.540	3.540	FMAN	86,891	521,345	07/23/2013	08/01/2019
69138V-AB-7	Oxbow Resources, LLC Senior Note				1FE	27,998,768	105.9200	29,657,972	28,000,000	27,999,440	0	33	0	0	4.969	5.000	FMAN	231,887	1,391,320	03/31/2011	05/01/2019
706451-BD-2	PEMEX PROJ FDG MASTER TR CORP FRGN				3AM	7,042,049	119.5000	8,239,525	6,895,000	6,999,331	0	(5,732)	0	0	9.500	9.268	MS	192,868	655,025	03/15/2006	09/15/2027
717537-C*-3	Philadelphia Electric Company SR NT			4	1	28,061,522	108.4300	23,748,699	21,902,619	22,546,717	0	(398,994)	0	0	11.690	8.184	JJ	1,273,096	2,560,416	07/01/2001	07/02/2018
718282-AA-4	Philippine Power Trust I Corporate			4	1FE	18,925,565	104.0000	17,828,434	17,142,857	17,756,061	0	(305,785)	0	0	5.400	1.712	MS	244,286	925,714	04/18/2013	09/26/2018
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure			4	3Z	23,317,199	90.3500	21,066,913	23,317,199	23,317,199	0	0	0	0	4.000	4.019	MJSD	2,590	869,154	05/29/2014	05/29/2026
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	8,326,984	140.5300	9,612,046	6,840,000	8,164,833	0	(32,926)	0	0	6.500	5.027	JJ	205,010	444,600	04/27/2015	01/15/2039
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	14,552,520	117.9500	14,154,060	12,000,000	14,323,084	0	(60,508)	0	0	4.875	3.650	AO	123,500	585,000	01/01/2013	10/15/2040
740816-AK-9	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	1,815,000	101.1400	1,835,600	1,815,000	1,815,000	0	0	0	0	3.529	3.529	AO	16,013	64,051	04/29/2013	10/01/2031
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	4,671,538	99.2600	5,178,499	5,217,000	4,718,696	0	14,517	0	0	3.619	4.319	AO	47,201	188,803	04/27/2015	10/01/2037
740816-AN-3	PRESIDENT & FELLOWS OF HARVARD Corp Muni			2	1FE	2,481,450	87.9400	2,198,590	2,500,000	2,481,416	0	(34)	0	0	3.300	3.334	JJ	17,875	0	10/06/2016	07/15/2056
74929#-AA-7	RBH Investor II, LLC Leveraged Loan				5*	2,444,737	94.8700	3,055,675	3,220,800	2,636,488	0	90,796	0	0	5.500	10.462	MJSD	8,365	180,096	09/30/2014	09/30/2021
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES			4	3AM	3,290,235	101.1400	3,112,536	3,077,575	3,114,831	0	(9,698)	0	0	9.810	9.076	JD	20,127	301,910	01/24/1995	12/07/2021
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES			4	2AM	4,616,362	101.1400	4,668,804	4,616,362	4,616,362	0	0	0	0	9.810	9.806	JD	30,191	452,865	01/26/1990	12/07/2021
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES			4	3AM	4,027,547	101.1400	3,735,042	3,693,089	3,750,825	0	(15,041)	0	0	9.810	8.868	JD	24,153	362,292	01/03/1997	12/07/2021
74982L-AC-4	SANKATY CLO			4	1FE	19,644,975	100.0400	19,808,122	19,800,000	19,717,219	0	41,541	0	0	2.161	2.403	FMAN	48,736	361,599	07/19/2016	02/20/2025
75526#-AD-5	RE Gillespie 1, LLC Senior Note			4	3Z	11,636,790	109.6600	12,760,443	11,636,790	11,636,790	0	0	0	0	5.650	5.688	MJSD	1,826	657,479	01/10/2014	12/31/2038
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se			4	3Z	3,967,482	90.7800	3,601,669	3,967,482	3,967,482	0	0	0	0	4.000	4.085	FMAN	441	160,903	12/20/2013	06/30/2023
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr			4	3Z	6,236,938	101.5500	6,333,759	6,236,938	6,236,938	0	0	0	0	4.600	4.626	MJSD	797	286,899	03/26/2014	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr			4	3Z	7,565,206	103.7700	7,850,143	7,565,206	7,565,206	0	0	0	0	4.600	4.626	MJSD	967	347,999	03/26/2014	12/31/2024
75527@-AF-1	RE Rosamond One, LLC Senior Note in a Pr			4	3Z	5,804,500	114.6600	6,655,429	5,804,500	5,804,500	0	0	0	0	6.100	6.147	MJSD	984	354,075	03/26/2014	12/30/2038
75528@-AD-5	RE Columbia 3, LLC Senior Note			4	3Z	5,202,000	111.4000	5,795,003	5,202,000	5,202,000	0	0	0	0	5.700	5.741	MJSD	824	296,514	01/23/2014	01/03/2034
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project			4	3Z	3,839,178	101.6600	3,903,069	3,839,178	3,839,178	0	0	0	0	4.400	4.422	MJSD	469	168,924	01/22/2014	07/01/2024
75914@-AA-3	Regulus Solar, LLC Senior Note in a Proj			4	2Z	29,200,000	105.1800	30,713,021	29,200,000	29,200,000	0	0	0	0	5.800	5.843	MJSD	4,704	1,693,600	11/25/2014	11/27/2034
75952A-AF-4	GENON REMA LLC PASS THRU CERTS			4	5FE	460,168	80.0000	460,168	575,210	460,168	0	(3,706)	119,725	0	9.237	59.570	JJ	26,419	53,132	12/18/2013	07/02/2017
75952A-AJ-6	GENON REMA LLC PASS THRU CERTS			4	5FE	1,064,250	64.5000	1,064,250	1,650,000	1,064,250	0	(19)	585,853	0	9.681	24.403	JJ	79,425	159,736	03/16/2001	07/02/2026
78349A-AB-9	RWJ BARNABAS HEALTH INC CORPORATE MUNI T			2	1FE	3,043,050	92.1000	2,763,126	3,000,000	3,042,791	0	(259)	0	0	3.949	3.866	JJ	19,416	0	10/20/2016	07/01/2046
78442G-KW-5	SLM STUDENT LOAN TRUST ABS FLOATER			4	1FE	45,397,266	92.2900	46,374,769	50,250,000	46,571,824	0	151,539	0	0	1.632	2.202	JAJO	154,883	674,124	12/03/2010	07/25/2039
82011@-AA-1	Sharyland Distribution & Trans Senior Se			4	2Z	10,749,598	120.1300	12,913,020	10,749,598	10,749,598	0	0	0	0	7.250	7.315	MJSD	2,165	779,346	12/31/2009	12/30/2029
82011@-AB-9	Sharyland Distribution & Trans Senior Se			4	2Z	61,738,773	115.6700	71,412,368	61,738,773	61,738,773	0	0	0	0	6.470	6.521	MJSD	11,096	3,994,499	07/13/2010	09/30/2030
82011@-AE-3	Sharyland Distribution & Trans Senior Se				1FE	50,260,976	103.6600	52,019,191	50,184,782	50,235,740	0	(25,236)	0	0	5.040	4.998	MJSD	7,026	2,510,004	04/01/2016	06/20/2018
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged			4	1	13,976,794	108.3400	15,085,240	13,923,353	13,951,567	0	(3,968)	0	0	5.060	5.009	JD	31,312	704,522	06/09/2010	12/15/2024
83082@-AA-3	Sky Global Power One, LLC Senior Subordi				4Z	10,452,543	100.0000	10,452,543	10,452,543	10,452,543	0	0	0	0	15.000	15.287	MJSD	4,355	1,473,852	12/31/2016	12/04/2020
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER			4	1FE	20,500,000	90.4700	22,617,214	25,000,000	21,700,866	0	170,031	0	0	1.042	2.174	JAJO	49,195	185,837	12/17/2010	10/25/2040
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER			4	1FE	54,024,300	94.6200	58,661,072	62,000,000	56,011,668	0	322,224	0	0	1.002	1.806	JAJO	117,320	433,061	04/01/2016	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER			4	1FE	92,220,981	94.4600	99,893,425	105,750,000	95,675,586	0	544,170	0	0	1.002	1.794	JAJO	200,106	741,644	04/01/2016	10/25/2040
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER			4	1FE	87,000,000	100.7500	87,651,597	87,000,000	87,000,000	0	0	0	0	1.906	1.909	MON	22,636	1,435,019	02/25/2011	10/25/2034
83608H-AC-8	SOUND POINT CLO I LTD CLO			4	1FE	57,849,200	99.9400	57,968,332	58,000,000	57,963,141	0	44,958	0	0	2.230	2.268	JAJO	273,051	1,134,218	07/26/2013	07/15/2025
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT			4	1FE	13,582,188	99.0900	13,872,600	14,000,000	13,749,197	0	31,337	0	0	1.932	2.167	JAJO	51,085	230,399	11/19/2010	10/27/2036
842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE MUNI			2	1FE	35,603,140	108.0600	38,360,768	35,500,000	35,602,804	0	(1,517)	0	0	4.857	4.838	JJ	795,064	1,934,975	09/17/2015	07/15/2045
87053*-AA-1	Sweetwater Investors II, LLC Senior Secu			4	2AM	48,403,401	99.5900	48,207,031	48,403,401	48,403,401	0	0	0	0	4.740	4.738	MS	764,774	1,198,146	02/23/2016	03/02/2026
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro			4	2	13,822,705	106.4000	14,706,724	13,822,705	13,822,705	0	0	0	0	5.150	5.183	MJSD	1,977	711,869	03/27/2013	03/31/2033
87218@-AE-3	TA-High Desert, LLC Senior Secured Term			4	2	3,484,075	100.0000	3,484,075	3,484,075	3,484,075	0	0	0	0	4.000	4.038	MJSD	387	141,299	03/27/2013	03/31/2023
882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE MUNI TA				1FE	12,328,850	99.9800	12,562,449	12,565,000	12,332,167	0	2,135	0	0	4.330	4.430	MN	69,519	544,065	06/04/2015	11/15/2055
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS			4	1FE	24,959,000	95.7800	23,905,231	24,959,000	24,959,000	0	0	0	0	3.400	3.400	AO	176,793	834,462	10/19/2015	10/16/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate			4	1FE	18,813,728	94.9000	17,841,773	18,801,000	18,813,347	0	(382)	0	0	3.450	3.443	JJ	286,480	302,696	04/01/2016	01/22/2041
89379#-AA-0	Transmission & Distribution Co Senior No			4	3	5,250,000	115.5300	6,065,100	5,250,000	5,250,000	0	0	0	0	8.500	8.588	JAJO	94,208	446,250	07/13/2010	12/30/2020
89566E-AA-6	Tri-State Gen & Trans Assoc CORPORATE			4	1FE	597,120	101.1400	603,956	597,120	597,120	0	0	0	0	6.040	6.041	JJ	15,128	36,066	10/14/2003	01/31/2018
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1			4	1FE	1,258,018	103.0400	1,296,199	1,258,018	1,258,018	0	0	0	0	5.270	5.326	MON	3,131	66,297	08/10/2004	08/14/2027
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -			4	1FE	3,630,636	103.6600	3,791,699	3,657,679	3,649,305	0	2,207	0	0	5.640	5.837	MON	10,888	206,293	06/30/2006	10/12/2026
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED			4	2AM	11,052,161	98.1600	10,848,889	11,052,161	11,052,161	0	0	0	0	5.900	5.970	MON	30,793	652,077	05/18/2006	05/14/2036
89837L-AB-1	PRINCETON UNIVERSITY CORPORATE				1FE	135,358	130.4400	130,439	100,000	133,712	0	(993)	0	0	5.700	3.501	MS	1,900	5,700	04/27/2015	03/01/2039
89837R-AA-0	TRUSTEE DARTMOUTH COLL CORPORATE				1FE	1,770,426	107.6900	1,938,474	1,800,000	1,791,378	0	3,252	0	0	4.750	4.961	JD	7,125	163,479	06/03/2009	06/01/2019
89837R-AD-4	TRUSTEE DARTMOUTH COLL CORPORATE MUNI TA				1FE	5,349,733	93.9200	5,024,592	5,350,000	5,349,894	0	161	0	0	3.474	3.474	JD	15,488	118,227	04/05/2016	06/01/2046
899043-AA-1	TUFTS UNIVERSITY MA CORP				1FE	147,594	104.3900	137,790	132,000	147,571	0	(10)	0	0	5.017	4.480	AO	1,398	6,622	04/27/2015	04/15/2112

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
90357#-BK-1	U.S. Bank Tr Natl Assn. Sr Secured Lease			4	2Z	2,615,838	103.8100	2,702,665	2,603,492	2,606,123	0	(1,235)	0	0	6.990	6.862	AO	44,991	181,984	12/23/2009	10/02/2018
90361#-AA-8	United Technologies Corp Sr. Secured Not			4	1	2,253,641	101.5000	2,150,720	2,118,834	2,167,289	0	(21,552)	0	0	3.560	1.538	MON	6,076	75,431	01/01/2013	04/02/2019
90363*-AA-0	USG Nevada LLC Senior Note in a Project			4	3	6,168,595	119.2000	7,353,277	6,168,595	6,168,595	0	0	0	0	6.750	6.805	MJSD	1,157	416,380	09/26/2013	12/31/2037
903638-AB-6	USTA National Tennis Ctr Inc. Senior Not			4	1	19,284,109	103.1900	19,899,884	19,284,109	19,284,109	0	0	0	0	4.080	4.077	JJ	378,097	786,792	09/08/2014	09/08/2039
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT	LS			1FE	13,526,337	129.9100	16,290,213	12,540,000	13,347,865	0	(34,146)	0	0	5.900	5.278	MN	94,538	739,860	04/27/2015	11/15/2032
904764-AK-3	UNILEVER CAPITAL CORP CORPORATE				1FE	31,170,684	106.3500	32,968,192	31,000,000	31,042,125	0	(19,222)	0	0	4.800	4.729	FA	562,133	1,488,000	08/13/2009	02/15/2019
904764-AM-9	UNILEVER CAPITAL CORP CORPORATE				1FE	15,870,715	107.3900	16,672,701	15,525,000	15,730,085	0	(46,293)	0	0	4.250	3.893	FA	258,427	659,813	08/20/2013	02/10/2021
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F			4	1FE	33,578,453	117.2000	32,926,769	28,094,657	32,012,158	0	(397,722)	0	0	6.176	3.338	JJ	862,743	1,735,126	01/01/2013	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND			4	2FE	2,139,893	107.7500	2,195,937	2,037,993	2,110,443	0	(9,469)	0	0	6.636	5.589	JJ	67,245	135,241	11/01/2013	07/02/2022
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC			4	1FE	3,293,411	98.8800	3,256,360	3,293,411	3,293,411	0	0	0	0	3.450	3.449	JD	9,469	118,041	11/02/2015	12/01/2027
909320-AA-4	UNITED AIRLINES INC CORP SINKING FUND	LS		4	1FE	1,436,453	100.5000	1,420,552	1,413,484	1,434,245	0	(1,931)	0	0	3.750	3.393	MS	17,374	53,006	12/07/2015	03/03/2028
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LA CORPORATE			4	1FE	15,300,000	95.5300	14,616,549	15,300,000	15,300,000	0	0	0	0	3.438	3.438	FA	198,716	526,014	01/13/2015	02/15/2045
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE	LS			1FE	13,822,221	113.3500	12,202,321	10,765,000	13,812,494	0	(2,705)	0	0	5.250	4.071	AO	141,291	565,163	04/27/2015	10/01/2111
91803*-AP-3	Utilities Inc. Collateral Trust Notes			4	2	11,791,288	114.6100	11,461,053	10,000,000	11,363,363	0	(114,718)	0	0	6.580	4.745	JJ	296,100	658,000	01/01/2013	07/21/2036
96329*-LA-8	Wheels Senior Secured Note				1	17,680,000	99.1500	17,529,607	17,680,000	17,680,000	0	0	0	0	1.880	1.878	MN	32,315	166,192	05/26/2016	05/27/2019
96926G-AA-1	RICE UNIV CORPORATE			4	1FE	22,326,860	103.4400	22,756,140	22,000,000	22,326,326	0	(535)	0	0	4.626	4.546	MN	130,042	971,460	10/19/2016	05/15/2063
96926G-AC-7	RICE UNIV CORPORATE MUNI TAXABLE				1FE	1,188,643	94.6600	1,135,860	1,200,000	1,188,806	0	163	0	0	3.574	3.627	MN	5,480	42,888	04/01/2016	05/15/2045
96926G-AD-5	RICE UNIV CORPORATE MUNI TAXABLE	LS			1FE	15,000,000	94.6200	14,192,940	15,000,000	15,000,000	0	0	0	0	3.774	3.774	MN	72,335	566,100	04/15/2015	05/15/2055
97181#-KV-4	Wilmington Tr Company Debt inLev Lease			4	1	2,699,272	107.3900	2,849,972	2,653,895	2,674,762	0	(4,428)	0	0	5.360	5.104	JJ	70,729	142,249	06/09/2010	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L			4	1	1,488,420	105.6100	1,556,823	1,474,159	1,480,145	0	(1,490)	0	0	4.920	4.770	JJ	36,063	72,529	06/09/2010	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L			4	1	3,019,415	106.5900	3,191,482	2,994,054	3,005,616	0	(2,470)	0	0	4.920	4.799	JJ	73,245	147,307	06/09/2010	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt inLev Lease			4	1	1,670,882	105.0200	1,725,536	1,642,987	1,649,842	0	(9,017)	0	0	5.360	5.109	JJ	43,787	88,064	06/09/2010	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt inLev Lease			4	1	1,336,094	109.3500	1,435,908	1,313,116	1,326,589	0	1,450	0	0	5.360	5.091	JJ	34,996	70,383	06/09/2010	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L			4	1	880,748	109.3800	946,281	865,103	874,129	0	893	0	0	5.380	5.101	JJ	23,142	46,543	06/09/2010	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L			4	1	1,850,452	105.4700	1,932,426	1,832,167	1,839,633	0	(1,940)	0	0	4.920	4.764	JJ	44,821	90,143	06/09/2010	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L			4	1	2,123,897	106.5700	2,244,993	2,106,540	2,114,333	0	(1,670)	0	0	4.920	4.804	JJ	51,533	103,642	06/09/2010	01/02/2026
97181#-LG-6	Wilmington Tr Company Debt in Leverage L			4	1	2,561,014	106.6200	2,667,468	2,501,817	2,532,311	0	(2,391)	0	0	5.040	4.610	JJ	62,696	126,092	06/09/2010	01/02/2024
97181#-LH-4	Wilmington Tr Company Debt in Leverage L			4	1	806,488	103.9100	838,046	806,488	806,488	0	0	0	0	5.040	5.035	JJ	20,211	40,647	09/28/2005	01/02/2020
97181#-LK-7	Wilmington Tr Company Debt in Leverage L			4	1	1,091,148	107.8300	1,167,433	1,082,692	1,087,138	0	(772)	0	0	4.920	4.807	JJ	26,486	53,268	06/09/2010	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L			4	1	3,923,521	106.7200	4,152,908	3,891,457	3,906,368	0	(3,064)	0	0	4.920	4.803	JJ	95,198	191,460	06/09/2010	01/02/2026
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr			4	1	5,945,977	106.8500	6,354,376	5,945,977	5,945,977	0	0	0	0	5.780	5.780	JJ	170,884	343,630	11/02/2006	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr			4	1	1,432,734	107.0900	1,534,296	1,432,734	1,432,734	0	0	0	0	5.780	5.780	JJ	41,176	82,860	11/02/2006	01/02/2023
98160Y-AC-9	WORLD OMNI AUTO RECEIVABLES TR ABS FLOAT			4	1FE	937,459	100.1000	938,540	937,643	937,553	0	94	0	0	1.104	1.132	MON	489	6,311	03/28/2016	07/15/2019
98161F-AC-9	WORLD OMNI AUTOMOBILE LEASE SE ABS FLOAT			4	1FE	12,100,000	100.1400	12,117,245	12,100,000	12,100,000	0	0	0	0	1.114	1.104	MON	6,365	46,213	07/12/2016	02/15/2019
98162F-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1FE	28,216,017	100.0600	28,234,363	28,216,144	28,215,767	0	(250)	0	0	1.320	1.322	MON	16,553	271,063	03/15/2016	12/16/2019
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER			4	1FE	24,221,518	98.5600	24,629,033	24,990,054	24,607,110	0	162,285	0	0	0.782	2.084	JAJO	37,872	152,209	09/05/2012	07/23/2019
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER			4	1FE	24,506,857	98.5500	24,920,559	25,286,224	24,898,719	0	164,327	0	0	0.782	2.085	JAJO	38,321	154,012	09/05/2012	07/23/2019
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER			4	1FE	25,682,049	98.5800	26,121,900	26,499,444	26,043,032	0	174,592	0	0	0.881	2.144	FMAN	36,245	345,788	09/05/2012	08/06/2019
D5253#-AA-3	Leipziger Messe GMBH LEASE			4	1	42,499,892	38.6300	23,893,336	61,853,928	54,214,070	0	1,793,729	0	0	0.000	3.194	MON	0	0	12/31/1998	01/02/2041
D5253#-AB-1	Leipziger Messe GMBH LEASE			4	1	24,854,658	39.8500	14,465,386	36,299,494	31,692,804	0	1,062,106	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AC-9	Leipziger Messe GMBH LEASE			4	1	24,854,658	39.8500	14,465,386	36,299,494	31,692,804	0	1,062,106	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AD-7	Leipziger Messe GMBH LEASE			4	1	24,854,658	39.8500	14,465,386	36,299,494	31,692,804	0	1,062,106	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AE-5	Leipziger Messe GMBH LEASE			4	1	24,854,658	39.8500	14,465,386	36,299,494	31,692,804	0	1,062,106	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AF-2	Leipziger Messe GMBH LEASE			4	1	29,824,783	39.8500	17,357,667	43,557,956	38,030,189	0	1,274,472	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT		A		4AM	8,055,079	130.0700	9,202,453	7,075,000	7,810,409	0	(29,870)	0	0	7.250	6.166	AO	108,287	512,938	01/28/2010	10/15/2031
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT		A		5AM	713,772	130.0700	663,357	510,000	663,357	(35,073)	(9,245)	0	0	7.250	3.931	AO	7,806	36,975	04/27/2015	10/15/2031
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT		A		4AM	12,223,610	130.0700	13,982,526	10,750,000	11,817,973	0	(43,135)	0	0	7.250	6.212	AO	164,535	779,375	08/28/2003	10/15/2031
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu			4	2Z	18,740,402	117.7400	16,963,614	14,407,153	14,407,153	0	0	0	498,354	6.300	6.350	MJSD	2,521	928,028	06/28/2013	06/30/2033
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu			4	3Z	11,496,801	117.7400	9,942,795	8,444,390	8,444,390	0	0	0	292,098	6.300	6.348	MJSD	1,478	543,940	12/20/2012	06/30/2033
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu			4	2Z	15,154,209	117.7400	13,740,668	11,669,914	11,669,914	0	0	0	403,671	6.300	6.349	MJSD	2,042	751,710	05/31/2013	06/30/2033
C3346#-AA-8	FA MGT Limited Partnership Senior Secure				2Z	57,109,335	97.7900	55,951,137	57,213,670	57,213,670	0	0	0	104,335	3.890	3.910	MJSD	6,182	272,019	11/17/2016	11/17/2026
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec			4	2Z	2,571,429	105.6100	2,052,454	1,943,360	1,943,360	0	0	0	67,222	4.600	4.626	MJSD	248	91,402	04/09/2013	06/16/2023
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note		A	4	2AM	31,851,889	100.4100	31,981,086	31,851,889	31,851,889	0	0	0	0	3.500	3.500	JD	49,547	1,114,816	10/31/2014	12/15/2021
00084P-AS-2	ACAS CLO LTD CLO		D	4	1FE	32,449,146	100.0400	32,461,918	32,449,146	32,449,146	0	0	0	0	2.247	2.176	MJSD	24,308	633,018	09/11/2014	09/20/2023
00084Q-AA-9	ACAS CLO LTD CLO		D	4	1FE	50,342,041	99.8900	50,442,975	50,500,000	50,412,727	0	43,390	0	0	2.061	2.123	JAJO	211,075	895,226	04/01/2016	04/20/2025
00190Y-AN-5	ARES CLO FUNDS CLO		D	4	1FE	69,976,550	100.2300	70,163,975	70,000,000	70,137,239	0	92,812	0	0	2.240	2.352	JAJO	283,160	1,373,617	06/12/2015	07/28/2025
00191Y-AL-8	ARES CLO FUNDS CLO		D	4	1FE	4,500,000	100.0000	4,500,000	4,500,000	4,500,000	0	0	0	0	2.313	2.354	MJSD	2,892	0	12/14/2016	12/05/2025

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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	
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
00248P-AA-4	A VOCE CLO CLO		D	4	1FE	18,222,273	99.7900	18,210,938	18,250,000	18,268,631	0	33,017	0	0	2.330	2.303	JAJO	89,770	375,543	07/14/2014	07/15/2026
00248P-AJ-5	A VOCE CLO CLO		D	4	1FE	4,933,500	99.8200	4,990,827	5,000,000	4,950,513	0	14,610	0	0	2.340	2.676	JAJO	24,700	98,849	01/20/2016	07/15/2026
00439Y-AA-4	ACCUNIA EUROPEAN CLO ACCUN_1A- CLO		B	4	1FE	118,746,701	101.0400	114,027,213	112,858,250	112,535,596	0	28,715	0	(6,239,820)	1.430	1.493	JAJO	672,447	0	07/05/2016	07/15/2029
006278-AC-9	Adams Mill CLO Ltd CLO		D	4	1FE	26,605,628	99.6700	26,612,013	26,700,000	26,617,234	0	11,606	0	0	2.310	2.419	JAJO	130,207	164,019	09/13/2016	07/15/2026
00900A-AA-6	AIMCO CLO		D	4	1FE	42,000,000	100.4500	42,189,248	42,000,000	42,000,000	0	0	0	0	2.421	2.352	JAJO	206,207	899,855	05/12/2014	07/20/2026
00900L-AA-2	AIMCO CLO		D	4	1FE	3,500,000	99.7500	3,491,325	3,500,000	3,500,000	0	0	0	0	2.580	2.522	JAJO	19,063	72,305	11/05/2015	01/15/2028
020053-AS-3	ALM LOAN FUNDING CLO		D	4	1FE	1,250,000	99.9800	1,249,777	1,250,000	1,250,000	0	0	0	0	2.343	2.489	JAJO	5,939	0	09/29/2016	10/15/2028
033292-AA-1	ANCHORAGE CAPITAL CLO LTD ANCH CLO		D	4	1FE	18,654,560	99.7000	18,743,816	18,800,000	18,764,866	0	45,606	0	0	2.068	2.168	JAJO	86,376	334,494	11/05/2013	07/13/2025
03329P-AL-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO		D	4	1FE	12,250,000	100.2100	12,275,703	12,250,000	12,250,000	0	0	0	0	2.288	2.421	JAJO	50,604	0	10/06/2016	04/28/2026
03763R-AF-8	APIDOS CLO CLO		D	4	1FE	15,419,739	100.0100	15,421,933	15,419,739	15,419,739	0	0	0	0	2.180	2.186	JAJO	70,965	293,659	03/27/2015	07/15/2023
03764X-AH-0	APIDOS CLO CLO		D	4	1FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	2.193	2.309	JAJO	28,321	0	11/08/2016	04/17/2026
03765L-AJ-1	APIDOS CLO CLO		D	4	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	2.241	2.329	JAJO	14,319	0	11/17/2016	01/16/2027
04013Y-AN-2	ARES CLO LTD CLO		D	4	1FE	15,000,000	100.0100	15,002,009	15,000,000	15,000,000	0	0	0	0	2.164	2.145	JAJO	73,031	281,384	05/15/2015	10/12/2023
04014J-AA-2	ARES CLO FUNDS CLO		D	4	1FE	21,844,188	100.0400	22,258,649	22,250,000	22,055,886	0	98,320	0	0	1.980	2.457	JAJO	93,005	378,248	12/17/2014	04/15/2025
042809-AJ-2	ARROWPOINT CLO LTD CLO		D	4	1FE	65,500,000	100.1600	65,604,158	65,500,000	65,500,000	0	0	0	0	2.345	2.518	FMAN	157,894	0	11/15/2016	11/15/2028
04280W-AA-0	ARROWPOINT CLO LTD CLO		D	4	1FE	5,492,418	100.1500	5,508,009	5,500,000	5,493,631	0	1,212	0	0	2.432	2.445	JAJO	27,863	115,343	04/01/2016	04/18/2027
04941K-AA-7	ATLAS SENIOR LOAN FUND LTD CLO		D	4	1FE	93,480,084	99.9400	93,691,388	93,750,000	93,791,610	0	177,499	0	0	2.406	2.396	FMAN	294,444	2,001,417	12/13/2013	02/17/2026
04941M-AE-5	ATLAS SENIOR LOAN FUND LTD CLO CLO		D	4	1FE	77,111,000	100.0900	77,179,960	77,111,000	77,111,000	0	0	0	0	2.298	2.425	JAJO	374,081	0	10/07/2016	07/16/2026
04964H-AL-2	Atrium VIII CLO		D	4	1FE	54,000,000	100.0300	54,015,363	54,000,000	54,000,000	0	0	0	0	2.214	2.344	JAJO	229,183	0	10/06/2016	10/23/2024
04964R-AA-4	ATRIUM X LLC CLO		D	4	1FE	492,600	99.7300	498,652	500,000	495,646	0	2,018	0	0	2.000	2.434	JAJO	2,111	8,560	06/24/2015	07/16/2025
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN		D	4	6	742,919	130.0500	739,050	568,281	739,050	(492)	(3,377)	0	0	7.850	4.466	AO	9,418	22,305	07/15/2016	04/15/2036
05115E-AC-4	Augusta Funding IV CORPORATE		D	4	5	29,127,235	111.2300	42,113,328	37,861,341	36,958,747	0	79,341	0	0	7.600	8.023	MN	367,676	3,175,722	12/21/2012	11/15/2035
05633W-AB-9	BAC San Jose DPR Funding Senior Secured		D	4	2AM	38,000,000	103.5200	39,337,867	38,000,000	38,000,000	0	0	0	0	4.500	4.524	FMAN	218,500	1,710,000	11/14/2014	11/15/2021
05633W-AB-9	BAC San Jose DPR Funding Senior Secured		D	4	3AM	6,030,000	103.5200	6,211,242	6,000,000	6,024,016	0	(5,984)	0	0	4.500	4.348	FMAN	34,500	202,500	04/20/2016	11/15/2021
05875F-AA-5	BALLYROCK LTD CLO		D	4	1FE	26,500,000	100.3200	26,585,669	26,500,000	26,500,000	0	0	0	0	2.406	2.420	JAJO	182,422	0	08/16/2016	10/15/2028
05970H-AB-3	General DPR Funding, Ltd. Senior Secured		D	4	1FE	78,130,000	98.4100	76,890,699	78,130,000	78,130,000	0	0	0	0	3.250	3.263	FMAN	324,457	853,462	07/14/2016	08/15/2024
060587-AB-8	BANK AUSTRIA SUB NT LOCAL GOVT GUARN 144		D		4AM	5,372,550	100.4900	4,521,915	4,500,000	4,509,835	0	(83,920)	0	0	7.250	5.305	FA	123,250	326,250	09/24/2002	02/15/2017
07131L-AA-8	BATTALION CLO LTD CLO		D	4	1FE	2,958,000	99.4400	2,983,235	3,000,000	2,964,835	0	6,835	0	0	2.330	2.712	JAJO	14,757	31,941	04/28/2016	10/17/2026
07131R-AA-5	BATTALION CLO IV LTD CLO		D	4	1FE	6,636,458	100.4000	6,702,033	6,675,000	6,658,393	0	8,095	0	0	2.282	2.400	JAJO	29,193	134,420	02/14/2014	10/22/2025
07131U-AA-8	BATTALION CLO LTD BATLN_14-5A CLO		D	4	1FE	9,975,000	100.0000	9,999,850	10,000,000	10,003,722	0	17,871	0	0	2.380	2.373	JAJO	50,244	208,374	03/07/2014	04/17/2026
07131X-AA-2	BATTALION CLO LTD CLO		D	4	1FE	10,989,000	100.1400	11,015,544	11,000,000	11,012,269	0	16,824	0	0	2.480	2.452	JAJO	57,591	240,333	10/22/2014	10/17/2026
07132A-AA-1	BATTALION CLO LTD CLO		D	4	1FE	1,823,396	100.0400	1,850,675	1,850,000	1,828,421	0	4,903	0	0	2.412	2.744	JAJO	9,295	32,151	04/01/2016	04/18/2027
07132J-AA-2	BATTALION CLO LTD CLO		D	4	1FE	7,733,725	99.7100	7,727,818	7,750,000	7,727,068	0	(6,657)	0	0	2.434	1.151	JAJO	12,574	0	10/28/2016	01/24/2029
08179X-AA-3	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1FE	28,400,250	99.6300	28,393,835	28,500,000	28,501,538	0	52,014	0	0	2.080	2.083	JAJO	125,147	513,631	05/06/2013	07/15/2024
08180E-AJ-3	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1FE	27,500,000	99.9800	27,493,956	27,500,000	27,500,000	0	0	0	0	3.539	3.550	JAJO	191,942	973,225	10/31/2013	01/20/2026
08180K-AC-4	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1FE	74,000,000	100.4800	74,351,515	74,000,000	74,000,000	0	0	0	0	2.481	2.460	JAJO	372,321	1,630,600	10/03/2014	10/20/2026
08180R-AA-3	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1FE	3,971,200	100.3000	4,011,950	4,000,000	3,980,399	0	6,290	0	0	2.412	2.549	JAJO	20,097	83,715	03/11/2016	07/18/2027
09627X-AU-5	BLUEMOUNTAIN CLO LTD BLUEM_15- CLO		D	4	1FE	20,050,000	100.0000	20,050,000	20,050,000	20,050,000	0	0	0	0	2.065	2.333	JAJO	10,352	0	12/13/2016	04/13/2027
114521-AB-3	BROOKSIDE MILL CLO LTD CLO		D	4	1FE	53,467,000	99.8700	53,428,150	53,500,000	53,469,592	0	2,592	0	0	2.030	2.024	JAJO	229,277	752,484	10/27/2016	04/17/2025
12545R-AA-5	CIC Central Amer Card Rec Ltd. Senior Se		D	4	1FE	9,615,390	103.3100	9,933,553	9,615,390	9,615,390	0	0	0	0	4.500	4.526	FMAN	64,904	432,693	06/10/2013	11/05/2020
14309J-AN-7	CARLYLE CLO CLO		D	4	1FE	9,511,885	100.0100	9,512,884	9,511,885	9,511,885	0	0	0	0	2.111	2.117	JAJO	40,721	173,815	04/02/2015	04/20/2022
14310B-AA-9	CARLYLE CLO CLO		D	4	1FE	45,741,250	100.0400	46,018,354	46,000,000	45,883,483	0	62,881	0	0	2.202	2.353	FMAN	135,060	886,046	09/18/2014	02/14/2025
148886-AJ-3	Catamaran CLO Ltd CLO		D	4	1FE	72,000,000	100.0000	72,000,000	72,000,000	72,000,000	0	0	0	0	2.110	2.191	MJSD	50,636	0	11/23/2016	12/20/2023
14889D-AA-6	CATAMARAN CLO LTD CLO		D	4	1FE	4,991,150	100.1300	5,006,674	5,000,000	4,999,093	0	4,427	0	0	2.431	2.446	JAJO	24,650	107,634	04/02/2014	04/20/2026
14889H-AJ-8	CATAMARAN CLO LTD CLO		D	4	1FE	35,000,000	99.9200	34,973,106	35,000,000	35,000,000	0	0	0	0	2.108	2.394	JAJO	53,276	0	11/17/2016	10/18/2026
14889K-AA-0	CRMN_15-1A CLO		D	4	1FE	25,684,900	100.0800	25,719,216	25,700,000	25,687,743	0	2,843	0	0	2.432	2.400	JAJO	119,785	552,167	01/27/2016	04/22/2027
14918J-AL-4	CATHEDRAL LAKE LTD CLO		D	4	1FE	126,500,000	99.6900	126,109,001	126,500,000	126,500,000	0	0	0	0	2.280	2.286	JAJO	608,887	0	09/30/2016	01/15/2026
14954T-AA-1	CAVALRY CLO LTD CLO		D	4	1FE	18,597,607	100.0400	18,607,074	18,600,000	18,599,042	0	462	0	0	2.230	2.204	JAJO	87,565	359,366	12/18/2013	01/17/2024
26243Q-AA-2	DRYDEN LEVERAGED LOAN CLO DRYD_06-14EA		B	4	6	133	0.9500	99,812	10,547,500	105	0	0	0	(3)	0.000	183.626	MS	0	149,454	07/14/2006	08/08/2022
26244G-AA-3	DRYDEN CDO CLO		D	4	1FE	1,500,000	99.8500	1,497,769	1,500,000	1,500,000	0	0	0	0	2.306	2.280	FMAN	4,515	31,012	07/02/2015	08/15/2028
26249E-AA-3	DRYDEN CDO DRSLF_14-31A		D	4	1FE	8,935,200	100.1300	9,011,492	9,000,000	8,976,219	0	19,907	0	0	2.232	2.332	JAJO	41,844	174,427	01/31/2014	04/18/2026
26249G-AE-0	DRYDEN CDO CLO		D	4	1FE	285,250,000	99.8900	284,927,154	285,250,000	285,250,000	0	0	0	0	2.310	2.432	JAJO	732,142	0	11/07/2016	10/15/2028
26250U-AC-9	DRYDEN CDO DRYD_12-26A		D	4	1FE	3,450,000	100.0400	3,451,358	3,450,000	3,450,000	0	0	0	0	1.980	1.952	JAJO	14,421	58,650	02/20/2013	07/15/2025
26829B-AA-7	ECP CLO LTD CLO		D	4	1FE	248,723	99.8500	249,626	250,000	249,768	0	677	0	0	2.330	2.368	JAJO	1,230	5,144	09/12/2014	07/15/2026
33842H-AA-3	FLAGSHIP CLO CLO		D	4	1FE	41,433,600	100.1900	41,680,533	41,600,000	41,546,894	0	51,315	0	0	2.351	2.409	JAJO	198,338	861,680	12/18/2013	01/20/2026
33842H-AC-9	FLAGSHIP CLO CLO		D	4	1FE	19,866,000	99.7200	19,944,756	20,000,000	19,932,830	0	23,578	0	0	3.530	3.681	JAJO	139,239	706,000	12/18/2013	01/20/2026
34959W-AA-7	FORTRESS CREDIT BSL LIMITED CLO		D	4	1FE	15,000,000	99.7100	14,957,010	15,000,000	15,000,000	0	0	0	0	2.058	2.025	JAJO	63,443	265,897	02/27/2013	01/19/2025

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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	
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
36320F-AG-8	GALAXY XVII CLO LTD CLO		D	4	1FE	31,250,000	100.0000	31,250,969	31,250,000	31,250,000	0	0	0	0	2.280	2.286	JAJO	150,417	0	10/07/2016	07/15/2026
36655X-AA-7	GARRISON FDG 2016-1 LTD CLO		D	4	1FE	38,394,125	100.8200	38,815,061	38,500,000	38,411,431	0	17,306	0	0	2.529	2.732	JAJO	235,333	0	09/07/2016	10/20/2028
42983F-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD CLO		D	4	1FE	21,768,770	100.0400	21,777,364	21,768,770	21,768,770	0	0	0	0	2.247	2.179	MJSD	16,307	424,665	09/11/2014	09/20/2022
44928X-AA-2	ICG US CLO Ltd CLO		D	4	1FE	3,925,000	99.4600	3,978,263	4,000,000	3,938,694	0	13,694	0	0	2.031	2.612	JAJO	16,475	36,908	05/09/2016	04/20/2026
44929F-AA-0	ICG US CLO LTD CLO		D	4	1FE	20,461,356	99.8500	20,414,758	20,445,000	20,460,334	0	(1,022)	0	0	2.382	2.367	JAJO	91,980	115,704	09/29/2016	01/25/2027
44986R-AA-4	ING INVSTMT MGMT CLO LTD INGIM CLO		D	4	1FE	34,242,914	100.0400	34,263,563	34,250,000	34,247,117	0	1,394	0	0	2.020	1.972	JAJO	146,057	596,252	12/18/2013	04/15/2024
44986W-AA-3	ING INVESTMENT MANAGEMENT CLO CLO		D	4	1FE	10,458,040	100.0400	10,504,111	10,500,000	10,472,800	0	12,011	0	0	2.032	2.126	JAJO	40,297	176,014	02/03/2016	04/25/2025
44987E-AA-2	ING INVESTMENT MANAGEMENT CLO CLO		D	4	1FE	5,000,000	100.0500	5,002,696	5,000,000	5,000,000	0	0	0	0	2.332	2.266	JAJO	24,288	101,955	11/26/2013	01/18/2026
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur		D	4	2AM	6,043,509	105.9600	6,403,755	6,043,509	6,043,509	0	0	0	0	6.000	6.043	JAJO	76,551	362,611	09/09/2011	10/15/2021
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur		D	4	2AM	17,357,143	103.8700	18,028,645	17,357,143	17,357,143	0	0	0	0	5.000	5.030	JAJO	183,214	867,857	08/28/2013	07/15/2023
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur		D	4	2AM	58,186,000	105.8100	61,566,568	58,186,000	58,186,000	0	0	0	0	5.235	5.268	JAJO	643,052	1,286,105	05/13/2016	04/15/2026
468367-AA-5	JACKSON MILL CLO LTD CLO		D	4	1FE	56,065,000	100.0700	56,102,379	56,065,000	56,065,000	0	0	0	0	2.420	2.376	JAJO	286,430	1,205,269	04/16/2015	04/15/2027
470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec		D	4	3AM	60,000,000	98.0600	58,836,069	60,000,000	60,000,000	0	0	0	0	5.625	5.665	JAJO	375,000	0	11/21/2016	01/08/2027
47030U-AA-6	JAMES HARDIE INTERNATIONAL FIN CORPORATE		D	2	4AM	4,170,000	103.5000	4,140,000	4,000,000	4,127,442	0	(27,250)	0	0	5.875	5.008	FA	88,778	235,000	05/26/2015	02/15/2023
47048J-AJ-2	Jamestown CLO LTD CLO		D	4	1FE	25,121,225	99.9000	25,224,798	25,250,000	25,139,630	0	18,405	0	0	2.320	2.583	JAJO	175,740	0	08/11/2016	10/20/2028
48274L-AA-9	KVK CLO LTD CLO		D	4	1FE	8,743,725	100.1200	8,760,925	8,750,000	8,746,772	0	2,670	0	0	2.496	2.516	FMAN	28,510	22,261	11/29/2016	05/15/2026
48274L-AB-7	KVK CLO LTD CLO		D	4	1FE	9,500,000	99.1500	9,419,070	9,500,000	9,500,000	0	0	0	0	3.670	3.083	FMAN	44,550	348,650	03/05/2014	05/15/2026
48274M-AB-5	KVK CLO LTD CLO		D	4	1FE	64,884,300	100.0000	65,003,010	65,000,000	65,005,105	0	80,264	0	0	2.430	2.434	JAJO	333,450	1,403,995	06/02/2014	07/15/2026
48274T-AA-2	KVK CLO LTD CLO		D	4	1FE	86,947,800	100.1800	87,153,137	87,000,000	87,163,015	0	171,763	0	0	2.491	2.448	FMAN	246,838	1,939,499	04/22/2015	05/20/2027
48274W-AA-5	KVK CLO LTD CLO		D	4	1FE	90,850,000	100.0000	90,850,000	90,850,000	90,850,000	0	0	0	0	2.491	2.466	JAJO	56,573	0	12/13/2016	01/15/2029
51507Y-AA-4	LANDMARK CDO		D	4	1FE	2,360,446	99.9800	2,512,891	2,513,296	2,507,470	0	16,303	0	0	1.118	2.773	JAJO	5,774	20,533	03/13/2013	10/19/2020
532621-AA-7	LROCK 2014-2A CLO		D	4	1FE	985,000	100.1100	1,001,087	1,000,000	988,878	0	3,764	0	0	2.382	2.799	JAJO	4,962	20,902	12/16/2015	04/18/2026
55818F-AN-2	MADISON PARK FUNDING LTD MDPK_ CLO		D	4	1FE	46,713,670	100.0200	46,722,223	46,713,670	46,713,670	0	0	0	0	2.196	2.141	FMAN	133,908	897,803	05/11/2015	08/15/2022
55818K-AA-9	MADISON PK FDG CLO		D	4	1FE	42,387,703	100.0400	43,194,200	43,175,000	42,652,639	0	230,168	0	0	2.162	2.742	JAJO	178,892	808,246	02/04/2016	10/23/2025
55952Y-AJ-6	MAGNETITE CLO LTD CLO		D	4	1FE	92,000,000	99.8000	91,819,211	92,000,000	92,000,000	0	0	0	0	2.180	2.302	JAJO	289,698	0	10/20/2016	04/15/2026
55953B-AA-4	MAGNETITE CLO LTD CLO		D	4	1FE	6,690,459	100.1600	6,741,121	6,730,000	6,701,419	0	10,455	0	0	2.302	2.447	JAJO	29,261	121,137	01/22/2016	07/25/2026
566428-AL-2	MAREA CLO LTD MAREA_12-1A CLO		D	4	1FE	75,000,000	100.0100	75,009,165	75,000,000	75,000,000	0	0	0	0	2.230	2.236	JAJO	353,083	1,466,661	06/12/2015	10/15/2023
59802Q-AJ-7	MIDOCEAN CR CLO I CLO		D	4	1FE	118,500,000	100.0000	118,500,000	118,500,000	118,500,000	0	0	0	0	2.390	2.454	JAJO	133,740	0	12/02/2016	01/15/2024
62431X-AC-0	MOUNTAIN VIEW CLO LTD CLO		D	4	1FE	998,125	99.8400	998,369	1,000,000	998,713	0	368	0	0	2.390	2.438	JAJO	5,046	21,191	06/02/2015	10/15/2026
62432B-AA-1	MOUNTAIN VIEW CLO LTD CLO		D	4	1FE	1,496,115	99.7300	1,495,935	1,500,000	1,500,906	0	2,042	0	0	2.340	2.331	JAJO	7,410	39,311	05/13/2015	07/15/2027
67105H-AJ-4	OCP CLO LTD CLO		D	4	1FE	6,000,000	98.9000	5,933,684	6,000,000	6,000,000	0	0	0	0	3.298	3.310	JAJO	36,828	197,880	09/19/2013	10/24/2025
67107U-AJ-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2	1FE	3,994,200	100.0200	4,000,652	4,000,000	3,995,669	0	1,007	0	0	2.402	2.437	JAJO	18,414	85,458	07/17/2015	07/22/2027
67108B-AJ-4	OZLM FUNDING LTD CLO		D	4	1FE	60,000,000	100.0200	60,012,960	60,000,000	60,000,000	0	0	0	0	2.308	2.435	JAJO	238,487	0	10/06/2016	10/30/2027
67514R-AA-6	OCEAN TRAILS CLO CLO		D	4	1FE	20,738,363	99.8700	21,046,880	21,075,000	20,914,517	0	78,691	0	0	2.202	2.569	FMAN	61,878	408,765	10/26/2015	08/13/2025
67515U-AE-0	Ocean Trails CLO CLO		D	4	1FE	1,300,000	100.7800	1,310,099	1,300,000	1,300,000	0	0	0	0	2.570	2.569	JAJO	7,053	10,936	05/23/2016	07/15/2028
675758-AJ-5	ODEBRECHT FINANCE LTD CORP FOREIGN		D	2	1AM	2,940,000	58.2500	4,281,375	7,350,000	2,940,000	0	(7,847)	5,000,966	0	7.125	18.112	JD	7,273	523,688	09/11/2014	06/26/2042
67590E-AA-2	OCTAGON INVESTMENT PARTNERS XV CLO		D	4	1FE	14,474,368	100.0300	14,504,894	14,500,000	14,500,744	0	15,998	0	0	2.168	2.170	JAJO	64,607	273,249	12/18/2013	01/19/2025
69688V-AA-3	PALMER SQUARE CLO LTD CLO		D	4	1FE	3,990,000	100.0600	4,002,430	4,000,000	4,002,010	0	7,068	0	0	2.280	2.264	JAJO	19,253	79,305	08/09/2013	10/17/2025
69688X-AA-9	PALLMER SQUARE CLO CLO		D	4	1FE	69,112,805	100.0000	69,109,971	69,112,805	69,112,805	0	0	0	0	2.150	2.084	JAJO	313,695	1,279,403	04/28/2014	10/17/2022
69688X-AJ-0	PALLMER SQUARE CLO CLO		D	4	1FE	89,500,000	100.0000	89,500,000	89,500,000	89,500,000	0	0	0	0	2.329	2.372	JAJO	0	0	12/14/2016	01/17/2027
69689A-AA-8	PALLMER SQUARE CLO CLO		D	4	1FE	14,962,500	100.2200	15,033,641	15,000,000	15,008,032	0	34,523	0	0	2.411	2.404	FMAN	41,192	320,802	04/10/2015	05/21/2027
69689C-AA-4	PALLMER SQUARE CLO CLO		D	4	1FE	1,397,914	100.1800	1,402,512	1,400,000	1,401,566	0	1,603	0	0	2.381	2.359	JAJO	6,760	35,596	06/22/2015	07/20/2027
700162-AA-8	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1FE	95,052,220	100.3000	95,588,597	95,300,000	95,156,983	0	104,763	0	0	2.415	2.729	FMAN	837,315	0	07/25/2016	08/23/2028
74982G-AN-1	RACE PT VII CLO LTD CLO		D	4	1FE	95,000,000	100.0200	95,020,292	95,000,000	95,000,000	0	0	0	0	1.200	1.949	FMAN	171,000	0	10/28/2016	11/08/2024
74982N-AA-4	RACE PT V CLO LTD CLO		D	4	1FE	14,485,633	100.0600	14,495,536	14,486,841	14,485,910	0	276	0	0	2.263	2.209	MJSD	15,484	288,977	02/03/2016	12/15/2022
75885W-AJ-0	Regatta II Funding LP CLO		D	4	1FE	1,500,000	99.9500	1,499,250	1,500,000	1,500,000	0	0	0	0	2.491	2.545	JAJO	1,142	0	12/14/2016	01/15/2029
75886Q-AA-1	REGATTA III FUNDING CLO		D	4	1FE	34,382,700	100.4700	34,661,350	34,500,000	34,502,145	0	74,000	0	0	2.400	2.405	JAJO	174,800	734,617	02/25/2014	04/15/2026
75887F-AC-0	REGATTA IV FUNDING CLO		D	4	1FE	970,625	100.0600	1,000,614	1,000,000	976,702	0	6,077	0	0	2.292	3.084	JAJO	4,329	15,734	02/17/2016	07/25/2026
75887F-AL-0	REGATTA IV FUNDING CLO		D	4	1FE	11,000,000	100.4300	11,047,015	11,000,000	11,000,000	0	0	0	0	2.412	2.379	JAJO	50,111	234,561	05/23/2014	07/25/2026
75887H-AA-0	REGATTA V FUNDING LTD CLO		D	4	1FE	19,959,200	100.2700	20,053,578	20,000,000	20,013,170	0	38,852	0	0	2.442	2.429	JAJO	92,245	432,558	10/08/2014	10/25/2026
75888A-AA-4	REGATTA VII FDG LTD CLO		D	4	1FE	29,500,000	99.9600	29,487,380	29,500,000	29,500,000	0	0	0	0	2.374	2.514	MJSD	142,005	0	09/16/2016	12/20/2028
761350-AU-1	REVE SPC CBO		D	1		4,550,000	99.6200	9,962,000	10,000,000	4,550,000	0	0	0	0	1.997	12.130	MJSD	6,658	169,733	02/27/2007	03/20/2017
78404E-AA-5	SBP DPR Finance Company 2010-A NT 144A		D	4	1FE	1,813,158	100.7400	1,826,562	1,813,158	1,813,158	0	0	0	0	5.250	5.281	MJSD	4,231	95,191	02/17/2010	03/15/2017
80349B-AG-2	SARATOGA INVT CORP CLO 13-1A CLO		D	4	1FE	32,000,000	99.9300	31,978,800	32,000,000	32,000,000	0	0	0	0	2.267	2.540	JAJO	94,697	0	11/07/2016	10/20/2025
81880R-BF-1	SHACKLETON CLO LTD CLO		D	4	1FE	50,107,000	99.9800	50,097,104	50,107,000	50,107,000	0	0	0	0	2.092	2.195	FMAN	139,750	0	10/25/2016	08/12/2023
818813-AQ-0	SHACKLETON I CLO LTD CLO		D	4	1FE	15,000,000	100.0200	15,002,820	15,000,000	15,000,000	0	0	0	0	2.091	2.097	JAJO	63,608	0	10/04/2016	10/20/2023
81881L-AA-5	SHACKLETON CLO LTD CLO		D	4	1FE	5,728,907	100.1600	5,759,049	5,750,000	5,733,734	0	4,827	0	0	2.360	2.463	JAJO	28,648	28,083	12/12/2016	07/17/2026

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
81881L-AF-4	SHACKLETON CLO LTD CLO		D	4	1FE	4,314,300	100.1600	4,386,892	4,380,000	4,329,082	0	14,782	0	0	2.360	2.765	JAJO	21,822	70,288	01/22/2016	07/17/2026
81881V-AC-9	SHACKLETON I CLO LTD CLO		D	4	1FE	95,292,253	100.3300	96,544,063	96,225,000	95,534,477	0	209,951	0	0	2.381	2.649	FMAN	350,023	1,907,375	04/06/2016	05/07/2026
822582-BD-3	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1FE	7,207,272	99.9200	7,194,096	7,200,000	7,207,119	0	(153)	0	0	3.250	3.236	MN	32,500	0	11/29/2016	05/11/2025
823832-AC-4	SHERIDAN SQUARE CLO LTD 2013-1 CLO		D	4	1FE	81,434,587	99.8200	81,356,650	81,500,000	81,469,862	0	13,599	0	0	1.930	1.943	JAJO	332,067	1,342,087	04/01/2016	04/15/2025
823832-AS-9	SHERIDAN SQUARE CLO LTD 2013-1 CLO		D	4	1FE	19,675,000	100.0400	20,008,092	20,000,000	19,841,081	0	76,990	0	0	2.050	2.467	JAJO	86,556	354,310	10/30/2014	04/15/2025
82817R-AA-9	SILVER SPRING CLO LTD CLO		D	4	1FE	2,939,506	99.5400	2,963,540	2,977,318	2,945,255	0	4,767	0	0	2.330	2.681	JAJO	14,645	41,890	06/24/2016	10/15/2026
83105R-AB-6	SLATER MILL LOAN FUND LP CLO		D	4	1FE	6,439,572	100.0100	6,464,477	6,463,795	6,449,944	0	7,392	0	0	2.356	2.553	FMAN	19,038	134,933	10/26/2015	08/17/2022
83608X-AC-3	SOUND POINT CLO I LTD CLO		D	4	1FE	1,386,450	99.8400	1,397,699	1,400,000	1,392,602	0	3,909	0	0	2.241	2.410	JAJO	6,363	27,433	11/09/2015	10/20/2026
83609E-AC-4	SOUND POINT CLO I LTD CLO		D	4	1FE	991,000	100.0400	1,000,449	1,000,000	992,942	0	1,737	0	0	2.410	2.611	JAJO	5,088	21,395	11/17/2015	04/15/2027
83609G-AA-3	SOUND POINT CLO I LTD CLO		D	4	1FE	2,497,500	100.1000	2,502,532	2,500,000	2,502,207	0	2,897	0	0	2.401	2.385	JAJO	12,173	67,235	06/18/2015	07/20/2027
83609J-AA-7	SOUND POINT CLO I LTD CLO		D	4	1FE	498,949	100.6100	503,046	500,000	499,710	0	761	0	0	2.531	2.551	JAJO	2,566	4,659	04/25/2016	07/20/2028
83610C-AB-7	SOUND POINT CLO I LTD CLO		D	4	1FE	14,000,000	100.5800	14,081,200	14,000,000	14,000,000	0	0	0	0	2.541	2.542	JAJO	72,142	58,420	07/14/2016	10/20/2028
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO		D	4	1FE	838,308	99.9400	853,988	854,510	852,491	0	5,602	0	0	1.136	2.042	JAJO	1,779	7,190	12/18/2013	04/27/2021
87244A-BA-7	WIND RIVER CLO LTD CLO		D	4	1FE	53,500,000	100.0200	53,511,155	53,500,000	53,500,000	0	0	0	0	2.330	2.337	JAJO	263,161	0	09/29/2016	01/15/2026
87246M-AA-0	TICP CLO VI 2016-2 LTD CLO		D	4	1FE	14,250,000	99.9300	14,239,652	14,250,000	14,250,000	0	0	0	0	2.434	2.367	JAJO	28,900	0	10/26/2016	01/15/2029
87271L-AA-0	TEACHERS INSURANCE AND ANNUITY CLO		D	4	1FE	3,000,000	100.1500	3,004,597	3,000,000	3,000,000	0	0	0	0	2.581	2.577	JAJO	15,702	23,190	06/03/2016	07/20/2028
88432A-AA-8	WIND RIVER CLO LTD CLO		D	4	1FE	4,172,864	100.1700	4,192,197	4,185,000	4,181,791	0	4,026	0	0	2.332	2.369	JAJO	20,329	85,336	10/21/2013	01/18/2026
88432C-AA-4	WIND RIVER CLO LTD CLO		D	4	1FE	4,997,500	100.2700	5,013,537	5,000,000	4,998,733	0	813	0	0	2.402	2.418	JAJO	25,017	42,201	10/14/2016	04/18/2026
88432D-AA-2	WIND RIVER CLO LTD CLO		D	4	1FE	398,400	99.9800	399,930	400,000	399,328	0	607	0	0	2.502	2.559	JAJO	1,918	8,955	12/17/2014	01/22/2027
89473L-AG-9	TREMAN PK CLO CLO		D	4	1FE	5,000,000	99.9500	4,997,500	5,000,000	5,000,000	0	0	0	0	2.251	2.258	JAJO	3,127	0	12/08/2016	04/20/2027
89640P-AB-9	TRINITAS CLO I LTD CLO		D	4	1FE	75,658,000	100.0500	76,034,595	76,000,000	75,926,139	0	162,421	0	0	2.410	2.452	JAJO	386,671	1,626,056	03/28/2014	04/15/2026
89640P-AC-7	TRINITAS CLO I LTD CLO		D	4	1FE	10,000,000	99.2200	9,922,523	10,000,000	10,000,000	0	0	0	0	3.511	3.525	JAJO	74,121	351,100	03/28/2014	04/15/2026
89641A-AC-9	TRINITAS CLO LTD CLO		D	4	1FE	25,675,000	99.9800	25,669,218	25,675,000	25,675,000	0	0	0	0	2.434	2.689	JAJO	175,291	0	08/19/2016	10/25/2028
89852T-AA-6	TRYON PARK CLO LTD CLO		D	4	1FE	29,936,400	100.0400	30,012,759	30,000,000	30,016,175	0	46,751	0	0	2.000	1.979	JAJO	126,667	516,131	05/28/2013	07/15/2025
92557W-AA-1	VIBRANT CLO LTD CLO		D	4	1FE	56,978,550	100.6400	57,514,543	57,150,000	57,103,836	0	125,286	0	0	2.278	2.669	JAJO	741,379	0	05/13/2016	07/20/2028
92558A-AA-8	VIBRANT CLO LTD CLO		D	4	1FE	8,000,000	99.9000	7,992,322	8,000,000	8,000,000	0	0	0	0	2.498	2.553	JAJO	5,551	0	12/07/2016	01/20/2029
92912Q-AA-4	VOYA CLO LTD CLO		D	4	1FE	9,647,375	100.1600	9,655,510	9,640,000	9,651,075	0	2,473	0	0	2.302	2.270	JAJO	41,913	34,354	10/25/2016	07/25/2026
92915P-AA-3	VOYA CLO LTD CLO		D	4	1FE	73,750,000	99.9300	73,696,900	73,750,000	73,750,000	0	0	0	0	2.015	2.317	JAJO	165,093	0	10/31/2016	04/18/2026
94949L-AA-8	WELLFLEET CLO 2016-2 LTD CLO		D	4	1FE	1,500,000	100.5900	1,508,783	1,500,000	1,500,000	0	0	0	0	2.507	2.643	JAJO	6,162	0	09/29/2016	10/20/2028
951681-AJ-4	GSO_CLO CLO		D	4	1FE	283,318,780	100.0200	283,368,559	283,318,780	283,318,780	0	0	0	0	1.972	2.237	JAJO	496,611	0	11/22/2016	10/30/2023
95168Q-AA-8	WEST CLO LTD CLO		D	4	1FE	1,778,000	100.0100	1,800,175	1,800,000	1,784,781	0	5,789	0	0	2.281	2.662	FMAN	6,273	34,121	02/03/2016	11/07/2025
988758-AF-5	ZAIS IVST GRADE LTD 2 COMP ABS FRGN		D	4	5*	89	0.0100	89	887,557	89	0	0	0	0	0.000	0.000	MN	0	0	03/27/2000	05/17/2017
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO		D	4	1FE	47,082,000	99.9900	47,495,872	47,500,000	47,102,493	0	20,493	0	0	2.396	2.662	JAJO	211,803	0	09/26/2016	10/15/2028
D2773#-AA-1	Gelsenkirchen Senior Note		D	4	1	13,879,040	51.2300	8,666,454	16,916,720	11,996,085	0	5,658	0	0	2.685	3.906	JJ	227,111	490,412	07/01/2016	06/04/2034
D2773#-AB-9	Gelsenkirchen Senior Note		D	4	1	18,444,359	67.4800	15,063,861	22,322,864	15,042,136	0	(134,275)	0	0	3.036	4.162	JJ	338,860	720,568	07/01/2016	06/04/2036
D2773#-AC-7	Gelsenkirchen Senior Note		D	4	1	20,799,634	60.0700	15,093,057	25,127,056	16,392,295	0	(256,283)	0	0	3.338	4.404	JJ	419,373	879,455	07/01/2016	06/04/2038
D2773#-AD-5	Gelsenkirchen Senior Note		D	4	1	13,655,462	76.2200	12,552,579	16,468,235	10,365,531	0	(245,060)	0	0	3.687	4.675	JJ	303,618	629,401	07/01/2016	06/04/2041
D2773#-AE-3	Gelsenkirchen Senior Note		D	4	1	8,020,106	52.6400	5,082,121	9,655,299	6,087,605	0	(144,359)	0	0	3.693	4.671	JJ	178,292	369,536	07/01/2016	06/04/2041
G1111C-AA-8	BEA CBO 1998-1 LTD SERIES 1998 1X CLAS		D	4	6FE	0	0.0400	0	0	0	0	0	0	0	6.720	0.000	JD	0	0	12/03/2002	06/15/2010
G23848-AB-3	Continental DPR Finance Co Senior Secure		D	4	1FE	28,285,714	105.4900	29,838,406	28,285,714	28,285,714	0	0	0	0	5.000	5.030	MJSD	62,857	1,414,286	06/27/2012	06/15/2022
G29568-AG-6	ABP Acquisitions UK Limited Debt in Infr		B	4	2	31,500,000	87.5400	20,787,866	23,748,002	23,748,002	0	0	0	(4,578,935)	2.283	2.283	JD	5,943	598,064	01/23/2014	12/27/2030
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur		D	4	1FE	36,050,000	102.2800	36,870,219	36,050,000	36,050,000	0	0	0	0	3.790	3.790	MS	345,369	1,366,295	10/29/2012	03/30/2028
G7178*-AB-0	Porterbrook Rail Finance Ltd Senior Secu		B		5AM	14,438,610	106.9900	12,970,038	12,122,762	12,122,762	0	0	0	(2,315,848)	3.180	3.180	AO	76,030	95,487	07/20/2016	07/20/2028
G7332#-AD-5	RRPF Engine Leasing Limited Senior Note		D		2AM	25,000,000	99.4300	24,858,304	25,000,000	25,000,000	0	0	0	0	2.331	2.331	FA	231,501	463,092	10/30/2013	10/30/2023
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note		D		2AM	9,350,000	97.9000	9,153,947	9,350,000	9,350,000	0	0	0	0	2.229	2.229	FA	82,775	163,453	10/30/2013	10/30/2025
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N		D	4	2AM	50,000,000	102.2200	51,111,197	50,000,000	50,000,000	0	0	0	0	5.100	5.132	FMAN	325,833	2,542,917	07/21/2015	08/15/2022
G90060-AB-2	Transmission Finance DAC Senior Secured		B		2	44,812,350	109.1300	47,641,994	43,655,515	43,655,515	0	0	0	(1,156,835)	2.563	2.563	FA	444,448	597,188	02/05/2016	02/10/2031
G9105#-AA-2	Trustees of Fund 20 - Viscount Senior No		B		5AM	1,680,000	109.5900	1,454,114	1,326,872	1,326,872	0	0	0	(255,839)	4.130	4.130	MS	17,658	61,002	03/05/2013	03/05/2028
G9105#-AB-0	Trustees of Fund 20 - Viscount Senior No		B		5AM	534,800	114.7100	484,509	422,388	422,388	0	0	0	(81,442)	4.610	4.610	MS	6,274	21,676	03/05/2013	03/05/2033
G9105#-AC-8	Trustees of Fund 20 - Viscount Senior No		B		5AM	3,682,000	118.9800	3,460,152	2,908,062	2,908,062	0	0	0	(560,714)	5.010	5.010	MS	46,946	162,183	03/05/2013	03/05/2038
G9105*-AA-6	Trustees of Fd 26- Primary Set Senior No		B		5AM	2,160,000	109.5900	1,869,575	1,705,979	1,705,979	0	0	0	(328,936)	4.130	4.130	MS	22,703	78,431	03/05/2013	03/05/2028
G9105*-AB-4	Trustees of Fd 26- Primary Set Senior No		B		5AM	687,600	114.7100	622,940	543,070	543,070	0	0	0	(104,711)	4.610	4.610	MS	8,067	27,869	03/05/2013	03/05/2033
G9105*-AC-2	Trustees of Fd 26- Primary Set Senior No		B		5AM	4,734,000	118.9800	4,448,767	3,738,937	3,738,937	0	0	0	(720,918)	5.010	5.010	MS	60,359	208,522	03/05/2013	03/05/2038
G9105@-AA-4	Trustees of Fund 22- Vicountcy Senior No		B		5AM	2,160,000	109.5900	1,869,575	1,705,979	1,705,979	0	0	0	(328,936)	4.130	4.130	MS	22,703	78,431	03/05/2013	03/05/2028
G9105@-AB-2	Trustees of Fund 22- Vicountcy Senior No		B		5AM	687,600	114.7100	622,940	543,070	543,070	0	0	0	(104,711)	4.610	4.610	MS	8,067	27,869	03/05/2013	03/05/2033
G9105@-AC-0	Trustees of Fund 22- Vicountcy Senior No		B		5AM	4,734,000	118.9800	4,448,767	3,738,937	3,738,937	0	0	0	(720,918)	5.010	5.010	MS	60,359	208,522	03/05/2013	03/05/2038
P21850-AA-3	CCR Inc. MT-100 Paymt Right MT Senior Se		C	4	1FE	4,635,282	99.8000	4,675,258	4,684,468	4,669,565	0	28,652	0	0	1.109	2.251	MON	2,886	43,161	10/27/2015	07/10/2017

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
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						9,536,275,454	XXX	9,577,520,203	9,653,745,101	9,537,365,097	(35,561)	9,105,983	8,768,204	(20,856,446)	XXX	XXX	XXX	53,660,116	215,395,502	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						59,938,518,972	XXX	61,812,877,284	58,650,809,501	59,017,376,373	564,211	(64,556,716)	92,702,672	(236,613,981)	XXX	XXX	XXX	538,661,850	2,401,201,854	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
037389-AK-9	AON CORP COMPANY GUARNT				2FE	13,565,200	127.9500	19,723,030	15,415,000	14,017,796	0	80,293	0	0	8.205	9.637	JJ	632,400	1,264,801	07/01/2009	01/01/2027
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A				2FE	6,268,171	127.3900	7,643,160	6,000,000	6,247,518	0	(2,355)	0	0	8.312	7.948	JJ	249,360	498,720	01/29/1998	07/01/2046
055974-AA-7	BMO CAPITAL TRUST II CORP FOREIGN			2	2FE	1,657,726	115.6400	1,013,242	876,179	965,001	0	(58,376)	0	51,791	10.221	4.834	JD	245	91,382	04/21/2011	12/31/2107
12544U-AA-9	CIBC CAPITAL TRUST CORP FOREIGN			2	2FE	1,603,142	117.6000	1,017,246	864,994	960,251	0	(49,544)	0	48,841	9.976	5.197	JD	236	88,053	04/21/2011	06/30/2108
56501X-AA-1	MANULIFE FIN CAP TRUST CORP FOREGIN			2	1FE	817,169	113.8500	806,513	708,400	708,400	0	0	0	24,504	7.405	7.405	JD	145	53,312	07/06/2009	12/31/2108
74925Y-AD-4	RBC CAPITAL TRUST CORP FOREIGN			2	2FE	328,899	107.2600	239,938	223,705	261,221	0	0	0	9,036	6.821	5.841	JD	71	15,508	08/25/2010	01/01/9999
80928F-AA-5	SCOTIABANK TIER 1 TRUST CORP FOREIGN			2	2FE	86,298	112.3900	58,667	52,198	57,475	0	(2,607)	0	2,671	7.802	3.526	JD	22	4,139	06/14/2012	06/30/2108
86680B-AA-9	SUN LIFE CAP TRUST II CORP FOREIGN			2	1FE	406,005	109.5600	351,293	320,644	320,644	0	0	0	11,091	5.863	5.863	JD	52	19,106	11/17/2009	12/31/2108
C44802-AB-9	HYDRO QUEBEC LOCAL GOVT GUARN		A		1FE	25,060,349	70.0000	20,783,297	29,690,000	25,060,349	0	0	0	0	1.296	0.000	MS	99,412	245,252	06/01/1993	01/01/9999
002920-AC-0	ABBEY NATL PLC SUBORDINATED		D		2FE	1,972,061	118.4300	2,096,193	1,770,000	1,912,687	0	(6,721)	0	0	7.950	6.986	AO	25,407	140,715	07/21/2004	10/26/2029
054536-AA-5	AXA SA NT SUB NOTES		D		2FE	29,201,676	137.5000	33,653,125	24,475,000	27,996,915	0	(153,795)	0	0	8.600	6.942	JD	93,549	2,104,850	03/28/2007	12/15/2030
404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN	LS	D		1FE	1,044,838	123.3200	1,001,371	812,000	1,032,984	0	(7,136)	0	0	6.500	4.396	MN	8,650	52,780	04/27/2015	05/02/2036
404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	3,664,330	123.9700	3,539,326	2,855,000	3,627,430	0	(22,283)	0	0	6.500	4.481	MS	54,642	185,575	04/27/2015	09/15/2037
749770-AQ-6	RABOBANK NEDERLAND NV PERPETUAL FRGN		D	2	2FE	2,700,000	117.6200	4,410,825	3,750,000	2,700,000	0	0	0	0	11.000	15.278	JD	1,146	412,500	05/28/2009	01/01/9999
91530B-20-2	UOB HONG KONG PERPETUAL FRGN		D		1	0	0.0000	0	0	0	0	0	0	0	2.708	0.000	MJSD	0	5,796	03/09/2007	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						88,375,864	XXX	96,337,226	87,813,120	85,868,671	0	(222,524)	0	147,934	XXX	XXX	XXX	1,165,337	5,182,489	XXX	XXX
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
66644P-AA-5	NORTHGROUP PFD CAP CORP CORPORATE			2	1AM	692,565	99.5000	1,492,500	1,500,000	692,565	0	0	0	0	6.378	13.814	AO	20,197	95,670	05/31/2007	01/01/9999
002927-AA-9	ABBEY NATL CAP TRUST I COMPANY GUARNT		D	2	4AM	1,753,760	131.4000	2,102,320	1,600,000	1,753,760	0	0	0	0	8.963	8.177	JD	398	143,408	04/05/2001	01/01/9999
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A		D	2	1AM	8,761,423	115.0500	23,280,572	20,235,000	8,985,372	0	130,976	0	0	8.151	20.036	JD	4,582	1,649,451	01/16/2007	06/30/2031
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		D	2	2AM	5,000,000	147.6000	7,380,100	5,000,000	5,000,000	0	0	0	0	10.176	10.176	JD	1,413	508,800	04/12/2000	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		D	2	3AM	20,107,500	147.6000	29,668,003	20,100,000	20,107,500	0	0	0	0	10.176	10.172	JD	5,682	2,045,376	07/21/2004	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		D	2	2AM	4,000,000	147.6000	5,904,080	4,000,000	4,000,000	0	0	0	0	10.176	10.176	JD	1,131	407,040	07/21/2004	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		D	2	6AM	1,646,880	147.6000	1,664,951	1,128,000	1,646,880	0	0	0	0	10.176	6.970	JD	319	114,785	04/01/2016	01/01/9999
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1FE	64,900,000	103.3800	67,093,618	64,900,000	64,900,000	0	0	0	0	5.000	5.000	AO	658,014	3,245,000	10/11/2012	10/18/2042
654579-AD-3	NIPPON LIFE INS CORP FOREIGN		D	2	1FE	87,105,000	103.1200	89,827,031	87,105,000	87,105,000	0	0	0	0	5.100	5.100	AO	925,491	4,442,355	10/09/2014	10/16/2044
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER	LS	D	2	1FE	39,200,000	100.0400	39,214,113	39,200,000	39,200,000	0	0	0	0	4.700	4.700	JJ	823,962	921,200	01/13/2016	01/20/2046
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						233,167,128	XXX	267,627,288	244,768,000	233,391,077	0	130,976	0	0	XXX	XXX	XXX	2,441,189	13,573,085	XXX	XXX
4899999. Total - Hybrid Securities						321,542,992	XXX	363,964,514	332,581,120	319,259,748	0	(91,548)	0	147,934	XXX	XXX	XXX	3,606,526	18,755,574	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu			4	2	3,899,161	123.5000	4,815,668	3,899,161	3,899,161	0	0	0	0	11.312	11.290	MON	1,225	442,314	04/21/2006	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae			4	2	30,277,036	124.5800	37,717,500	30,277,036	30,277,036	0	0	0	0	10.306	10.519	MON	260,022	3,098,572	08/01/2016	12/01/2026
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh			4	2	3,533,210	147.9100	5,226,017	3,533,210	3,533,210	0	0	0	0	14.854	14.370	DEC	1,458	524,812	11/21/2007	12/31/2027
40637#-AH-6	Halsey Street Investment, LLC ZeroCoupSN			4	2	6,710,457	68.3200	17,567,801	25,714,522	12,333,982	0	797,081	0	0	0.000	6.794	DEC	0	0	11/21/2007	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc			4	2	6,880,269	108.9800	7,497,775	6,880,269	6,880,269	0	0	0	0	7.701	7.563	APR	354,705	529,850	03/17/2008	04/30/2028
74408#-AB-5	Pru Ann Life Assurance Corp Note				1	234,177,216	103.3100	241,919,903	234,177,216	234,177,216	0	0	0	0	3.637	3.637	JD	378,534	5,559,725	04/20/2016	12/15/2020
74408#-AC-3	Pru Ann Life Assurance Corp Note				1	43,734,177	101.2800	44,295,458	43,734,177	43,734,177	0	0	0	0	2.598	2.598	JD	50,498	741,695	04/20/2016	12/15/2018
74408#-AD-1	Pru Ann Life Assurance Corp Note				1	121,772,152	106.1000	129,194,797	121,772,152	121,772,152	0	0	0	0	4.385	4.385	JD	237,320	3,485,643	04/20/2016	12/15/2023
74408#-AE-9	Pru Ann Life Assurance Corp Senior Note				1	177,974,683	103.6600	184,494,142	177,974,683	177,974,683	0	0	0	0	3.953	3.953	JD	214,969	4,690,226	04/20/2016	06/20/2024
74408#-AF-6	Pru Ann Life Assurance Corp Senior Note				1	65,569,620	101.2300	66,374,249	65,569,620	65,569,620	0	0	0	0	2.803	2.803	JD	56,159	1,225,278	04/20/2016	06/20/2019
74408#-AG-4	Pru Ann Life Assurance Corp Senior Note				1	93,670,886	102.3400	95,865,779	93,670,886	93,670,886	0	0	0	0	3.470	3.470	JD	99,317	2,166,920	04/20/2016	06/20/2021
74408#-AH-2	Pru Ann Life Assurance Corp Senior Note				1	28,101,266	100.1600	28,146,246	28,101,266	28,101,266	0	0	0	0	1.892	1.892	JD	16,246	354,451	04/20/2016	06/20/2017
744355-B#-4	Prudential Realty Secs Senior Note				2	35,000,000	95.7900	33,526,323	35,000,000	35,000,000	0	0	0	0	1.930	6.270	AO	114,460	543,813	02/02/2001	04/30/2021
744355-C#-3	Prudential Realty Secs Senior Note				2	24,685,380	98.5300	24,632,743	25,000,000	24,937,643	0	17,698	0	0	2.290	6.351	AO	97,007	572,500	11/01/1999	04/30/2020
744355-C*-7	Prudential Realty Secs Senior Note				2	139,000,000	99.7100	138,600,280	139,000,000	139,000,000	0	0	0	0	0.880	0.880	AO	207,264	1,223,200	04/30/2013	04/30/2017
744355-C@-5	Prudential Realty Secs Senior Note				2	15,000,000	99.2200	14,883,442	15,000,000	15,000,000	0	0	0	0	2.140	2.140	JD	14,267	321,000	04/30/2014	04/30/2019

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
744355-D#-2	Prudential Realty Secs Senior Note				2	12,800,000	96.4600	12,346,618	12,800,000	12,800,000	0	0	0	0	2.170	6.310	JD	772	245,760	11/01/1999	06/30/2021
744355-D*-6	Prudential Realty Secs Senior Note				2	35,000,000	99.2200	34,728,031	35,000,000	35,000,000	0	0	0	0	2.140	2.140	JD	33,289	749,000	04/30/2014	04/30/2019
744355-D@-4	Prudential Realty Secs Senior Note				2	45,000,000	95.7900	43,105,272	45,000,000	45,000,000	0	0	0	0	1.930	6.260	AO	147,163	699,187	11/01/1999	04/30/2021
744355-E#-1	Prudential Realty Secs Senior Note				2	5,000,000	98.9500	4,947,472	5,000,000	5,000,000	0	0	0	0	2.480	2.480	JD	344	124,000	06/30/2015	06/30/2020
744355-E*-5	Prudential Realty Secs Senior Note				2	60,311,070	99.7500	60,160,443	60,311,070	60,311,070	0	0	0	0	1.330	1.330	JD	2,228	802,137	06/28/2013	06/30/2017
744355-E@-3	Prudential Realty Secs Senior Note				2	5,000,000	99.3100	4,965,701	5,000,000	5,000,000	0	0	0	0	2.250	2.249	JD	5,000	112,500	06/30/2014	06/30/2019
744355-F#-0	Prudential Realty Secs Senior Note				2	18,328,426	97.0200	17,782,519	18,328,426	18,328,426	0	0	0	0	2.020	6.440	AO	78,161	370,234	02/10/1999	10/15/2020
744355-F*-4	Prudential Realty Secs Senior Note				2	10,000,000	98.9500	9,894,944	10,000,000	10,000,000	0	0	0	0	2.480	2.480	JD	689	248,000	06/30/2015	06/30/2020
744355-F@-2	Prudential Realty Secs Senior Note				2	34,038,506	99.6300	33,912,783	34,038,506	34,038,506	0	0	0	0	2.110	2.110	AO	151,623	718,213	10/15/2013	10/15/2018
744355-G#-9	Prudential Realty Secs Senior Note				2	49,823,471	99.6300	49,639,445	49,823,471	49,823,471	0	0	0	0	2.110	2.110	AO	221,936	1,051,275	10/15/2013	10/15/2018
744355-G*-3	Prudential Realty Secs Senior Note				2	18,328,426	99.9800	18,324,991	18,328,426	18,328,426	0	0	0	0	2.620	6.299	AO	101,377	480,205	02/10/1999	10/15/2019
744355-G@-1	Prudential Realty Secs Senior Note				2	18,328,426	99.9800	18,324,991	18,328,426	18,328,426	0	0	0	0	2.620	2.620	AO	101,377	480,205	10/15/2014	10/15/2019
744355-H#-8	Prudential Realty Secs Senior Note				2	31,420,160	99.6300	31,304,108	31,420,160	31,420,160	0	0	0	0	2.110	2.110	AO	139,959	662,965	10/15/2013	10/15/2018
744355-H*-2	Prudential Realty Secs Senior Note				2	26,183,466	97.0200	25,403,600	26,183,466	26,183,466	0	0	0	0	2.020	6.380	AO	111,658	528,906	02/10/1999	10/15/2020
744355-H@-0	Prudential Realty Secs Senior Note				2	23,565,119	97.0200	22,863,239	23,565,119	23,565,119	0	0	0	0	2.020	5.100	AO	100,492	476,015	02/10/1999	10/15/2020
744355-J@-8	Prudential Realty Secs Senior Note				2Z	34,000,000	97.8100	33,254,098	34,000,000	34,000,000	0	0	0	0	2.930	6.450	JD	44,276	445,400	06/17/1999	12/15/2021
744355-L#-3	Prudential Realty Secs Senior Note				2	7,207,005	96.4600	6,951,729	7,207,005	7,207,005	0	0	0	0	2.170	6.270	JD	434	138,375	11/01/1999	06/30/2021
744355-L*-7	Prudential Realty Secs Senior Note				2	29,890,392	98.8800	29,556,762	29,890,392	29,890,392	0	0	0	0	2.530	5.100	MS	222,667	756,227	06/29/1999	09/15/2020
744355-L@-5	Prudential Realty Secs Senior Note				2	9,205,166	99.3500	9,145,188	9,205,166	9,205,166	0	0	0	0	2.280	6.450	JD	9,328	209,878	06/17/1999	07/15/2019
744568-AP-7	Prudential Intl Ins Hldgs Ltd Senior Not				2	185,000,000	105.6800	195,506,375	185,000,000	185,000,000	0	0	0	0	4.432	4.432	FA	3,188,578	4,099,600	02/11/2016	02/11/2026
744678-AA-7	Pru AZ Reinsurance Univ Co Note				1Z	75,000,000	99.4800	74,613,591	75,000,000	75,000,000	0	0	0	0	2.075	2.075	JD	12,969	778,125	06/28/2016	06/28/2019
744678-AB-5	Pru AZ Reinsurance Univ Co Note				1Z	26,000,000	98.6900	25,659,633	26,000,000	26,000,000	0	0	0	0	2.594	2.594	JD	5,620	337,220	06/28/2016	06/28/2021
744678-AC-3	Pru AZ Reinsurance Univ Co Note				1Z	100,000,000	98.3700	98,369,673	100,000,000	100,000,000	0	0	0	0	3.487	3.487	JD	29,056	1,743,350	06/28/2016	06/28/2026
P7921#-AA-8	Prudential Chile II Spa Promissory Note		B		2	255,587,439	110.6200	287,744,839	260,115,006	260,115,006	0	0	0	4,527,567	6.509	6.509	MS	5,361,447	8,803,444	03/07/2016	03/07/2026
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						2,145,002,585	XXX	2,223,264,168	2,168,848,837	2,155,405,940	0	814,779	0	4,527,567	XXX	XXX	XXX	12,173,894	50,540,220	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te			4	1	490,647,267	104.4400	512,426,413	490,647,267	490,647,267	0	0	0	0	5.140	5.195	MON	1,120,856	25,219,271	03/16/2015	03/15/2040
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						490,647,267	XXX	512,426,413	490,647,267	490,647,267	0	0	0	0	XXX	XXX	XXX	1,120,856	25,219,271	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						2,635,649,852	XXX	2,735,690,581	2,659,496,104	2,646,053,207	0	814,779	0	4,527,567	XXX	XXX	XXX	13,294,750	75,759,491	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						55,364,910,988	XXX	59,136,122,438	57,904,526,256	55,452,204,602	599,773	79,297,860	75,101,897	(274,890,063)	XXX	XXX	XXX	553,538,628	2,270,860,633	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,850,757,368	XXX	1,981,499,847	2,094,887,790	1,839,024,937	0	(11,283,690)	124,322	0	XXX	XXX	XXX	5,683,418	63,233,353	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						6,408,994,674	XXX	6,557,100,422	6,356,861,218	6,392,853,820	0	(9,041,157)	9,085,395	3,728	XXX	XXX	XXX	18,139,953	212,181,740	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						12,661,509,262	XXX	12,914,076,774	12,658,197,688	12,655,213,630	(35,561)	6,112,944	8,768,204	(20,856,446)	XXX	XXX	XXX	91,030,864	350,403,017	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						76,286,172,292	XXX	80,588,799,481	79,014,472,952	76,339,296,989	564,211	65,085,957	93,079,818	(295,742,781)	XXX	XXX	XXX	668,392,863	2,896,678,743	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
04367@-12-3	Aseptia, Inc. Series C Preferred Stock			317,124.000	1.00	1.580	256,837	0.810	256,837	500,000	0	0	0	31,837	0	0	31,837	0	RP5*A	12/17/2013
146875-50-5	Carver Bankcorp, Inc. Series D Preferred			8,519.000	1.00	562.590	3,354,880	393.810	3,354,880	4,792,686	0	0	0	(552,201)	0	0	(552,201)	0	P6U	10/28/2011
184691-5#-6	ClearBridge Am En MLP Fd Inc. Mandatory			23.000	100,000.00	0.000	2,300,000	110,008.330	2,530,192	2,300,000	0	212,900	0	0	0	0	0	0	RP1UFE	08/07/2015
184692-5#-4	Clearbridge Energy MLP Fnd Inc Mandatory			139.000	100,000.00	0.000	13,900,000	100,535.650	13,974,455	13,900,000	0	1,310,240	0	0	0	0	0	0	RP1UFE	06/11/2015
22743#-11-0	CrossAccess Corporation Preferred Stock			1,800.530	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	P6U	05/23/2001
88606*-12-9	Thunderbird Technologies, Inc. Preferred			4,428.000	1.00	0.000	16	0.004	16	16	0	0	0	0	0	0	0	0	P6U	11/19/2003
88606*-13-7	Thunderbird Technologies, Inc. Equity Fu			1,855,468.750	0.01	0.000	665	0.001	665	665	0	0	0	0	0	0	0	0	P6U	11/19/2003
89148B-5#-4	Tortoise MLP Fund, Inc. Mandatory Redeem			1,000,000.000	25.00	0.000	25,000,000	25.860	25,858,522	25,000,000	261,875	788,535	0	0	0	0	0	0	RP1UFE	12/08/2015
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E		B	3,148,203.690	1.00	0.740	2,026,361	1.250	3,946,725	2,342,845	58,831	324,239	0	0	92,810	0	92,810	(399,983)	P5U	10/24/2016
G3718#-AC-0	The Gap Partnership Bidco Ltd Loan Note		B	7,034,008.820	1.00	0.810	5,427,951	1.060	7,465,284	5,677,940	46,163	300,183	0	0	69,731	0	69,731	(319,721)	P6U	12/03/2016
G5312*-AA-3	Kondor Midco Limited Loan Notes		B	592,092.260	1.00	1.670	0	0.000	0	987,906	58,690	64,643	0	76,423	0	0	76,423	(149,601)	P6U	01/01/2016
G6135#-10-4	Milson Bidco Limited Non-Redeemable Pref		B	466,987.420	1.00	1.230	0	0.000	0	575,795	0	0	0	(577,033)	0	0	(577,033)	1,238	P6U	11/22/2016
G6135#-AD-6	Milson Bidco Limited Loan Note (Preferre		B	478,090.210	1.00	0.000	1	0.640	312,719	6,551	6,564	0	0	0	0	0	0	0	P6U	11/22/2016
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred		B	4,580,870.250	1.00	1.390	5,660,763	1.240	5,661,767	6,360,614	1,415	421,832	0	0	615	0	615	(700,466)	P5U	12/30/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							57,927,474	XXX	63,362,062	62,445,018	433,538	3,422,572	0	(1,020,974)	163,156	0	(857,818)	(1,568,533)	XXX	XXX
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD		D	126.000	1.00	0.000	171,259	1.000	171,259	171,259	0	0	0	0	0	0	0	0	P2A	03/28/2002
8599999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates							171,259	XXX	171,259	171,259	0	0	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							58,098,733	XXX	63,533,321	62,616,277	433,538	3,422,572	0	(1,020,974)	163,156	0	(857,818)	(1,568,533)	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
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
000000-00-0	Adelante Media Group, LLC LLC Interests			148,174.400	0	0.000	0	0	0	0	0	0	0	0	0	U	09/24/2010
146875-60-4	Carver Bankcorp, Inc. Common Stock			181,033.000	583,741	3.230	583,741	832,752	0	0	0	(95,133)	0	(95,133)	0	L	10/28/2011
178002-2#-7	City National Bancshares Corpo Common Un			381,328.290	1,189,749	3.120	1,189,749	1,189,746	0	0	0	3	0	3	0	U	08/07/2015
178002-3#-6	City National Bancshares Corpo Common Un			1,477,645.460	4,610,249	3.120	4,610,249	4,610,249	0	0	0	0	0	0	0	U	08/07/2015
22743#-10-2	CrossAccess Corporation Common Stock			108.790	0	0.000	0	0	0	0	0	0	0	0	0	U	05/23/2001
24688#-10-5	National Dry Clnrs Inc(Delias) Common St			794,376.320	0	0.000	0	0	0	0	0	0	0	0	0	U	10/02/2001
000000-00-0	DEX Media Inc Dex Media			59,528.000	142,867	2.390	142,867	0	0	0	0	142,867	0	142,867	0	U	07/29/2016
31339#-11-1	Federal Home Loan Bank of NY Class B Com	RF		783,915.000	78,391,500	100.000	78,391,500	78,391,500	0	4,459,406	0	0	0	0	0	A	04/03/2015
000000-00-0	KAMC Holdings, Inc. Class A Common Share			10,000,000.000	10,037,215	1.000	10,037,215	10,037,215	0	0	0	0	0	0	0	U	12/21/2016
66116*-11-0	North Milwaukee State Bank CL B COM STK			2,500.000	25,000	10.000	25,000	25,000	0	0	0	0	0	0	0	U	07/29/1988
000000-00-0	Seabrook International, LLC Common Equit			65,437,012.130	0	0.000	0	450	0	0	0	0	0	0	0	U	09/03/2014
83416*-10-4	SolarWinds Inc Class A Common Shares			7,993.840	7,993,846	1,000.000	7,993,846	7,993,851	0	0	0	(5)	0	(5)	0	U	05/25/2016
83416*-20-3	SolarWinds Inc Class B Common Shares			298,406.980	80,746	0.270	80,746	80,746	0	0	0	0	0	0	0	U	05/25/2016
000000-00-0	Shanghai Fosun Pharm. Group Co Common St		B	21,680,670.000	66,413,769	3.060	66,413,769	33,010,559	0	1,128,986	0	3,483,879	0	3,483,879	(12,773)	U	10/30/2012
G5312#-10-1	Kondor Holdco Limited Common Equity Purc		B	259.000	476,814	1,840.980	476,814	432	0	0	0	(563,673)	0	(563,673)	(62)	U	03/14/2014
G6135#-11-2	Milson Bidco Limited Mezzanine Common		B	23,031.210	28,459	1.240	28,459	28,397	0	0	0	0	0	0	61	U	11/22/2016
000000-00-0	Principle Global Ltd Common Equity		B	600.000	741	1.240	741	526,998	0	0	0	(526,876)	0	(526,876)	619	U	12/20/2016
J2616#-10-8	Japan Investor Solutions & Tec Common St		D	2,000.000	947,140	473.570	947,140	947,149	0	0	0	0	0	0	0	U	09/06/2000
Y1477U-11-6	China Everbright Bank Co Ltd Common Shar		B	97,400,000.000	44,346,104	0.460	44,346,104	46,088,229	0	2,798,945	0	1,380,592	4,400,310	(3,019,718)	(13,648)	L	12/20/2013
Y1R0AJ-10-9	China Reins Group Corp Common Shares		B	86,110,000.000	20,435,874	0.240	20,435,874	19,762,350	0	602,445	0	4,632,926	10,537,650	(5,904,724)	8,114	L	10/19/2015
Y1R99Y-10-9	China Intl Capital Corp Ltd Common Stock		B	18,847,200.000	26,691,378	1.420	26,691,378	25,247,617	0	824,672	0	(3,988,796)	0	(3,988,796)	(9,770)	L	11/10/2015
Y2357S-11-4	Everbright Securities Co Ltd Common Shar		B	18,350,000.000	30,010,770	1.640	30,010,770	30,300,912	0	0	0	(300,108)	0	(300,108)	9,966	U	08/12/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					292,405,962	XXX	292,405,962	259,074,152	0	9,814,454	0	4,165,676	14,937,960	(10,772,284)	(17,493)	XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates																	
000000-00-0	Colico Inc			100.000	1,811,149,864	18,111,498.640	1,811,149,864	1,811,149,864	0	43,852,220	0	202,853,608	0	202,853,608	0	A	12/03/2003
000000-00-0	Colico II Inc			100.000	433,916,314	4,339,163.140	433,916,314	433,916,314	0	0	0	55,632,947	0	55,632,947	0	A	05/21/2003
000000-00-0	Flor-Ag Corporation			48.000	0	0.000	0	0	0	32,175,100	0	5,364,550	0	5,364,550	0	A	04/07/1981
000000-00-0	Orchard Street Acres Inc.			100.000	302,709,975	3,027,099.750	302,709,975	302,709,975	0	0	0	36,927,542	0	36,927,542	0	A	01/09/2014
000000-00-0	PIC Realty Corporation			236.000	132,645,299	562,056.350	132,645,299	132,645,299	(336)	0	0	2,588,927	0	2,588,927	0	A	07/16/1968
000000-00-0	PRAMERICA (HONG KONG) HLDGS LTD		D	1.000	0	0.000	0	53,424,853	0	0	0	0	0	0	0	A	07/20/2011
74408#-10-9	PRUCO Life Insurance Company			250,000.000	1,250,086,795	5,000.350	1,250,086,795	1,250,086,795	0	2,593,519,017	0	(1,750,499,421)	0	(1,750,499,421)	0	A	12/23/1971
000000-00-0	Prudential Legacy Insurance Company of New Jersey			5,000,000.000	245,907,889	49.180	245,907,889	245,907,889	0	651,561,075	0	(163,499,478)	0	(163,499,478)	0	A	04/26/2010
744355-2#-4	Prudential Realty Securities, Inc.			92.000	584,558,523	6,353,896.980	584,558,523	584,558,523	966	55,393,754	0	5,305,393	0	5,305,393	0	A	10/08/1993
000000-00-0	Prudential Retirement Insurance and Annuity Company			25,000.000	1,020,490,363	40,819.610	1,020,490,363	1,020,490,363	0	147,000,000	0	(163,194,384)	0	(163,194,384)	0	A	04/01/2004
000000-00-0	Prudential Realty Securities II, Inc.			137.000	0	0.000	0	1,787,715	0	0	0	0	0	0	0	A	10/08/1993
000000-00-0	Prudential Arizona Reinsurance Universal			1,000,000.000	0	0.000	0	0	0	0	0	224,000,000	0	224,000,000	0	A	01/10/2010
000000-00-0	Prudential Arizona Reinsurance Term Company			1,000,000.000	0	0.000	0	38,000,000	0	0	0	0	0	0	0	A	01/01/2010
000000-00-0	Prudential Global Funding LLC			0.000	0	0.000	0	0	0	0	0	0	0	0	0	A	08/28/1995
37475X-10-5	Gibraltar Properties, Inc.			1,000.000	0	0.000	0	(279)	0	0	0	0	0	0	0	A	06/30/1998
000000-00-0	ARL Holdings, Inc.			860.000	0	0.000	0	63,472,315	0	0	0	0	0	0	0	A	12/30/1997
000000-00-0	Prudential Home Building Investors, Inc.			199.000	0	0.000	0	(1,150,167)	0	0	0	0	0	0	0	A	09/22/1995
000000-00-0	Prudential Financial Securities Investment Trust Enterprise			41,031,800.000	0	0.000	0	97,322,240	0	0	0	0	0	0	0	A	10/02/2000
000000-00-0	The Prudential Assigned Settlement Services Corp			10.000	0	0.000	0	136,923	0	0	0	0	0	0	0	A	04/02/1996
26243*-10-2	Dryden Finance, Inc.			1,000.000	0	0.000	0	31,686,767	0	0	0	0	0	0	0	A	07/02/1998
000000-00-0	Prudential Structured Settlement Company			500.000	0	0.000	0	(1,642)	0	0	0	0	0	0	0	A	04/02/1996
000000-00-0	PBI (UK) LTD			0.000	0	0.000	0	0	0	0	0	0	0	0	0	A	09/30/2015
000000-00-0	Prudential Universal Reinsurance Company			1,000,000.000	0	0.000	0	0	0	0	0	216,000,000	0	216,000,000	0	A	07/25/2013
000000-00-0	Rock Kensington			1.000	33,246,645	33,246,645.190	33,246,645	71,738,240	0	0	0	(7,284,611)	0	(7,284,611)	0	A	02/15/2015
000000-00-0	Rock Rossmarkt SARL			12,500.000	33,734,984	2,698.800	33,734,984	33,734,984	0	0	0	(216,163)	0	(216,163)	0	A	01/13/2014
000000-00-0	ROCK UK II REAL ESTATE SARL (EALING)			12,500.000	24,439,308	1,955.140	24,439,308	24,439,308	0	711,228	0	(598,478)	0	(598,478)	0	A	01/13/2014

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
000000-00-0	Rock Harman House SARL			12,500.000	35,830,526	2,866.440	35,830,526	35,830,526	0	0	0	4,219,638	0	4,219,638	0	A	06/19/2014
000000-00-0	Rock Oxford SARL			12,500.000	47,125,550	3,770.040	47,125,550	47,125,550	0	0	0	(4,195,097)	0	(4,195,097)	0	A	01/13/2016
000000-00-0	Rock George V SARL			12,500.000	0	0.000	0	73,521,022	0	1,197,972	0	(60,761,246)	0	(60,761,246)	0	A	06/14/2014
000000-00-0	IMPACT INVESTMENTS BRIDGES UK SARL			12,500.000	0	0.000	0	0	0	0	0	(13,618)	0	(13,618)	0	A	12/18/2015
784878-10-6	SVIIT Holdings, Inc.			1,000.000	0	0.000	0	0	0	155,000	0	235,000	0	235,000	0	A	12/30/1997
000000-00-0	Prudential Arizona Reinsurance Captive Company			1,000,000.000	0	0.000	0	60,000,000	0	0	0	0	0	0	0	A	07/19/2004
000000-00-0	PRUDENTIAL TERM REINSURANCE CO			1,000,000.000	0	0.000	0	0	0	0	0	0	0	0	0	A	01/22/2014
000000-00-0	Universal Prudential Arizona Reinsurance Company			1,000,000.000	0	0.000	0	313,375,000	0	0	0	0	0	0	0	A	10/17/2016
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					5,955,842,034	XXX	5,955,842,034	6,725,908,377	630	3,525,565,366	0	(1,397,134,889)	0	(1,397,134,889)	0	XXX	XXX
Mutual Funds																	
00771J-66-7	AST Bond AST bond 2027			573.000	5,764	10.060	5,764	6,080	0	0	0	(315)	0	(315)	0	A	01/13/2014
00771J-67-5	AST Bond Long Duration Bond Port			200,000.000	1,816,000	9.080	1,816,000	2,000,000	0	0	0	(68,000)	0	(68,000)	0	U	07/13/2015
00771J-69-1	AST Bond Long Duration Bond Port			200,000.000	1,978,000	9.890	1,978,000	2,000,000	0	0	0	64,000	0	64,000	0	U	07/13/2015
00771J-70-9	AST Bond FQ Abs Ret Curr			200,000.000	2,116,000	10.580	2,116,000	1,956,000	0	0	0	160,000	0	160,000	0	A	04/04/2016
00771J-71-7	AST Bond Long Duration Bond Port			200,000.000	1,840,000	9.200	1,840,000	2,000,000	0	0	0	(52,000)	0	(52,000)	0	U	07/13/2015
00771J-75-8	AST Bond Long Duration Bond Port			200,000.000	2,014,000	10.070	2,014,000	2,000,000	0	0	0	68,000	0	68,000	0	U	07/13/2015
00771J-76-6	AST Bond Long Duration Bond Port			200,000.000	2,114,000	10.570	2,114,000	2,000,000	0	0	0	186,000	0	186,000	0	U	07/13/2015
00771J-80-8	AST Bond FT K2 G1 Abs Ret			200,000.000	1,918,000	9.590	1,918,000	1,836,000	0	0	0	82,000	0	82,000	0	A	04/04/2016
00771J-88-1	AST Bond GS Global Growth Alloc Port			494.780	5,329	10.770	5,329	4,997	0	0	0	332	0	332	0	A	04/04/2016
74440Y-10-8	Prudential High Yield Fund A COM			9,946.820	54,210	5.450	54,210	45,118	0	3,325	0	3,979	0	3,979	0	L	06/27/2009
9299999. Subtotal - Mutual Funds					13,861,303	XXX	13,861,303	13,848,195	0	3,325	0	443,996	0	443,996	0	XXX	XXX
9799999 - Total Common Stocks					6,262,109,299	XXX	6,262,109,299	6,998,830,724	630	3,535,383,145	0	(1,392,525,217)	14,937,960	(1,407,463,177)	(17,493)	XXX	XXX
9899999 - Total Preferred and Common Stocks					6,320,208,032	XXX	6,325,642,620	7,061,447,001	434,168	3,538,805,717	0	(1,393,546,191)	14,937,960	(1,408,320,995)	(1,586,026)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 22 , the total $ value (included in Column 8) of all such issues $ 131,719,365

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
Bonds - U.S. Governments								
912803-EC-3	United States Treasury STRIP		04/12/2016	Deutsche Bank Securities Inc		3,434,101	7,100,000	0
912803-EN-9	United States Treasury STRIP		09/12/2016	Various		29,849,052	58,800,000	0
912803-EQ-2	United States Treasury STRIP		09/15/2016	Nomura Securities Intl		39,485,906	83,800,000	0
912810-EP-9	UNITED STATES TREASURY BOND		04/01/2016	PGIM, Inc.		4,202,112	3,073,000	29,474
912810-QY-7	UNITED STATES TREASURY TREASURY		09/16/2016	Various		64,258,055	63,050,000	520,403
912810-RB-6	UNITED STATES TREASURY TREASURY		05/31/2016	Various		65,843,842	63,850,000	454,176
912810-RJ-9	UNITED STATES TREASURY TREASURY		08/09/2016	Bank Of Montreal-Montreal		54,576,656	47,400,000	336,179
912810-RK-6	UNITED STATES TREASURY TREASURY		08/03/2016	Various		129,070,393	129,550,000	898,448
912810-RM-2	UNITED STATES TREASURY TREASURY		12/13/2016	Various		298,982,115	278,130,000	2,194,004
912810-RN-0	UNITED STATES TREASURY TREASURY		12/22/2016	Various		789,593,728	761,755,000	2,758,613
912810-RQ-3	UNITED STATES TREASURY TREASURY		05/27/2016	Citigroup Capital Markets Inc		1,893,633	1,950,000	14,196
912810-RS-9	UNITED STATES TREASURY TREASURY		12/30/2016	Nomura Securities Intl		19,917,025	21,085,000	243,236
912810-RT-7	UNITED STATES TREASURY TREASURY		12/23/2016	Various		131,752,174	143,115,000	671,387
912828-2A-7	UNITED STATES TREASURY TREASURY		11/16/2016	Barclays Capital Inc		651,902	700,000	2,682
912828-J2-7	UNITED STATES TREASURY TREASURY		01/14/2016	Various		145,090,277	147,050,000	1,206,840
912828-JH-4	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.		698,844	648,200	3,490
912828-M5-6	UNITED STATES TREASURY TREASURY		01/11/2016	Various		59,418,547	59,050,000	194,916
912828-M5-6	UNITED STATES TREASURY TREASURY		04/01/2016	PGIM, Inc.		694,071	666,900	5,812
912828-N4-8	UNITED STATES TREASURY TREASURY		01/11/2016	BPN Paribas Securities		15,414,231	15,290,000	8,821
912828-P4-6	UNITED STATES TREASURY TREASURY		04/27/2016	Barclays Capital Inc		2,500,675	2,565,000	8,359
912828-U2-4	UNITED STATES TREASURY TREASURY		11/18/2016	Merrill Lynch,Pierce,Fenner &		37,406,660	38,500,000	12,762
912828-XB-1	UNITED STATES TREASURY TREASURY		11/10/2016	Goldman Sachs & Co		301,770	300,000	3,170
0599999. Subtotal - Bonds - U.S. Governments						1,895,035,769	1,927,428,100	9,566,968
Bonds - All Other Governments								
013051-DS-3	PROVINCE OF ALBERTA DISCOUNT NOTE		09/12/2016	DESJARDINS		1,120,073	1,047,561	10,039
135087-F8-2	CANADIAN GOVERNMENT DISCOUNT NOTE		12/02/2016	Various		538,630	573,643	1,478
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN		12/15/2016	National Bank Of Canada		48,074	37,319	78
135087-ZS-6	CANADIAN GOVERNMENT GOVT FOREIGN		12/02/2016	Wood Gundy Inc		143,008	112,782	65
651333-DR-4	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	A	04/13/2016	Natl BK of Canada Financial		7,980,660	6,000,000	253,733
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN		11/15/2016	RBC Dominion Securities Inc		472,389	445,335	7,217
68323A-CC-6	ONTARIO (PROVINCE OF) DISCOUNT NOTE		11/15/2016	DESJARDINS		704,890	668,003	10,671
68323A-CY-8	ONTARIO (PROVINCE OF) DISCOUNT NOTE		11/15/2016	Various		961,999	988,312	5,959
00388W-AD-3	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG	D	06/15/2016	Various		10,710,105	10,675,000	0
105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		517,500	600,000	8,156
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	D	01/21/2016	Barclays Capital Inc		2,181,250	2,500,000	21,649
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		424,125	450,000	6,978
168863-BW-7	CHILE REPUBLIC OF NT GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		418,897	400,000	243
195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	12/08/2016	Various		10,082,500	10,000,000	153,906
445545-AF-3	REPUBLIC OF HUNGARY GOVT FOREIGN	D	12/21/2016	Various		2,787,625	2,000,000	35,753
455780-BF-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	01/26/2016	Jefferies & Co, Inc		4,190,000	4,000,000	45,500
455780-BR-6	REPUBLIC OF INDONESIA GOVT FOREIGN	D	05/02/2016	Standard Chartered Bank London		4,930,000	4,000,000	82,500
455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN	D	06/20/2016	Various		3,923,300	3,800,000	40,080
518417-AC-4	REPUBLIC OF LATVIA GOVT FOREIGN	D	04/05/2016	Various		9,714,100	9,500,000	50,340
536878-AD-3	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	01/13/2016	Citigroup Capital Markets Inc		2,951,250	2,500,000	80,920
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	06/07/2016	Various		14,575,000	12,500,000	88,047
698299-AW-4	Republic of Panama GOVT FOREIGN	D	03/17/2016	Various		2,865,750	2,300,000	17,011
698299-BB-9	Republic of Panama GOVT FOREIGN	D	03/08/2016	Various		10,146,250	11,450,000	141,255
715638-BM-3	REPUBLIC OF PERU GOVT FOREIGN	D	08/03/2016	Various		38,221,025	35,700,000	463,625
74727P-AT-8	STATE OF QATAR GOVT FOREIGN	D	06/08/2016	Various		9,916,200	10,000,000	3,035
74727P-AV-3	STATE OF QATAR GOVT FOREIGN	D	06/08/2016	Various		15,317,500	15,000,000	14,774
77586R-AC-4	ROMANIA GOVT FOREIGN 6.125% 01/22/44	D	05/20/2016	Various		16,687,975	13,800,000	259,989
77586T-AE-6	ROMANIA GOVT FOREIGN 6.125% 01/22/44	D	06/21/2016	Various		3,115,936	2,600,000	52,845
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN	D	09/14/2016	Various		7,161,620	6,300,000	119,000
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		2,032,161	1,897,000	15,176
91086Q-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN	D	09/20/2016	Morgan Stanley & Co, Inc		642,600	600,000	15,429
G9T44M-HA-3	UK TREASURY GOVT FOREIGN	B	03/07/2016	Various		9,183,110	6,461,863	17,937
G9T44M-JW-3	UK TREASURY GOVT FOREIGN	B	12/02/2016	Various		3,442,321	2,635,386	34,589
J2615Q-M8-5	JAPAN TREASURY DISC BILL GOVT FOREIGN	B	11/22/2016	Security Transfer		98,579,657	90,966,405	419,110
J2615Q-M9-3	JAPAN TREASURY DISC BILL GOVT FOREIGN	B	11/22/2016	Security Transfer		182,409,801	168,422,949	1,644,546
J2615Q-N2-7	JAPAN TREASURY DISC BILL GOVT FOREIGN	B	11/22/2016	Security Transfer		99,031,396	90,966,405	384,184
J2615Q-N3-5	JAPAN TREASURY DISC BILL GOVT FOREIGN	B	11/22/2016	Security Transfer		114,560,632	103,575,610	1,150,403
P3143N-AJ-3	CODELCO INC GOVT FOREIGN	D	01/06/2016	Merrill Lynch,Pierce,Fenner &		5,578,500	5,000,000	183,333
X4818A-AA-3	Latvia GOVT FOREIGN 5.250% 06/16/21	D	04/01/2016	PGIM, Inc.		909,784	800,000	12,600

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
X5048H-DW-6	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	08/25/2016	Various		12,228,600	10,350,000	285,816
X7327K-BU-3	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		1,207,862	1,000,000	11,594
Y20721-AL-3	REPUBLIC OF INDONESIA GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		257,234	200,000	3,315
Y20721-BM-0	REPUBLIC OF INDONESIA GOVT FOREIGN	D	05/10/2016	Various		7,514,375	7,500,000	81,929
1099999. Subtotal - Bonds - All Other Governments						720,385,664	660,323,573	6,234,807
Bonds - U.S. States, Territories and Possessions								
13063B-BU-5	CALIFORNIA ST CORP MUNI		12/09/2016	Morgan Stanley & Co, Inc		6,593,013	4,685,000	41,130
13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI		04/01/2016	PGIM, Inc.		259,358	240,000	4,080
253363-WH-4	DICKINSON TEX INDPT SCH DIST CORPORATE M		04/01/2016	PGIM, Inc.		257,232	240,000	1,307
262061-PR-9	DRIPPING SPRINGS TEX INDPT SCH CORPORATE		12/19/2016	PGIM, Inc.		1,030,710	1,000,000	13,889
45506D-YZ-2	INDIANA ST FINANCE AUTHORITY CORPORATE M		12/20/2016	Merrill Lynch,Pierce,Fenner &		10,155,470	10,020,000	79,047
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI		04/01/2016	PGIM, Inc.		840,639	790,000	5,530
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI		12/19/2016	PGIM, Inc.		2,052,780	2,000,000	30,889
677632-G8-8	OH ST UNIV GEN RCPTS CORPORATE MUNI		03/03/2016	Barclays Capital Inc		2,345,000	2,345,000	0
677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI TAXA		10/18/2016	Various		18,504,340	18,065,000	84,457
882723-E4-7	TEXAS STATE OF CORPORATE MUNI		04/01/2016	PGIM, Inc.		545,379	510,000	7,367
882723-ZL-6	TEXAS STATE OF CORPORATE MUNI		04/01/2016	PGIM, Inc.		315,822	290,000	97
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						42,899,743	40,185,000	267,793
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
57582R-EG-7	MASSACHUSETTS ST CORPORATE MUNI		04/01/2016	PGIM, Inc.		1,301,304	1,200,000	12,400
57582R-JN-7	MASSACHUSETTS ST CORPORATE MUNI TAXABLE		06/29/2016	Merrill Lynch,Pierce,Fenner &		2,250,000	2,250,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,551,304	3,450,000	12,400
Bonds - U.S. Special Revenues								
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE		12/02/2016	Morgan Stanley & Co, Inc		7,937,560	7,870,000	0
047061-DD-5	ATHENS-CLARKE CNTY GA WTR & SW CORPORATE		04/01/2016	PGIM, Inc.		1,499,560	1,390,000	14,363
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		09/20/2016	Citigroup Capital Markets Inc		11,785,015	7,835,000	234,448
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		12/19/2016	PGIM, Inc.		669,905	500,000	6,872
130178-JD-9	CALIFORNIA EDL FACS AUTH REV CORPORATE M		10/18/2016	Merrill Lynch,Pierce,Fenner &		5,687,393	4,250,000	21,250
130178-JD-9	CALIFORNIA EDL FACS AUTH REV CORPORATE M		12/07/2016	PGIM, Inc.		4,527,209	3,700,000	42,653
13032U-KD-9	CALIFORNIA HEALTH FACS FING AU CORPORATE		12/07/2016	PGIM, Inc.		2,986,560	3,000,000	9,667
160853-TH-0	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE		10/13/2016	Merrill Lynch,Pierce,Fenner &		19,828,210	19,000,000	0
167593-PS-5	CHICAGO ILL O HARE INTL ARPT CORP SINK F		04/01/2016	PGIM, Inc.		268,812	240,000	3,100
167593-UT-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M		11/04/2016	Merrill Lynch,Pierce,Fenner &		2,504,040	2,200,000	0
167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M		12/01/2016	Morgan Stanley & Co, Inc		15,707,700	15,000,000	0
16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI		01/29/2016	WELLS FARGO SEC LLC		5,500	5,500	59
18085P-MT-8	CLARK CO NV ARPT REV CORPORATE MUNI FRGN		08/09/2016	Raymond James & Associates Inc		7,816,150	5,000,000	38,836
235416-6X-7	DALLAS TEX WTRWKS & SWR SYS CORPORATE MU		04/01/2016	PGIM, Inc.		261,576	240,000	80
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE		04/01/2016	PGIM, Inc.		126,256	100,000	1,910
254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M		04/01/2016	PGIM, Inc.		764,222	720,000	240
29270C-J2-2	ENERGY NORTHWEST WASH ELEC REV CORPORATE		04/01/2016	PGIM, Inc.		340,874	320,000	3,307
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		04/01/2016	PGIM, Inc.		121,093	106,478	53
3128MJ-X8-8	FHLMC POOL NO G08702 3.500% 04/01/46		07/22/2016	BPN Paribas Securities		5,971,416	5,671,546	13,785
3128MJ-Y6-1	FHLMC POOL NO G08732 3.000% 11/01/46		11/15/2016	RBC Capital Markets		94,999,295	94,437,918	133,052
3128MJ-YM-6	FHLMC POOL NO G08715 3.000% 08/01/46		07/15/2016	BPN Paribas Securities		11,714,917	11,308,517	17,905
3128MJ-YT-1	FHLMC POOL NO G08721 3.000% 09/01/46		09/02/2016	RBC Capital Markets		9,796,915	9,437,125	10,224
3128MJ-YY-0	FHLMC POOL NO G08726 3.000% 10/01/46		10/07/2016	BPN Paribas Securities		12,227,418	11,805,020	11,805
3128MJ-ZB-9	FHLMC POOL NO G08737 3.000% 12/01/46		11/30/2016	Morgan Stanley & Co, Inc		5,763,876	5,785,572	1,929
3128MM-DQ-3	FHLMC POOL NO G18110 5.500% 04/01/21		04/01/2016	PGIM, Inc.		5,925	5,643	3
3132L7-5E-5	FHLMC POOL NO V82645 3.000% 10/01/46		12/02/2016	WELLS FARGO SEC LLC		2,964,571	2,975,730	2,976
31381L-Q3-4	FNMA POOL NO 464074 4.450% 12/01/19		04/01/2016	PGIM, Inc.		1,119,367	1,020,790	379
31397U-3N-7	FANNIE MAE CMBS 3.764% 04/25/21		04/01/2016	PGIM, Inc.		1,313,532	1,200,000	376
31398W-D4-3	FHLMC MULTIFAMILY STRUCTURED P CMBS		04/01/2016	PGIM, Inc.		2,639,948	2,401,000	899
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		04/01/2016	PGIM, Inc.		15,852	14,081	6
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		04/01/2016	PGIM, Inc.		1,326,815	1,179,019	540
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		04/01/2016	PGIM, Inc.		184,514	166,035	69
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		04/01/2016	PGIM, Inc.		48,813	43,924	18
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		04/01/2016	PGIM, Inc.		45,704	40,595	19
31407X-X4-8	FNMA POOL NO 844181 5.500% 11/01/35		04/01/2016	PGIM, Inc.		88,232	78,368	36
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		04/01/2016	PGIM, Inc.		14,201	12,410	6
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		04/01/2016	PGIM, Inc.		11,138	9,662	5
31410F-5M-3	FNMA POOL NO 888352 5.500% 05/01/37		04/01/2016	PGIM, Inc.		271,920	241,903	111
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		04/01/2016	PGIM, Inc.		49,224	43,830	20
31412S-BG-9	FNMA POOL NO 933039 6.000% 10/01/37		04/01/2016	PGIM, Inc.		47,179	41,233	21

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

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31418C-CH-5	FNMA POOL NO MA2771 3.000% 10/01/46		09/16/2016	WELLS FARGO SEC LLC		5,935,962	5,729,175	9,549
349460-4Y-8	FORT WORTH TEX INDPT SCH DIST CORPORATE		04/01/2016	PGIM, Inc.		259,344	240,000	1,307
353187-BS-5	FRANKLIN CNTY OHIO CORPORATE MUNI		04/01/2016	PGIM, Inc.		1,510,128	1,440,000	24,480
353187-DN-4	FRANKLIN CNTY OHIO CORPORATE MUNI		10/28/2016	JP Morgan Securities, Inc		3,691,486	3,565,000	0
353187-DN-4	FRANKLIN CNTY OHIO CORPORATE MUNI		12/07/2016	PGIM, Inc.		2,570,356	2,670,000	6,823
359900-6J-1	FULTON CNTY GA DEV AUTH REV CORPORATE MU		04/01/2016	PGIM, Inc.		980,954	875,000	11,302
387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE		04/01/2016	PGIM, Inc.		507,274	480,000	4,960
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE		04/01/2016	PGIM, Inc.		498,283	480,000	6,560
45203H-6T-4	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		06/15/2016	Various		4,655,449	4,500,000	53,900
45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		04/01/2016	PGIM, Inc.		508,382	480,000	160
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI		01/29/2016	WELLS FARGO SEC LLC		7,500	7,500	41
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI		01/29/2016	WELLS FARGO SEC LLC		5,500	5,500	55
452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE		12/19/2016	PGIM, Inc.		2,686,675	2,500,000	58,681
452252-KS-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE		04/01/2016	PGIM, Inc.		554,088	480,000	6,200
45470Y-CJ-8	INDIANA ST FINANCE AUTHORITY CORPORATE M		01/15/2016	Merrill Lynch,Pierce,Fenner &		19,625,400	20,000,000	0
45471A-NY-4	INDIANA ST FIN AUTH REV CORPORATE MUNI		04/01/2016	PGIM, Inc.		374,857	360,000	4,920
454795-FF-7	INDIANA HEALTH & EDL FAC FING CORPORATE		10/27/2016	Morgan Stanley & Co, Inc		20,168,265	19,500,000	0
455168-CK-8	INDIANA UNIV CORPORATE MUNI		04/01/2016	PGIM, Inc.		258,305	240,000	3,280
462466-FY-4	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI		05/20/2016	Morgan Stanley & Co, Inc		9,641,880	9,000,000	0
462466-FZ-1	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI		09/08/2016	Citigroup Capital Markets Inc		2,163,040	2,000,000	6,222
534272-E3-9	LINCOLN NEB ELEC SYS CORPORATE MUNI		04/01/2016	PGIM, Inc.		212,916	200,000	733
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE		12/19/2016	PGIM, Inc.		760,248	600,000	3,840
56682H-CC-1	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE		10/13/2016	JP Morgan Securities, Inc		2,335,480	2,000,000	0
574218-WA-7	MARYLAND ST HLTH & HGR EDUCTNL CORPORATE		04/01/2016	PGIM, Inc.		306,104	290,000	4,479
57584X-YD-7	MASSACHUSETTS ST DEV FIN AGY CORPORATE M		10/06/2016	Goldman Sachs & Co		9,064,835	6,500,000	0
576000-RG-0	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE		04/01/2016	PGIM, Inc.		1,529,870	1,440,000	12,640
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV CORPORATE		12/07/2016	Merrill Lynch,Pierce,Fenner &		14,712,955	14,500,000	15,333
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV CORPORATE		12/07/2016	PGIM, Inc.		1,996,540	2,000,000	3,556
59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPORATE		01/29/2016	WELLS FARGO SEC LLC		7,500	7,500	108
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS CORPORATE		02/19/2016	WELLS FARGO SEC LLC		13,800,000	13,800,000	0
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS CORPORATE		12/21/2016	Raymond James & Associates Inc		2,473,020	3,000,000	33,432
645790-FA-9	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE		09/27/2016	Various		3,488,581	3,255,000	0
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE		12/08/2016	Various		7,472,083	6,670,000	11,389
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE		12/07/2016	PGIM, Inc.		1,144,854	1,080,000	5,400
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI		01/21/2016	Raymond James & Associates Inc		10,731,344	7,409,000	38,146
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI		01/29/2016	WELLS FARGO SEC LLC		7,500	7,500	47
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL CORPORATE		04/01/2016	PGIM, Inc.		432,835	350,000	3,374
64971W-BK-5	NEW YORK CITY TRANSITIONAL FIN CORP SINK		04/01/2016	PGIM, Inc.		463,074	395,000	8,394
64971W-D2-3	NEW YORK CITY TRANSITIONAL FIN CORPORATE		12/08/2016	JP Morgan Securities, Inc		10,774,384	10,420,000	152,827
64971W-S5-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE		11/01/2016	Merrill Lynch,Pierce,Fenner &		7,005,375	6,500,000	30,333
64971W-UD-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE		04/01/2016	PGIM, Inc.		506,457	435,000	3,806
64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPORATE		04/01/2016	PGIM, Inc.		770,918	720,000	8,720
64986D-BN-4	NEW YORK ST ENVIRONMENTAL FACS CORPORATE		12/02/2016	Merrill Lynch,Pierce,Fenner &		10,000,000	10,000,000	176,667
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO CORP SINK		04/01/2016	PGIM, Inc.		216,702	170,000	505
64990B-FM-0	NEW YORK ST DORM AUTH REVS ST CORPORATE		04/01/2016	PGIM, Inc.		760,457	720,000	7,440
65819G-LC-0	NORTH CAROLINA CAP FACS FIN AG CORPORATE		10/18/2016	JP Morgan Securities, Inc		8,631,088	7,980,000	0
659155-HG-3	NORTH EAST INDPT SCH DIST TEX CORPORATE		04/01/2016	PGIM, Inc.		262,678	240,000	1,680
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE		06/06/2016	Barclays Capital Inc		15,025,700	10,000,000	294,846
662903-RR-6	NORTH TEX MUN WTR DIST TEX WTR CORPORATE		10/28/2016	Merrill Lynch,Pierce,Fenner &		8,151,044	7,655,000	0
662903-RR-6	NORTH TEX MUN WTR DIST TEX WTR CORPORATE		12/07/2016	PGIM, Inc.		3,014,280	3,000,000	2,667
67884X-BR-7	OKLAHOMA DEV FIN AUTH HOSP REV CORPORATE		04/01/2016	PGIM, Inc.		2,212,413	2,100,000	11,433
70917S-D4-2	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE		12/14/2016	Morgan Stanley & Co, Inc		7,188,753	7,025,000	0
70917S-QT-3	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE		04/01/2016	PGIM, Inc.		260,539	240,000	80
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI		04/01/2016	PGIM, Inc.		662,193	530,000	9,980
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI		04/01/2016	PGIM, Inc.		488,359	370,000	7,718
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE		12/06/2016	Jefferies & Co, Inc		10,765,900	10,000,000	11,111
717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE		04/01/2016	PGIM, Inc.		1,254,888	1,200,000	12,400
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI		04/01/2016	PGIM, Inc.		617,932	530,000	4,600
735371-PE-0	PORT OF SEATTLE CORPORATE MUNI		04/01/2016	PGIM, Inc.		1,599,172	1,495,000	20,432
751100-LG-1	RALEIGH NC COMB ENTERPRISE SYS CORPORATE		10/27/2016	JP Morgan Securities, Inc		3,897,191	3,570,000	0
751100-LG-1	RALEIGH NC COMB ENTERPRISE SYS CORPORATE		12/07/2016	PGIM, Inc.		1,444,300	1,430,000	3,496
765433-KR-7	RICHMOND VA PUBLIC UTILITY REV CORPORATE		12/07/2016	PGIM, Inc.		3,041,100	3,000,000	333
79574C-CB-7	SALT RIVER PROJECT AGRICULTURA CORPORATE		12/07/2016	PGIM, Inc.		1,611,856	1,600,000	1,244
796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI		12/19/2016	PGIM, Inc.		621,165	500,000	11,554
79642B-4D-2	SAN ANTONIO TX WTR SYS CORPORATE MUNI		10/06/2016	Citigroup Capital Markets Inc		2,183,100	2,000,000	0

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798025-MM-1	SAN JACINTO TEX JR COLLEGE DIS CORPORATE		03/22/2016	JP Morgan Securities, Inc		5,159,800	5,000,000	0
812643-LB-8	SEATTLE WASH MUN LT & PWR REV CORPORATE		04/01/2016	PGIM, Inc.		769,867	720,000	2,640
812643-MG-6	SEATTLE WASH MUN LT & PWR REV CORPORATE		04/01/2016	PGIM, Inc.		510,830	480,000	14,133
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI		04/01/2016	PGIM, Inc.		578,496	480,000	9,486
87515E-CA-0	TAMPA FL HEALTH SYSTEM REV BA CORPORATE		03/30/2016	Morgan Stanley & Co, Inc		6,294,218	6,080,000	0
87638T-FN-8	TARRANT CNTY TEX CULTURAL ED F CORPORATE		10/06/2016	Morgan Stanley & Co, Inc		7,399,070	7,000,000	0
882854-XA-5	TEXAS ST WTR DEV BRD CORPORATE MUNI		04/01/2016	PGIM, Inc.		1,552,478	1,440,000	24,000
882854-XX-5	TEXAS ST WTR DEV BRD CORPORATE MUNI		09/21/2016	Merrill Lynch,Pierce,Fenner &		23,816,840	21,500,000	0
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI		10/20/2016	Merrill Lynch,Pierce,Fenner &		22,816,200	20,000,000	0
914026-SD-2	UNIVERSITY ALA GEN REV CORPORATE MUNI		04/01/2016	PGIM, Inc.		508,344	480,000	4,960
91412G-XE-0	UNIVERSITY OF CALIFORNIA CORPORATE MUNI		04/01/2016	PGIM, Inc.		366,278	360,000	5,464
91412G-XY-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI		04/01/2016	PGIM, Inc.		1,085,154	1,060,000	16,907
915217-WE-9	UNIVERSITY VA CORPORATE MUNI		04/01/2016	PGIM, Inc.		1,053,494	960,000	320
91523N-RK-4	UNIVERSITY OF WASHINGTON CORPORATE MUNI		10/19/2016	Merrill Lynch,Pierce,Fenner &		13,944,244	12,955,000	0
91523N-RK-4	UNIVERSITY OF WASHINGTON CORPORATE MUNI		12/07/2016	PGIM, Inc.		2,993,504	2,945,000	9,489
93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORPORATE		04/01/2016	PGIM, Inc.		249,233	240,000	80
940157-M5-6	WASHINGTON SUBN SAN DIST MD CORPORATE MU		12/07/2016	PGIM, Inc.		3,597,475	3,500,000	2,722
3199999. Subtotal - Bonds - U.S. Special Revenues						576,664,743	536,083,074	1,774,406
Bonds - Industrial and Miscellaneous (Unaffiliated)								
0010EP-AF-5	AEP TEXAS CENTRAL CO CORP		01/12/2016	Morgan Stanley & Co, Inc		1,545,524	1,240,000	34,358
00115A-AA-7	AEP TRANSMISSION CO LLC CORPORATE		11/18/2016	Scotia Capital Markets USA		4,270,631	4,300,000	741
00115A-AC-3	AEP TRANSMISSION CO LLC CORPORATE		11/17/2016	Barclays Capital Inc		99,272	100,000	11
00120@-AA-1	AES US Wind Generation Holding Debt in a		12/09/2016	Direct		56,833,800	56,833,800	0
00120@-AB-9	AES US Wind Generation Holding Debt in P		12/09/2016	Direct		7,398,000	7,398,000	0
00164V-AD-5	AMC NETWORKS INC CORPORATE		07/20/2016	Various		9,949,250	9,800,000	129,861
001814-C*-1	ANR Pipeline Company Senior Unsecured No		06/10/2016	Direct		67,895,000	67,895,000	0
00206R-DB-5	AT&T INC CORPORATE 3.800% 03/15/22		03/21/2016	Tax Free Exchange		15,282,360	15,000,000	9,500
00206R-DF-6	AT&T INC CORP 6.000% 08/15/40		03/21/2016	Tax Free Exchange		8,075,108	7,645,000	45,870
00206R-DH-2	AT&T INC CORP 5.150% 03/15/42		03/21/2016	Tax Free Exchange		2,088,129	2,152,000	1,847
00206R-DJ-8	AT&T INC CORPORATE 4.500% 03/09/48		12/20/2016	Tax Free Exchange		4,813,658	5,486,000	70,632
00206R-DK-5	AT&T INC CORPORATE 4.550% 03/09/49		12/20/2016	Tax Free Exchange		55,758,418	63,188,000	822,585
00209A-AF-3	NEW CINGULAR WIRELESS SV SENIOR NOTES		04/01/2016	PGIM, Inc.		725,595	504,000	4,043
002474-A*-5	AZZ Inc Senior Note 6.240% 03/31/18		04/01/2016	PGIM, Inc.		315,499	299,197	52
002819-AC-4	ABBOTT LABS CORPORATE 6.150% 11/30/37		04/01/2016	PGIM, Inc.		461,600	360,000	7,626
002824-AU-4	ABBOTT LABORATORIES CORPORATE		04/01/2016	PGIM, Inc.		1,265,088	1,146,000	489
00287Y-AL-3	ABBVIE INC CORPORATE 2.900% 11/06/22		02/02/2016	Jefferies & Co, Inc		8,008,466	8,131,000	58,295
00287Y-AM-1	ABBVIE INC CORPORATE 4.400% 11/06/42		01/07/2016	Goldman Sachs & Co		15,769,116	16,600,000	132,379
00287Y-AW-9	ABBVIE INC CORPORATE 4.450% 05/14/46		05/09/2016	Merrill Lynch,Pierce,Fenner &		21,852,160	22,000,000	0
00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE		04/01/2016	PGIM, Inc.		1,235,951	1,200,000	2,905
00440E-AR-8	CHUBB INA HOLDINGS INC CORPORATE		04/28/2016	US Bank NA		4,230,200	4,000,000	62,533
00440E-AT-4	CHUBB INA HOLDINGS INC CORPORATE		09/16/2016	Citigroup Capital Markets Inc		3,182,212	3,100,000	27,332
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE		01/28/2016	Various		35,514,974	34,020,000	353,169
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE		04/01/2016	PGIM, Inc.		632,090	580,000	10,583
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		04/01/2016	PGIM, Inc.		1,521,865	1,591,040	2,685
00817Y-AX-6	AETNA INC CORPORATE 4.375% 06/15/46		06/09/2016	Various		45,710,308	45,125,000	9,892
00857@-AA-0	Agilon Energy Holdings, LLC Senior Secur		11/09/2016	Direct		2,000,000	2,000,000	0
00857@-AC-6	Agilon Energy Holdings, LLC Senior Secur		12/20/2016	Direct		5,625,000	5,625,000	0
010392-EZ-7	ALABAMA POWER CORPORATE		04/01/2016	PGIM, Inc.		305,718	240,000	5,676
010392-FL-7	ALABAMA POWER CORPORATE		12/19/2016	PGIM, Inc.		777,036	790,000	11,384
010392-FM-5	ALABAMA POWER CORPORATE		01/12/2016	Goldman Sachs & Co		15,923,107	17,160,000	239,525
010392-FP-8	ALABAMA POWER CORPORATE		01/08/2016	Barclays Capital Inc		11,324,076	11,400,000	0
012725-AA-5	ALBEMARLE CORP CORPORATE		02/24/2016	Suntrust Capital Markets Inc		1,651,520	1,600,000	14,800
01448@-AE-6	Alex Lee, Inc. Senior Note		04/01/2016	PGIM, Inc.		105,687	103,989	2,036
01959L-AA-0	ALLINA HEALTH SYS CORPORATE MUNI TAXABLE		04/01/2016	PGIM, Inc.		556,445	503,000	9,332
02005A-DU-9	ALLY MASTER OWNER TRUST ABS FLOATER		10/21/2016	RBC Capital Markets		13,006,094	13,000,000	3,265
02006Y-AB-1	ALLY AUTO ASSET BACKED		03/28/2016	PGIM, Inc.		100,785	100,843	36
02007X-AB-2	ALLY AUTO ASSET BACKED		02/24/2016	Barclays Capital Inc		6,047,923	6,048,108	0
021338-AA-2	Alta Realty Investments LLC Senior Secur		04/01/2016	PGIM, Inc.		605,745	575,491	6,826
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE		09/20/2016	Jefferies & Co, Inc		1,202,900	1,000,000	13,067
02361D-AN-0	AMEREN ILLINOIS CO CORPORATE		12/21/2016	Jefferies & Co, Inc		6,017,326	5,800,000	121,929
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE		12/13/2016	Scotia Capital Markets USA		2,824,864	2,800,000	26,542
02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE		04/01/2016	PGIM, Inc.		1,169,141	1,100,000	2,409
02376U-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES INC		04/01/2016	PGIM, Inc.		750,287	730,206	5,439
025478-AB-0	American Driveline Systems Inc Senior Se		12/27/2016	Direct		13,431,000	13,431,000	0

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025816-BB-4	AMERICAN EXPRESS CO CORPORATE		04/01/2016	PGIM, Inc.		1,704,404	1,440,000	43,550
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE		04/01/2016	PGIM, Inc.		696,249	600,000	15,938
03083#-AF-7	AmeriMark Direct, LLC Senior Subordinate		09/08/2016	Direct		3,454,668	3,454,668	0
03083#-AF-7	AmeriMark Direct, LLC Senior Subordinate		12/14/2016	Interest Capitalization		92,268	92,268	0
031100-G@-3	Ametek Inc Senior Unsecured Note		10/31/2016	Direct		26,482,500	26,482,500	0
031162-BZ-2	AMGEN INC CORPORATE 4.400% 05/01/45		02/17/2016	Goldman Sachs & Co		13,003,188	13,800,000	187,220
031162-CC-2	AMGEN INC CORPORATE 4.563% 06/15/48		06/14/2016	Taxable Exchange		2,745,706	2,734,000	0
031162-CE-8	AMGEN INC CORPORATE 4.663% 06/15/51		06/22/2016	Citigroup Capital Markets Inc		3,293,942	3,233,000	5,444
031162-CE-8	AMGEN INC CORPORATE 4.663% 06/15/51		06/14/2016	Taxable Exchange		11,191,067	11,437,000	0
035240-AE-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE		12/16/2016	Taxable Exchange		2,052,095	2,000,000	0
035240-AG-5	ANHEUSER-BUSCH INBEV SA NV CORPORATE		12/16/2016	Taxable Exchange		13,299,460	11,748,000	0
035242-AN-6	ANHEUSER-BUSCH INBEV NV CORPORATE		04/01/2016	PGIM, Inc.		2,146,837	1,921,000	18,041
03754*-AA-0	Apex Clean Energy Holdings LLC Senior Su		11/15/2016	Interest Capitalization		445,106	445,106	0
03754*-AD-4	Apex Clean Energy Holdings LLC Senior Su		11/15/2016	Interest Capitalization		135,585	135,585	0
03754*-AE-2	Apex Clean Energy Holdings LLC Subordina		06/10/2016	Direct		7,234,797	7,863,910	0
03754*-AE-2	Apex Clean Energy Holdings LLC Subordina		11/15/2016	Interest Capitalization		136,090	136,090	0
037735-CK-1	APPALACHIAN PWR CO CORPORATE		06/20/2016	Various		3,335,015	2,633,000	64,681
037735-CM-7	APPALACHIAN PWR CO CORPORATE		01/11/2016	Morgan Stanley & Co, Inc		1,141,281	900,000	18,025
037735-CT-2	APPALACHIAN PWR CO CORPORATE		06/15/2016	Various		6,403,814	6,218,000	33,991
037735-CT-2	APPALACHIAN PWR CO CORPORATE		04/01/2016	PGIM, Inc.		814,656	816,000	13,863
037735-CV-7	APPALACHIAN PWR CO CORPORATE		01/14/2016	Various		463,552	471,000	2,654
037833-BQ-2	APPLE COMPUTER INC CORPORATE		02/16/2016	Goldman Sachs & Co		8,998,470	9,000,000	0
037833-BR-0	APPLE COMPUTER INC CORP FLOATER		02/16/2016	Goldman Sachs & Co		30,000,000	30,000,000	0
037833-BS-8	APPLE COMPUTER INC CORPORATE		05/23/2016	Various		24,230,990	24,140,000	42,044
03880@-AB-3	ArcaTech Systems, LLC Revolver B		10/12/2016	Direct		5,250,000	5,250,000	0
03938J-AA-7	ARCH CAPITAL GRP LTD. CORPORATE		06/13/2016	Citigroup Capital Markets Inc		3,237,750	3,000,000	19,290
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE		04/01/2016	PGIM, Inc.		309,204	264,000	749
03968@-AJ-1	Arctic Slope Regional Corporat Senior Un		12/21/2016	Direct		6,550,000	6,550,000	0
04004@-AB-2	Arena Energy, LP Senior Secured Note		12/31/2016	Interest Capitalization		89,700	89,700	0
04032Y-AB-5	ARI FLEET LEASE TRUST ASSET BACKED		03/28/2016	PGIM, Inc.		570,799	572,698	247
040555-CM-4	ARIZONA PUB SVC CO CORPORATE		04/22/2016	Various		12,958,780	11,000,000	85,008
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure		12/01/2016	Direct		55,840,000	55,840,000	0
04341#-AA-4	Asante Energy LLC Mezzanine Debt Facilit		02/03/2016	Direct		73,553	73,553	0
04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE		07/27/2016	Various		54,943,409	53,670,000	49,095
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS		05/13/2016	WELLS FARGO SEC LLC		22,762,823	22,100,000	50,149
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		04/01/2016	PGIM, Inc.		844,874	818,211	89
049560-AG-0	ATMOS ENERGY CORP BOND		04/01/2016	PGIM, Inc.		582,917	480,000	13,407
05522R-AS-7	BANK OF AMERICA CREDIT CARD TR ASSET BAC		03/28/2016	PGIM, Inc.		1,859,405	1,800,000	3,619
05522R-CR-7	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		03/28/2016	PGIM, Inc.		2,699,683	2,700,000	742
05522R-CV-8	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		06/03/2016	Merrill Lynch,Pierce,Fenner &		13,000,000	13,000,000	0
05531F-AV-5	BB&T CORP CORPORATE 2.050% 05/10/21		06/06/2016	Various		10,998,620	11,000,000	3,303
05565E-AD-7	BMW US CAP CORP LLC CORPORATE		04/04/2016	JP Morgan Securities, Inc		9,995,600	10,000,000	0
05565E-AF-2	BMW US CAP CORP LLC CORPORATE		06/03/2016	Various		48,140,290	48,200,000	36,567
05581R-AC-0	BMW AUTO ABS FLOATER 1.239% 01/22/18		02/09/2016	Merrill Lynch,Pierce,Fenner &		8,742,216	8,742,216	0
058498-AT-3	BALL CORP CORPORATE 5.250% 07/01/25		07/19/2016	JP Morgan Securities, Inc		3,045,000	2,800,000	8,575
058498-AU-0	BALL CORP CORPORATE 4.375% 12/15/20		06/02/2016	JP Morgan Securities, Inc		1,569,375	1,500,000	31,536
059165-EH-9	BALTIMORE GAS & ELEC CO CORPORATE		08/15/2016	Merrill Lynch,Pierce,Fenner &		5,784,673	5,790,000	0
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7		04/01/2016	PGIM, Inc.		65,265	80,679	40
06051G-FC-8	BANK OF AMERICA CORP CORPORATE		11/30/2016	Various		19,092,639	17,325,000	314,771
06051G-FG-9	BANK OF AMERICA CORP CORPORATE		12/02/2016	Morgan Stanley & Co, Inc		10,654,300	10,000,000	89,375
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS		05/20/2016	Merrill Lynch,Pierce,Fenner &		5,655,717	5,600,000	2,709
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE		06/14/2016	Various		3,245,908	3,185,000	14,981
06406F-AB-9	BANK OF NEW YORK MELLON CORP/T CORPORATE		06/07/2016	Various		6,273,767	6,240,000	13,291
07132*-AG-1	Baton Rouge Wtr Wks Company Senior Note		04/01/2016	PGIM, Inc.		1,224,945	1,277,059	7,152
07274E-AD-5	BAYER US FINANCE LLC CORPORATE		05/16/2016	Citigroup Capital Markets Inc		5,083,900	5,000,000	13,524
07274E-AF-0	BAYER US FINANCE LLC CORPORATE		05/05/2016	Various		14,442,080	13,750,000	32,292
07274E-AG-8	BAYER US FINANCE LLC CORPORATE		03/17/2016	Barclays Capital Inc		5,238,168	5,015,000	77,106
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		06/01/2016	Various		59,556,126	59,010,000	77,788
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE		01/08/2016	Barclays Capital Inc		7,265,330	7,150,000	84,236
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE		04/01/2016	PGIM, Inc.		3,653,165	3,500,000	6,344
07330N-AJ-4	BB&T CORP CORPORATE 2.850% 04/01/21		04/25/2016	Pierpont Securities		2,402,388	2,335,000	4,991
07330N-AL-9	BB&T CORP 1.450% 05/10/19		05/16/2016	Various		6,803,474	6,825,000	2,474
07388Y-AF-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		08/11/2016	Deutsche Bank Securities Inc		45,918,977	44,826,336	110,390
075887-AU-3	BECTON DICKINSON & CO CORPORATE		04/01/2016	PGIM, Inc.		1,044,397	960,000	18,533
084664-CF-6	BERKSHIRE HATHAWAY FIN CORP FLOATER		03/08/2016	WELLS FARGO SEC LLC		35,000,000	35,000,000	0

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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
084664-CH-2	BERKSHIRE HATHAWAY FIN CORP FLOATER		03/08/2016	JP Morgan Securities, Inc		20,000,000	20,000,000	0
08888@-AA-6	BIF II Safe Harbor Holdings LL Senior Se		12/16/2016	Direct		12,100,000	12,100,000	0
09247X-AH-4	BLACKROCK INC CORPORATE		06/09/2016	Pierpont Securities		5,570,000	5,000,000	11,806
09247X-AJ-0	BLACKROCK INC CORPORATE		01/08/2016	FTN FINANCIAL SECURITIES		2,397,152	2,300,000	9,056
09534#-AB-8	Blue Cross Blue Shield of FL Senior Unse		04/01/2016	PGIM, Inc.		1,361,261	1,340,273	128
097023-BA-2	BOEING CO CORPORATE 5.875% 02/15/40		04/01/2016	PGIM, Inc.		1,271,445	960,000	7,677
097023-BQ-7	BOEING CO CORPORATE 1.875% 06/15/23		05/16/2016	Merrill Lynch,Pierce,Fenner &		399,010	405,000	0
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE		12/06/2016	Various		12,098,172	11,093,000	57,098
103304-BK-6	BOYD GAMING CORP CORPORATE		11/02/2016	Citigroup Capital Markets Inc		2,921,875	2,750,000	90,330
10575@-AF-9	Bray International, Inc. Senior Unsecure		08/02/2016	Direct		1,000,000	1,000,000	0
110122-AX-6	BRISTOL MYERS SQUIBB CO CORPORATE		04/01/2016	PGIM, Inc.		2,009,247	1,770,000	7,301
12189L-AP-6	BURLINGTN NORTH SANTA FE LLC CORPORATE		09/09/2016	Goldman Sachs & Co		9,021,121	7,300,000	13,576
12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPORATE		06/21/2016	Various		17,498,809	15,135,000	235,636
12189L-AW-1	BURLINGTN NORTH SANTA FE LLC CORPORATE		01/08/2016	Goldman Sachs & Co		4,853,420	5,200,000	61,143
12489W-NN-0	CREDIT-BASED ASSET SERVICING CBASS_05-CB		04/01/2016	PGIM, Inc.		149,860	158,556	51
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu		05/05/2016	Direct		4,538,253	4,386,905	0
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		08/10/2016	Deutsche Bank Securities Inc		37,872,010	37,500,000	61,475
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS		11/18/2016	Deutsche Bank Securities Inc		69,660,958	68,975,000	43,562
12527G-AF-0	CF INDUSTRIES INC CORPORATE		04/01/2016	PGIM, Inc.		342,792	364,000	989
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		01/22/2016	Cantor Fitzgerald & Co. Inc.		10,099,878	10,000,000	26,978
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		12/15/2016	Morgan Stanley & Co, Inc		2,312,625	2,400,000	3,818
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		11/01/2016	Cantor Fitzgerald & Co. Inc.		6,968,897	6,900,000	11,874
12532L-AU-9	CGGS COMMERCIAL MORTGAGE TRUST CMBS		03/21/2016	Citigroup Capital Markets Inc		20,173,350	20,173,350	0
12541W-A#-7	CH Robinson Worldwide Inc Senior Note		04/01/2016	PGIM, Inc.		927,225	902,881	3,923
12542R-H#-0	CHS Inc. Senior Note 6.180% 10/04/17		04/01/2016	PGIM, Inc.		53,321	51,593	1,568
125509-BQ-1	CIGNA CORP CORPORATE 5.875% 03/15/41		05/24/2016	Goldman Sachs & Co		895,028	750,000	8,813
125509-BT-5	CIGNA CORP CORPORATE 5.375% 02/15/42		05/24/2016	Goldman Sachs & Co		4,171,673	3,671,000	53,711
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		09/27/2016	Credit Suisse First Boston Cor		8,036,978	7,810,000	18,270
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS		01/28/2016	KGS ALPHA CAP MARKETS LP		1,803,125	1,755,000	143
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		04/01/2016	PGIM, Inc.		1,298,888	1,200,000	380
12591T-AB-2	COMM MORTGAGE TRUST COMM_14-LC CMBS		01/06/2016	Citigroup Capital Markets Inc		203,359	200,000	158
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS		01/07/2016	Deutsche Bank Securities Inc		254,766	250,000	218
12592X-BC-9	COMM MORTGAGE TRUST COMM_15-CR CMBS		02/23/2016	Deutsche Bank Securities Inc		994,258	1,000,000	2,117
12593F-BA-1	COMM MORTGAGE TRUST COMM_15-LC CMBS		07/14/2016	Deutsche Bank Securities Inc		2,304,410	2,202,214	3,277
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS		11/14/2016	Morgan Stanley & Co, Inc		27,125,234	26,500,000	39,562
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR CMBS		01/27/2016	Deutsche Bank Securities Inc		5,554,711	5,500,000	4,806
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR CMBS		04/01/2016	PGIM, Inc.		1,823,737	1,730,000	504
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
12594M-BB-3	COMM MORTGAGE TRUST CMBS		10/07/2016	Deutsche Bank Securities Inc		16,361,422	16,200,000	24,162
12626B-AB-0	COMM_13-CR10 CMBS 2.972% 08/10/46		08/30/2016	Guggenheim Capital Markets		3,596,250	3,500,000	289
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS		07/18/2016	Deutsche Bank Securities Inc		3,233,725	3,119,662	4,974
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		06/15/2016	Various		89,735,313	86,500,000	154,684
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS		04/01/2016	PGIM, Inc.		1,948,713	1,780,000	587
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		03/03/2016	Morgan Stanley & Co, Inc		5,026,172	5,000,000	3,141
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		04/01/2016	PGIM, Inc.		1,236,765	1,200,000	323
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		11/28/2016	Credit Suisse First Boston Cor		3,097,617	3,000,000	8,564
12636L-AW-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		01/26/2016	Credit Suisse First Boston Cor		2,059,990	2,000,000	1,625
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		01/26/2016	Credit Suisse First Boston Cor		908,999	900,000	698
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		04/01/2016	PGIM, Inc.		702,558	670,000	195
12636M-AC-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		05/17/2016	Credit Suisse First Boston Cor		15,449,955	15,000,000	30,794
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		11/10/2016	Credit Suisse First Boston Cor		6,665,967	6,600,000	12,359
126408-HC-0	CSX CORP CORPORATE 3.950% 05/01/50		02/11/2016	Goldman Sachs & Co		18,008,762	20,600,000	238,437
126650-BX-7	CVS HEALTH CORP CORPORATE		04/01/2016	PGIM, Inc.		733,252	600,000	13,321
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		04/01/2016	PGIM, Inc.		32,780	31,975	19
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3		04/01/2016	PGIM, Inc.		59,894	62,468	13
12682#-AB-2	CV Project Entity, LLC Debt in a Project		10/31/2016	Direct		117,570	117,570	0
13034V-AB-0	CALIFORNIA INST OF TECHNOLOGY CORPORATE		04/01/2016	PGIM, Inc.		527,573	480,000	3,630
141781-AY-0	Cargill Inc CORPORATE 4.307% 05/14/21		03/14/2016	Various		3,631,731	3,350,000	46,743
141781-BC-7	Cargill Inc CORPORATE 4.100% 11/01/42		04/01/2016	PGIM, Inc.		552,801	576,000	10,037
14313X-AH-3	CARMX_AUTO ABS FLOATER		03/28/2016	PGIM, Inc.		471,576	470,864	190
14313Y-AH-1	CARMX_AUTO ABS FLOATER		01/26/2016	Barclays Capital Inc		7,038,217	7,038,217	0
14313Y-AH-1	CARMX_AUTO ABS FLOATER		03/28/2016	PGIM, Inc.		682,502	683,322	257
14314E-AB-7	CARMX_AUTO ASSET BACKED		07/14/2016	Credit Suisse First Boston Cor		14,198,841	14,200,000	0
14314M-AH-6	CARMX_AUTO ABS FLOATER		04/12/2016	RBC Capital Markets		8,075,642	8,075,642	0
144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE		10/18/2016	Various		4,065,912	3,655,000	38,617

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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
149123-CB-5	CATERPILLAR INC CORP 3.803% 08/15/42		08/31/2016	US Bank NA		10,503,100	10,000,000	22,184
14912L-6P-1	CATERPILLAR FINL SVCS CORP CORPORATE		02/22/2016	Merrill Lynch,Pierce,Fenner &		9,997,700	10,000,000	0
14912L-6Q-9	CATERPILLAR FINL SVCS CORP CORP FLOATER		02/22/2016	SG Americas securities LLC		10,000,000	10,000,000	0
150191-AJ-3	CEDAR FAIR L.P. CORP PUB		05/09/2016	Citigroup Capital Markets Inc		1,100,923	1,051,000	25,264
151020-AR-5	Celgene Corporation CORPORATE		01/29/2016	Susquehanna Intl Group		477,210	470,000	7,925
15189X-AN-8	CENTERPOINT ENERGY CORPORATE		08/16/2016	Merrill Lynch,Pierce,Fenner &		398,931	335,000	5,779
15189X-AN-8	CENTERPOINT ENERGY CORPORATE		12/19/2016	PGIM, Inc.		532,482	500,000	4,938
15189X-AP-3	CENTERPOINT ENERGY CORPORATE		06/21/2016	Merrill Lynch,Pierce,Fenner &		10,025,900	10,000,000	18,500
161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE		12/06/2016	Tax Free Exchange		1,130,663	1,000,000	7,745
161571-FW-9	CHASE ISSUANCE TRUST ABS FLOATER		07/22/2016	Barclays Capital Inc		5,347,283	5,350,000	1,358
161571-HB-3	CHASE ISSUANCE TRUST ABS FLOATER		05/12/2016	JP Morgan Securities, Inc		25,800,000	25,800,000	0
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not		12/15/2016	Interest Capitalization		760,813	760,813	0
17120C-AB-8	Chrysler Capital Auto Receivab ASSET BAC		04/13/2016	Deutsche Bank Securities Inc		7,255,309	7,255,782	0
17121F-AB-0	CHRYSLER CAP AUTO RECEIVABLES ASSET BACK		03/28/2016	PGIM, Inc.		968,656	968,379	550
171232-AQ-4	CHUBB CORPORATION CORPORATE		01/25/2016	WELLS FARGO SEC LLC		10,796,643	8,604,000	110,418
171484-AB-4	CHURCHILL DOWNS INC CORPORATE		12/15/2016	Tax Free Exchange		2,598,700	2,500,000	67,188
172441-AX-5	Cinemark USA, Inc. CORP		10/31/2016	Morgan Stanley & Co, Inc		2,060,000	2,000,000	39,292
17275R-AZ-5	CISCO SYSTEMS INC CORP FLOATER		02/22/2016	Merrill Lynch,Pierce,Fenner &		50,000,000	50,000,000	0
17275R-BA-9	CISCO SYSTEMS INC CORPORATE		02/22/2016	Merrill Lynch,Pierce,Fenner &		25,000,000	25,000,000	0
17275R-BD-3	CISCO SYSTEMS INC CORPORATE		02/22/2016	WELLS FARGO SEC LLC		209,597	210,000	0
17275R-BE-1	CISCO SYSTEMS INC CORPORATE		02/22/2016	Barclays Capital Inc		15,529,490	15,555,000	0
17275R-BJ-0	CISCO SYSTEMS INC CORPORATE		09/13/2016	JP Morgan Securities, Inc		19,477,273	19,480,000	0
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/13/2016	Citigroup Capital Markets Inc		10,473,652	10,474,000	14,707
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/13/2016	Citigroup Capital Markets Inc		8,887,633	8,800,000	18,639
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		08/11/2016	Citigroup Capital Markets Inc		25,248,248	25,000,000	51,858
172967-FX-4	CITIGROUP INC CORPORATE		09/19/2016	Various		8,063,527	6,450,000	121,882
172967-JU-6	CITIGROUP INC CORPORATE		12/05/2016	Morgan Stanley & Co, Inc		3,127,800	3,000,000	49,600
17320D-AC-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		01/26/2016	Citigroup Capital Markets Inc		3,719,078	3,700,000	5,718
17321R-AB-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/06/2016	Deutsche Bank Securities Inc		15,532,031	15,000,000	12,342
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		06/22/2016	Citigroup Capital Markets Inc		3,993,262	3,953,419	5,274
17324K-AM-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		01/27/2016	Citigroup Capital Markets Inc		1,658,250	1,600,000	0
17324T-AB-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/03/2016	Citigroup Capital Markets Inc		8,483,711	8,400,000	8,557
17324T-AC-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/03/2016	Citigroup Capital Markets Inc		6,179,746	6,000,000	9,397
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/03/2016	Citigroup Capital Markets Inc		8,079,736	8,000,000	11,908
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/03/2016	Citigroup Capital Markets Inc		6,968,869	6,900,000	8,881
19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE		03/30/2016	Credit Suisse First Boston Cor		3,482,087	3,170,000	17,259
199575-AT-8	COLUMBUS STHN PWR CO CORPORATE		01/20/2016	Morgan Stanley & Co, Inc		2,129,828	1,700,000	44,880
20030N-AM-3	COMCAST CORP CORPORATE		07/06/2016	WELLS FARGO SEC LLC		3,427,628	2,421,000	50,316
20047#-AB-5	Comm-Works Invt Hldg Co, LLC Sr. Secured		05/03/2016	Direct		1,117,800	1,117,800	0
20173V-AF-7	GREENWICH COMMERCIAL FUNDING CMBS		06/13/2016	Deutsche Bank Securities Inc		48,776,920	46,900,885	111,468
202795-HK-9	COMMONWEALTH EDISON CORPORATE		12/07/2016	WELLS FARGO SEC LLC		3,087,450	2,500,000	35,646
202795-JD-3	COMMONWEALTH EDISON CORPORATE		12/19/2016	PGIM, Inc.		539,566	500,000	10,118
202795-JJ-0	COMMONWEALTH EDISON CORPORATE		06/20/2016	Citigroup Capital Markets Inc		1,778,383	1,790,000	0
20825C-AP-9	Conocophillips CORPORATE		04/01/2016	PGIM, Inc.		295,080	288,000	6,561
20825C-AQ-7	Conocophillips CORPORATE		04/01/2016	PGIM, Inc.		1,338,391	1,224,000	13,923
209111-ET-6	CONS EDISON CO OF NY CORPORATE		04/01/2016	PGIM, Inc.		1,537,112	1,421,000	693
209111-FA-6	CONS EDISON CO OF NY CORPORATE		04/01/2016	PGIM, Inc.		415,352	334,000	5,764
209111-FC-2	CONS EDISON CO OF NY CORPORATE		12/19/2016	PGIM, Inc.		746,238	790,000	9,448
209111-FH-1	CONS EDISON CO OF NY CORPORATE		11/09/2016	WELLS FARGO SEC LLC		8,575,129	8,598,000	136,087
210518-CU-8	Consumers Energy CORPORATE		10/17/2016	Morgan Stanley & Co, Inc		3,245,130	3,000,000	51,021
210518-CX-2	Consumers Energy CORPORATE		06/22/2016	Scotia Capital Markets USA		7,696,715	7,165,000	101,295
210518-CY-0	Consumers Energy CORPORATE		06/30/2016	Merrill Lynch,Pierce,Fenner &		5,057,582	4,467,000	25,946
210518-CZ-7	Consumers Energy CORPORATE		12/12/2016	Key Capital Markets		4,705,149	5,450,000	61,502
21246#-AT-3	Convenience Store Investments Senior Not		03/15/2016	Direct		2,871,475	2,724,754	6,930
21871@-AA-8	CoreSite, L.P Sr. Unsecured Note		06/15/2016	Direct		17,000,000	17,000,000	0
22160K-AH-8	COSTCO WHOLESALE CORP CORPORATE		02/09/2016	Pierpont Securities		1,978,236	1,950,000	21,572
22802#-AA-8	Crowley Conro LLC Term Loan		07/13/2016	Direct		7,326,260	7,326,260	0
000000-00-0	Crowley Holdings, Inc. Sr. Secured		10/28/2016	Direct		3,096,000	3,096,000	0
229669-D@-2	Cubic Corporation Senior Unsecured		02/02/2016	Direct		11,350,000	11,350,000	0
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		07/14/2016	Direct		28,382,815	28,382,815	0
23000*-AA-0	Creel, LLC Sr. Secured Revolver		11/16/2016	Direct		2,800,000	2,800,000	0
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS		03/31/2016	Deutsche Bank Securities Inc		6,059,902	6,000,000	9,045
23312V-AB-2	DEUTSCHE BANK COMMERCIAL MORTG CMBS		07/26/2016	Deutsche Bank Securities Inc		6,083,896	6,084,000	3,187
23338V-AD-8	DTE ELECTRIC CO CORPORATE		02/25/2016	Various		4,270,456	3,935,000	28,201
23338V-AE-6	DTE ELECTRIC CO CORPORATE		10/26/2016	Various		649,574	625,000	2,955

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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
23338V-AE-6	DTE ELECTRIC CO CORPORATE		04/01/2016	PGIM, Inc.		259,206	262,000	512
23338V-AF-3	DTE ELECTRIC CO CORPORATE		05/10/2016	Barclays Capital Inc		7,594,376	7,600,000	0
233851-BV-5	DAIMLER FINANCE NORTH AMERICA CORPORATE		02/12/2016	RBC Capital Markets		5,910,176	5,951,000	36,450
233851-BZ-6	DAIMLER FINANCE NORTH AMERICA CORPORATE		01/06/2016	Citigroup Capital Markets Inc		8,301,012	8,330,000	73,119
23404@-AC-6	Daisy Brand, LLC Senior Note		04/01/2016	PGIM, Inc.		1,391,879	1,312,817	327
244199-BC-8	DEERE & CO CORPORATE 4.375% 10/16/19		04/01/2016	PGIM, Inc.		578,335	528,000	10,780
24422E-TE-9	JOHN DEERE CAPITAL CORP CORPORATE		01/05/2016	Barclays Capital Inc		6,999,580	7,000,000	0
24422E-TF-6	JOHN DEERE CAPITAL CORP CORPORATE		01/06/2016	Jefferies & Co, Inc		7,023,520	7,000,000	1,488
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE		07/11/2016	Susquehanna Intl Group		1,217,091	1,105,000	5,279
247109-BT-7	DELMARVA PWR & LIGHT CO CORPORATE		12/05/2016	Various		10,684,941	10,240,000	46,047
247748-A@-5	Delta Natural Gas Co Inc Senior Note		03/15/2016	Direct		2,611,752	2,612,069	26,273
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured		08/15/2016	Direct		5,000,000	5,000,000	0
24906P-C@-6	Dentsply Sirona Inc. Senior Unsecured		10/27/2016	Direct		3,362,100	3,362,100	0
24906P-D#-3	Dentsply Sirona Inc. Senior Unsecured		10/27/2016	Direct		3,132,770	3,132,770	0
24906P-D*-7	Dentsply Sirona Inc. Senior Unsecured		10/27/2016	Direct		2,241,400	2,241,400	0
24906P-E@-4	Dentsply Sirona Inc. Senior Unsecured		10/27/2016	Direct		7,844,900	7,844,900	0
250847-EH-9	DTE Electric Company CORPORATE		04/01/2016	PGIM, Inc.		445,328	408,000	1,683
250847-EK-2	DTE Electric Company CORPORATE		10/17/2016	Various		2,755,291	2,549,000	34,960
250847-EK-2	DTE Electric Company CORPORATE		04/01/2016	PGIM, Inc.		712,040	691,000	8,264
000000-00-0	DEX Media Inc DEX MEDIA INC		07/29/2016	Direct		117,278	381,914	0
25239*-AB-6	DeZurik, Inc. Senior Secured Note		03/08/2016	Direct		3,500,000	3,500,000	0
25239*-AB-6	DeZurik, Inc. Senior Secured Note		04/01/2016	PGIM, Inc.		953,230	893,941	186
25245B-AB-3	DIAGEO INVESTMENT CORP CORPORATE		07/20/2016	Goldman Sachs & Co		5,263,807	5,010,000	29,608
25271C-AN-2	DIAMOND OFFSHORE DRILLIN CORPORATE		04/01/2016	PGIM, Inc.		152,100	234,000	4,848
254683-BT-1	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		11/18/2016	Various		10,396,046	10,365,000	1,070
25468P-CP-9	WALT DISNEY CO CORPORATE		03/22/2016	Barclays Capital Inc		229,366	210,000	1,072
25468P-CP-9	WALT DISNEY CO CORPORATE		04/01/2016	PGIM, Inc.		1,124,187	1,014,000	5,915
25468P-CR-5	WALT DISNEY CO CORPORATE		04/01/2016	PGIM, Inc.		1,380,013	1,296,000	18,266
25468P-DB-9	WALT DISNEY CO CORPORATE		03/23/2016	Various		9,533,557	9,061,000	102,967
25485#-AA-5	District Stormwater, LLC Secured Note		03/10/2016	Direct		550,000	550,000	0
256746-AB-4	Dollar Tree, Inc. CORPORATE		08/01/2016	Tax Free Exchange		4,606,263	4,270,000	102,302
257375-AF-2	DOMINION GAS HOLDINGS LLC CORPORATE		04/01/2016	PGIM, Inc.		720,782	720,000	14,688
260543-CC-5	DOW CHEMICAL CO/THE CORPORATE		04/01/2016	PGIM, Inc.		580,915	534,000	8,763
26138E-AT-6	DR PEPPER SNAPPLE GROUP CORPORATE		02/16/2016	Market Axess		1,024,120	1,000,000	12,375
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE		08/31/2016	Various		3,185,600	2,230,000	8,260
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE		04/01/2016	PGIM, Inc.		607,141	568,000	7,309
26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE		10/18/2016	US Bank NA		937,401	885,000	2,065
26442E-AD-2	DUKE ENERGY OHIO INC CORPORATE		05/25/2016	Deutsche Bank Securities Inc		11,126,170	10,250,000	97,375
26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE		06/20/2016	Citigroup Capital Markets Inc		1,568,956	1,580,000	0
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE		12/19/2016	PGIM, Inc.		507,410	500,000	4,861
26442R-AD-3	DUKE ENERGY PROGRESS INC CORPORATE		07/11/2016	Pierpont Securities		1,098,240	960,000	4,759
26442T-AE-7	DUKE UNIVERSITY CORPORATE MUNI TAXABLE		10/11/2016	JP Morgan Securities, Inc		10,460,000	10,460,000	0
26442U-AC-8	DUKE ENERGY PROGRESS INC CORPORATE		09/13/2016	WELLS FARGO SEC LLC		349,108	350,000	0
26444H-AA-9	DUKE ENERGY CORP CORPORATE		09/06/2016	Merrill Lynch,Pierce,Fenner &		16,745,359	16,840,000	0
26867L-AL-4	EMD FINANCE LLC CORPORATE		11/21/2016	Goldman Sachs & Co		2,955,780	3,000,000	17,875
26884U-A*-0	EPR Properties Senior Unsecured Note		08/22/2016	Direct		10,500,000	10,500,000	0
26972@-AA-5	Eagle Op Corp/Stagnito Hldgs Term A		02/16/2016	Direct		9,292,028	9,292,028	0
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Revolver		07/15/2016	Direct		1,531,600	1,531,600	0
26972@-AC-1	Eagle Op Corp/Stagnito Hldgs Term B		04/08/2016	Direct		2,299,746	2,299,746	0
27731#-AD-7	EastGroup Properties Senior Note		12/15/2016	Direct		1,427,000	1,427,000	0
277432-AK-6	EASTMAN CHEMICAL CO CORPORATE		02/22/2016	Key Capital Markets		3,727,836	3,600,000	18,000
27933@-AB-9	EducationDynamics, LLC Senior Secured Re		06/28/2016	Direct		776,667	776,667	0
27965#-AQ-5	Edens Limited Partnership Sr. Unsecured		07/08/2016	Direct		7,900,000	7,900,000	0
27965#-AR-3	Edens Limited Partnership Senior Unsecur		07/08/2016	Direct		13,300,000	13,300,000	0
28103*-AV-9	Edison Properties Senior Revolver		03/30/2016	Direct		25,000,000	25,000,000	0
28103*-AW-7	Edison Properties Senior Unsecured Note		09/19/2016	Direct		10,083,047	10,083,047	0
28103*-AX-5	Edison Properties Senior Unsecured Note		10/24/2016	Direct		7,835,204	7,835,204	0
281504-A@-9	Educational Ventures, Inc. Senior Secure		03/15/2016	Direct		3,122,142	3,000,000	2,147
283677-AZ-5	El Paso Electric Company CORPORATE		05/25/2016	Morgan Stanley & Co, Inc		19,914,660	18,000,000	450,000
285512-AC-3	ELECTRONIC ARTS INC CORPORATE		02/22/2016	Various		10,537,510	10,490,000	668
291011-BD-5	EMERSON ELEC CO CORPORATE		07/08/2016	Goldman Sachs & Co		1,161,414	900,000	7,613
291011-BF-0	EMERSON ELEC CO CORPORATE		02/18/2016	Susquehanna Intl Group		12,249,240	12,000,000	71,750
29365P-AP-7	ENTERGY GULF STATES LA CORPORATE		04/01/2016	PGIM, Inc.		487,669	414,000	193
29372E-BH-0	ENTERPRISE FLEET FINANCING ASSET BACKED		03/28/2016	PGIM, Inc.		2,042,387	2,056,363	668
29372E-BL-1	ENTERPRISE FLEET FINANCING ASSET BACKED		03/28/2016	PGIM, Inc.		2,728,297	2,737,264	1,088

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29372E-BP-2	ENTERPRISE FLEET FINANCING ASSET BACKED		02/09/2016	Merrill Lynch,Pierce,Fenner &		34,895,242	34,900,093	0
29372E-BS-6	ENTERPRISE FLEET FINANCING ASSET BACKED		07/12/2016	JP Morgan Securities, Inc		10,199,322	10,200,000	0
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE		04/01/2016	PGIM, Inc.		337,715	360,000	922
29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE		04/01/2016	PGIM, Inc.		302,832	312,000	2,166
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/14/2016	Citigroup Capital Markets Inc		27,723,012	27,450,000	56,492
29736R-AH-3	ESTEE LAUDER COMPANIES INC. CORPORATE		05/05/2016	JP Morgan Securities, Inc		10,252,539	10,255,000	0
30161N-AS-0	EXELON CORPORATION CORPORATE		05/19/2016	Tax Free Exchange		1,106,103	1,000,000	21,817
30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE		04/01/2016	PGIM, Inc.		1,166,790	1,200,000	3,329
30231G-AW-2	EXXON MOBIL CORPORATION CORPORATE		12/07/2016	Barclays Capital Inc		7,324,200	7,200,000	83,103
30284@-AK-8	FNBM LLC Senior Secured Note		06/29/2016	Direct		55,535,000	55,535,000	0
3136AM-KZ-1	FANNIE MAE ASSET BACKED		08/03/2016	JP Morgan Securities, Inc		31,086,328	30,000,000	14,770
3136AR-5S-3	FANNIE MAE CMBS Agency		05/11/2016	Citigroup Capital Markets Inc		9,594,429	9,500,000	19,546
3136AR-TE-8	FANNIE MAE ASSET BACKED		03/08/2016	Citigroup Capital Markets Inc		73,727,905	73,000,000	164,372
3136AR-XR-4	FANNIE MAE ASSET BACKED		04/12/2016	Credit Suisse First Boston Cor		20,198,305	20,000,000	40,071
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI		12/07/2016	Goldman Sachs & Co		8,039,857	8,300,000	15,990
3137BJ-GX-5	FREDDIE MAC CMO 3.000% 05/15/45		11/16/2016	WELLS FARGO SEC LLC		11,248,903	12,348,710	20,581
3137BJ-GX-5	FREDDIE MAC CMO 3.000% 05/15/45		12/01/2016	Interest Capitalization		30,872	30,872	0
3137BL-AC-2	FREDDIE MAC CMBS 3.284% 06/25/25		02/25/2016	Merrill Lynch,Pierce,Fenner &		26,978,553	25,175,000	0
3137BN-6G-4	FEDERAL HOME LN MTG CORP MULTI CMBS		03/15/2016	JP Morgan Securities, Inc		82,399,360	80,000,000	186,356
3137BP-VN-6	FREDDIE MAC CMBS 3.080% 01/25/31		06/01/2016	Credit Suisse First Boston Cor		29,867,941	29,000,000	37,217
3137BP-W3-9	FREDDIE MAC CMBS IO NOTIONAL		06/10/2016	Barclays Capital Inc		2,919,683	0	22,343
3137BS-5N-9	FREDDIE MAC Agency CMBS		10/06/2016	WELLS FARGO SEC LLC		29,095,466	28,250,000	42,689
3137BS-P8-0	FREDDIE MAC Agency CMBS		10/26/2016	Goldman Sachs & Co		8,857,295	8,600,000	5,206
3137BS-RF-2	FREDDIE MAC CMBS AGENCY		11/15/2016	Merrill Lynch,Pierce,Fenner &		10,299,350	10,000,000	24,671
31428X-AW-6	FedEx Corporation CORPORATE		04/01/2016	PGIM, Inc.		1,209,892	1,086,000	12,154
31428X-BE-5	FedEx Corporation CORPORATE		02/08/2016	Goldman Sachs & Co		11,621,603	11,585,000	163,667
31428X-BG-0	FedEx Corporation CORPORATE		04/27/2016	Goldman Sachs & Co		16,002,600	15,000,000	72,042
315292-AR-3	FERRELLGAS LP/FINANCE CORPORATE		07/06/2016	Tax Free Exchange		5,310,000	6,000,000	23,625
31620M-AP-1	Fidelity National Information CORPORATE		03/01/2016	Various		9,256,364	9,088,000	113,681
31677Q-BC-2	FIFTH THIRD BK CINCINNATI Corporate Publ		09/20/2016	Merrill Lynch,Pierce,Fenner &		10,452,800	10,000,000	137,361
31677Q-BG-3	FIFTH THIRD BK CINCINNATI CORPORATE		09/09/2016	Various		10,793,320	10,616,000	41,463
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		04/01/2016	PGIM, Inc.		186,423	171,084	2,314
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		04/01/2016	PGIM, Inc.		173,605	159,286	2,154
33830L-AA-8	GUGG3_15-1A CLO 2.630% 11/25/27		07/15/2016	Credit Suisse First Boston Cor		148,429,125	149,250,000	548,447
341081-EV-5	FLORIDA POWER & LIGHT CORPORATE		12/07/2016	WELLS FARGO SEC LLC		607,220	500,000	10,280
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE		12/07/2016	MILLENIUM ADVISORS, LLC		591,800	500,000	9,552
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE		04/01/2016	PGIM, Inc.		106,492	100,000	722
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE		10/17/2016	Various		5,915,184	5,357,000	74,312
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE		04/01/2016	PGIM, Inc.		1,033,332	976,000	13,505
34528Q-EZ-3	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT		07/19/2016	JP Morgan Securities, Inc		12,300,000	12,300,000	0
34528Q-FE-9	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT		12/06/2016	Barclays Capital Inc		17,400,000	17,400,000	0
34530U-AA-9	FORD AUTO ASSET BACKED		02/23/2016	Merrill Lynch,Pierce,Fenner &		34,990,498	35,000,000	0
34531A-AC-8	FORD AUTO ABS FLOATER 1.244% 11/15/18		03/15/2016	Citigroup Capital Markets Inc		13,949,100	13,949,100	0
34531B-AA-0	FORD AUTO ASSET BACKED		06/20/2016	Merrill Lynch,Pierce,Fenner &		25,091,325	25,100,000	0
345397-XK-4	FORD MOTOR CREDIT CO LLC CORPORATE		02/17/2016	Market Axess		2,228,130	2,250,000	3,552
34959J-AD-0	FORTIVE CORP CORPORATE		06/06/2016	Morgan Stanley & Co, Inc		74,837	75,000	0
35671D-BM-6	FREEPORT-MCMORAN INC CORPORATE		12/13/2016	Taxable Exchange		80,828	79,000	0
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER		04/01/2016	PGIM, Inc.		318,238	332,638	125
36160R-AA-8	GEBL ABS FLOATER 0.874% 04/16/35		02/23/2016	Credit Suisse First Boston Cor		832,051	919,393	153
361886-AL-8	GMF FLOORPLAN OWNER REVOLVING ASSET BACK		05/24/2016	Barclays Capital Inc		6,498,710	6,500,000	0
361886-AM-6	GMF FLOORPLAN OWNER REVOLVING ABS FLOATE		05/24/2016	Barclays Capital Inc		11,700,000	11,700,000	0
36192P-AF-3	GS MORTGAGE SECURITIES TRUST G CMBS		05/20/2016	Citigroup Capital Markets Inc		6,018,047	6,000,000	7,048
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS		01/07/2016	Citigroup Capital Markets Inc		991,406	1,000,000	874
36250U-AC-8	G&M FINANCE LTD ABS FLOATER		02/18/2016	JP Morgan Securities, Inc		20,383,801	20,383,801	0
36251H-AA-0	GS MORTGAGE SECURITIES TRUST G CMBS		03/10/2016	Goldman Sachs & Co		33,500,000	33,500,000	0
36251L-AC-7	G&M FINANCE LTD ABS FLOATER		05/10/2016	Deutsche Bank Securities Inc		4,692,392	4,692,392	0
36251M-AC-5	G&M FINANCE LTD ABS FLOATER		09/13/2016	CREDIT AGRICOLE SECURITIES USA		5,000,000	5,000,000	0
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G CMBS		09/22/2016	Goldman Sachs & Co		3,029,781	3,000,000	6,264
36251X-AQ-0	GS MORTGAGE SECURITIES TRUST G CMBS		11/16/2016	Goldman Sachs & Co		14,644,200	14,500,000	37,121
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS		04/01/2016	PGIM, Inc.		1,288,868	1,200,000	380
36252W-AV-0	GS MORTGAGE SECURITIES TRUST CMBS		01/06/2016	Deutsche Bank Securities Inc		4,183,125	4,000,000	4,089
369604-BF-9	GENERAL ELECTRIC CO CORPORATE		12/07/2016	Various		20,190,277	18,302,000	178,187
369604-BF-9	GENERAL ELECTRIC CO CORPORATE		04/01/2016	PGIM, Inc.		1,670,486	1,584,000	31,763
369604-BH-5	GENERAL ELECTRIC CO CORPORATE		01/08/2016	Merrill Lynch,Pierce,Fenner &		7,626,878	7,270,000	110,665
37045X-AL-0	GENERAL MOTORS FINANCIAL CO IN		01/08/2016	JP Morgan Securities, Inc		990,940	1,000,000	6,847

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
37045X-AR-7	GENERAL MOTORS FINANCIAL CO IN CORPORATE		02/17/2016	Merrill Lynch,Pierce,Fenner &		10,751,180	11,000,000	35,613
372460-B#-1	Genuine Parts Company Senior Note		04/01/2016	PGIM, Inc.		1,091,050	1,092,677	10,800
373298-BU-1	GEORGIA PACIFIC LLC NOTES		04/01/2016	PGIM, Inc.		354,810	240,000	8,224
374297-A*-0	Getty Realty Corp New Senior Unsecured		04/01/2016	PGIM, Inc.		609,521	612,988	3,279
375558-AX-1	GILEAD SCIENCES INC CORPORATE		04/01/2016	PGIM, Inc.		219,027	200,000	80
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN		12/07/2016	Goldman Sachs & Co		7,425,824	5,600,000	26,775
379463-A@-1	Global Water Resources, Inc. Senior Secu		06/24/2016	Direct		5,000,000	5,000,000	0
38013P-AB-5	G&M FINANCE LTD ASSET BACKED		03/28/2016	PGIM, Inc.		309,435	309,663	85
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured		03/15/2016	Direct		2,819,401	2,917,035	55,406
38141E-A2-5	GOLDMAN SACHS CORPORATE		08/04/2016	Goldman Sachs & Co		11,422,100	10,000,000	362,500
38141E-C3-1	GOLDMAN SACHS CORPORATE		12/20/2016	Various		33,771,623	31,635,000	527,550
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE		12/02/2016	Various		112,925,688	102,267,000	1,284,605
382550-BF-7	GOODYEAR TIRE & RUBR CO CORPORATE		05/10/2016	Citigroup Capital Markets Inc		1,825,000	1,825,000	0
384109-C*-3	Graco Inc Senior Note 5.350% 07/26/26		03/15/2016	Direct		3,476,165	3,000,000	1,783
384802-AB-0	WW GRAINGER INC CORPORATE		04/08/2016	Various		2,651,314	2,328,000	35,101
384802-AC-8	WW GRAINGER INC CORPORATE		05/09/2016	Morgan Stanley & Co, Inc		20,132,569	20,270,000	0
386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT		04/01/2016	PGIM, Inc.		1,657,059	1,200,000	41,968
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE		05/26/2016	WELLS FARGO SEC LLC		3,897,600	3,712,000	22,530
38869P-AL-8	GRAPHIC PACKAGING INTL CORP CORPORATE		12/08/2016	Various		2,055,000	2,000,000	6,771
38869P-AM-6	GRAPHIC PACKAGING INTL CORP CORPORATE		09/23/2016	Merrill Lynch,Pierce,Fenner &		1,606,981	1,597,000	8,601
389375-AJ-5	GRAY TELEVISION INC CORPORATE		12/05/2016	Deutsche Bank Securities Inc		478,750	500,000	14,198
395268-AC-5	Greenheck Fan Corporation Senior Secured		09/16/2016	Interest Capitalization		0	0	0
395268-AD-3	Greenheck Fan Corporation Senior Note		04/01/2016	PGIM, Inc.		1,298,380	1,277,059	2,635
000000-00-0	HCA INC HCA INC 1.949% 03/17/23		03/18/2016	Direct		1,727,206	1,728,070	0
406216-BA-8	HALLIBURTON COMPANY CORPORATE		04/01/2016	PGIM, Inc.		1,110,683	1,248,000	21,684
406216-BJ-9	HALLIBURTON COMPANY CORPORATE		04/01/2016	PGIM, Inc.		373,978	374,000	7,104
41283@-AB-6	Harley Marine Services, Inc. First Lien		07/01/2016	Direct		3,721,958	3,721,958	0
41283@-AB-6	Harley Marine Services, Inc. Fist Lien S		07/01/2016	Direct		2,984,154	2,984,154	0
41283@-AC-4	Harley Marine Services, Inc. Revolver		11/04/2016	Direct		1,457,771	1,457,771	0
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL CORPORATE		01/06/2016	Various		49,781,788	49,770,000	1,125
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL CORPORATE		01/13/2016	Jefferies & Co, Inc		2,022,800	2,000,000	1,742
41284*-AA-9	Harley Marine Services, Inc. Senior Secu		01/22/2016	Direct		365,235	365,235	0
41284B-AC-0	HARLEY MOTORCYLE ABS FLOATER		03/28/2016	PGIM, Inc.		192,739	192,748	55
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt		11/22/2016	Direct		1,611,842	1,611,842	0
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt		06/30/2016	Interest Capitalization		1,204,558	1,204,558	0
42251#-AU-8	HEB Grocery Company, LP Sr. Unsecured No		03/30/2016	Direct		6,500,000	6,500,000	0
42251#-AY-0	HEB Grocery Company, LP Senior Unsecured		04/01/2016	PGIM, Inc.		1,834,525	1,787,883	207
42251#-BB-9	HEB Grocery Company, LP Sr. Unsecured No		03/30/2016	Direct		8,000,000	8,000,000	0
42251#-BC-7	HEB Grocery Company, LP Sr. Unsecured No		03/30/2016	Direct		10,000,000	10,000,000	0
42778*-AK-8	Herschend Entertainment Co LLC Senior Un		12/06/2016	Direct		11,400,000	11,400,000	0
42806D-AQ-2	HERTZ VEH FING ASSET BACKED		02/04/2016	Barclays Capital Inc		2,699,373	2,700,000	0
42806D-AU-3	HERTZ VEH FING ASSET BACKED		02/04/2016	Barclays Capital Inc		12,897,063	12,900,000	0
435596-D*-9	Hollingsworth & Vose Company Senior Secu		04/01/2016	PGIM, Inc.		1,154,587	1,135,164	12,115
437076-AS-1	Home Depot Inc CORPORATE		12/07/2016	Goldman Sachs & Co		1,887,690	1,500,000	43,083
437076-AS-1	Home Depot Inc CORPORATE		12/19/2016	PGIM, Inc.		618,542	500,000	326
437076-BA-9	Home Depot Inc CORPORATE		06/21/2016	Various		13,770,189	12,467,000	118,109
437076-BF-8	Home Depot Inc CORPORATE		06/16/2016	Various		5,561,027	4,864,000	56,599
437076-BH-4	Home Depot Inc CORPORATE		09/07/2016	Various		19,096,670	17,480,000	215,201
437076-BP-6	Home Depot Inc CORPORATE		09/06/2016	Merrill Lynch,Pierce,Fenner &		6,930,553	7,065,000	0
43814M-AB-3	HONDA_AUTO ASSET BACKED		03/28/2016	PGIM, Inc.		231,589	231,665	65
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE		06/22/2016	Susquehanna Intl Group		672,073	510,000	8,237
439223-AA-6	Hoosier Energy Rural Electric Senior Not		03/15/2016	Direct		3,456,582	3,000,000	0
443510-AG-7	HUBBELL INC CL B CORPORATE		03/08/2016	Jefferies & Co, Inc		1,400,350	1,400,000	1,303
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un		07/06/2016	Direct		35,000,000	35,000,000	0
44569*-BE-0	Hunt Oil Company Senior Unsecured Note		11/08/2016	Direct		9,400,000	10,000,000	59,564
446413-AG-1	HUNTINGTON INGALLS INDUSTRIES CORPORATE		05/31/2016	WELLS FARGO SEC LLC		1,528,813	1,450,000	33,639
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		09/22/2016	Direct		10,270,000	10,270,000	0
44891B-AC-9	HYUNDAI AUTO ABS FLOATER		05/17/2016	Citigroup Capital Markets Inc		4,556,765	4,556,765	0
44891M-AC-5	HYUNDAI AUTO ABS FLOATER		01/26/2016	Barclays Capital Inc		6,066,442	6,066,442	0
449298-AD-6	ICRE REIT HLDGS Senior Note		04/01/2016	PGIM, Inc.		25,345,224	1,282,396	3,130
449298-AE-4	ICRE REIT HLDGS Senior Note		04/01/2016	PGIM, Inc.		15,038,011	729,721	2,220
450636-AC-9	ITR CONCESSION CO LLC CORPORATE MUNI TAX		04/01/2016	PGIM, Inc.		1,788,505	1,700,000	19,335
451488-AA-4	Idaho USG Holdings, LLC Debt in a Projec		05/19/2016	Direct		10,823,865	10,823,865	0
452308-AQ-2	Illinois Tool Wks Inc CORPORATE		04/01/2016	PGIM, Inc.		550,038	480,000	1,235
452308-AR-0	Illinois Tool Wks Inc CORPORATE		12/19/2016	PGIM, Inc.		17,522,716	17,940,000	211,842

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453415-A*-2	Independence Contract Drilling Senior Se		12/30/2016	Direct		774,795	774,795	0
454889-AQ-9	INDIANA MICH PWR CO CORPORATE		05/26/2016	Various		14,679,359	14,665,000	11,754
455434-BP-4	INDIANAPOLIS PWR & LT CO CORPORATE		02/23/2016	Merrill Lynch,Pierce,Fenner &		1,277,832	1,200,000	18,688
455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE		09/14/2016	Various		5,734,232	5,200,000	44,859
455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE		12/19/2016	PGIM, Inc.		597,980	580,000	8,254
455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE		12/19/2016	PGIM, Inc.		492,467	544,000	2,999
457030-AJ-3	INGLES MKTS INC CORPORATE		11/28/2016	Cantor Fitzgerald & Co. Inc.		2,057,500	2,000,000	53,028
458140-AM-2	INTEL CORP CORPORATE 2.700% 12/15/22		02/23/2016	Market Axess		1,072,600	1,058,000	5,634
45822P-AA-3	Integrys Energy Group, Inc. CORPORATE		04/01/2016	PGIM, Inc.		1,064,176	984,000	17,439
459200-JD-4	IBM CORP CORP FLOATER 1.359% 08/18/17		02/16/2016	JP Morgan Securities, Inc		40,000,000	40,000,000	0
460335-A@-1	Intl Speedway Corp Senior Note		04/01/2016	PGIM, Inc.		2,610,964	2,554,118	5,044
461070-AL-8	INTERSTATE POWER & LIGHT CORPORATE		01/07/2016	Scotia Capital Markets USA		1,955,646	1,925,000	7,125
461070-AN-4	INTERSTATE POWER & LIGHT CORPORATE		12/19/2016	PGIM, Inc.		2,068,744	2,300,000	22,457
46113V-AD-0	INTERVAL ACQUISITION COR CORPORATE		06/07/2016	Tax Free Exchange		5,560,170	5,478,000	44,509
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2016	Direct		490,446	490,446	0
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2016	Interest Capitalization		73,355	73,355	0
464592-AQ-7	ISLE OF CAPRI CASINOS IN CORPORATE		06/01/2016	Stifel, Nicolaus & Co		2,929,444	2,800,000	37,013
46590K-AD-6	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/01/2016	PGIM, Inc.		1,199,522	1,130,000	344
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS		07/08/2016	JP Morgan Securities, Inc		15,654,954	15,500,000	30,849
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS		09/22/2016	JP Morgan Securities, Inc		21,512,915	21,300,000	45,066
46625H-HV-5	JP MORGAN CHASE & CO CORPORATE		09/20/2016	Various		3,956,541	3,150,000	76,038
46625H-JB-7	JP MORGAN CHASE & CO CORPORATE		08/08/2016	Various		31,875,068	24,919,000	218,708
46631Q-AF-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/27/2016	Jefferies & Co, Inc		14,695,424	14,267,402	66,040
46638U-AB-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		03/07/2016	KGS ALPHA CAP MARKETS LP		2,267,578	2,263,334	1,017
46639E-AD-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/28/2016	Nomura Securities Intl		1,478,768	1,494,000	108
46640N-AB-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/26/2016	Citigroup Capital Markets Inc		15,324,981	14,897,266	34,491
46641J-AT-3	JPMBB COMMERCIAL MORTGAGE SECU CMBS		08/15/2016	JP Morgan Securities, Inc		5,171,484	5,000,000	6,796
46641W-AT-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		03/09/2016	JP Morgan Securities, Inc		4,559,093	4,430,000	4,872
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		08/25/2016	JP Morgan Securities, Inc		5,207,031	5,000,000	11,843
46644U-AZ-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/01/2016	PGIM, Inc.		1,032,900	980,000	290
46645L-AW-7	JPMBB COMMERCIAL MORTGAGE SECU CMBS		02/23/2016	JP Morgan Securities, Inc		5,149,995	5,000,000	6,834
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS		02/23/2016	JP Morgan Securities, Inc		10,099,940	10,000,000	12,866
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS		10/31/2016	JP Morgan Securities, Inc		6,968,959	6,900,000	11,601
476556-DB-8	JERSEY CENTRAL PWR & LT CORPORATE		12/05/2016	Deutsche Bank Securities Inc		10,261,440	9,600,000	83,973
476556-DC-6	JERSEY CENTRAL PWR & LT CORPORATE		11/28/2016	Deutsche Bank Securities Inc		2,581,848	2,483,000	40,335
47787W-AB-5	JOHN DEERE OWNER TRUST ASSET BACKED		03/28/2016	PGIM, Inc.		1,154,510	1,155,175	440
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO CORPORATE		11/04/2016	Jefferies & Co, Inc		3,400,000	3,400,000	0
478160-AN-4	JOHNSON & JOHNSON CORPORATE		04/01/2016	PGIM, Inc.		281,825	208,000	1,685
478160-AT-1	JOHNSON & JOHNSON CORPORATE		04/01/2016	PGIM, Inc.		881,034	648,000	8,319
478160-AU-8	JOHNSON & JOHNSON CORPORATE		04/01/2016	PGIM, Inc.		788,291	720,000	8,137
478160-AV-6	JOHNSON & JOHNSON CORPORATE		03/22/2016	Pierpont Securities		1,147,520	1,000,000	3,375
478160-BA-1	JOHNSON & JOHNSON CORPORATE		01/21/2016	Pierpont Securities		4,650,720	4,000,000	38,261
478160-BU-7	JOHNSON & JOHNSON CORPORATE		02/25/2016	JP Morgan Securities, Inc		1,327,991	1,335,000	0
478160-BV-5	JOHNSON & JOHNSON CORPORATE		03/23/2016	Various		20,429,095	20,070,000	31,039
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE		09/20/2016	Deutsche Bank Securities Inc		25,208,700	20,000,000	214,500
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE		12/02/2016	Merrill Lynch,Pierce,Fenner &		20,917,100	19,000,000	169,812
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE		06/01/2016	Various		1,336,275	1,152,000	11,024
485170-AV-6	KANSAS CITY SOUTHN INDS CORPORATE		07/26/2016	Tax Free Exchange		5,061,854	5,000,000	29,583
49071*-AA-9	Kent Precision Food Group Inc Senior Uns		08/25/2016	Direct		1,250,000	1,250,000	0
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE		12/12/2016	Jefferies & Co, Inc		5,644,850	5,000,000	31,319
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE		01/07/2016	US Bank NA		1,327,888	1,225,000	9,019
491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE		01/19/2016	Morgan Stanley & Co, Inc		23,886,193	22,627,000	313,478
49326E-EF-6	KEYCORP CORPORATE 2.900% 09/15/20		01/25/2016	Goldman Sachs & Co		7,036,750	7,000,000	74,997
49327M-2H-6	KEYBANK NA MONEY MARKET		05/17/2016	Key Capital Markets		3,308,613	3,300,000	26,336
49327M-2K-9	KEYBANK NA MONEY MARKET		04/01/2016	PGIM, Inc.		1,276,403	1,250,000	14,094
50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE		08/19/2016	Tax Free Exchange		177,889	165,000	1,704
501044-CQ-2	KROGER COMPANY CORPORATE		01/12/2016	Suntrust Capital Markets Inc		757,568	740,000	6,290
501044-CT-6	KROGER COMPANY CORPORATE		01/28/2016	Goldman Sachs & Co		11,388,312	10,400,000	1,488
50116R-AB-2	KUBOTA EQUIPMENT ASSET BACKED		03/28/2016	PGIM, Inc.		195,856	196,174	72
50152#-AD-9	Kwik Trip, Inc. Senior Secured		04/01/2016	PGIM, Inc.		1,248,618	1,243,498	725
502175-C#-7	LTC Properties Inc Senior Unsecured Note		05/20/2016	Direct		5,000,000	5,000,000	0
502413-BE-6	L3 COMMUNICATIONS CORPORATE		11/29/2016	Merrill Lynch,Pierce,Fenner &		2,283,273	2,295,000	0
50540R-AS-1	LAB CORP OF AMERICA HOLDINGS CORPORATE		02/03/2016	Goldman Sachs & Co		3,772,960	4,000,000	3,656
505588-BK-8	LACLEDE GAS CO CORPORATE		04/01/2016	PGIM, Inc.		312,483	288,000	1,813
52204#-AA-9	Canal Taylor North LLC TR CTF		04/01/2016	PGIM, Inc.		1,388,846	1,330,718	5,489

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52736R-BD-3	LEVI STRAUSS & CO CORPORATE		06/01/2016	Jefferies & Co, Inc		2,668,750	2,500,000	16,710
53219L-AM-1	LIFEPOINT HOSPITALS INC CORPORATE		06/01/2016	Various		4,155,000	4,000,000	3,056
532457-BJ-6	Eli Lilly & Co CORPORATE		04/01/2016	PGIM, Inc.		238,125	234,000	794
53575#-AL-4	Link Snacks Inc. Senior Secured Note		04/01/2016	PGIM, Inc.		663,918	656,773	85
539830-AK-5	LOCKHEED MARTIN CORP BONDS		04/01/2016	PGIM, Inc.		484,081	321,000	9,322
539830-AZ-2	LOCKHEED MARTIN CORP CORPORATE		12/19/2016	PGIM, Inc.		10,779,710	10,000,000	127,986
539830-BD-0	LOCKHEED MARTIN CORP CORPORATE		03/03/2016	Various		30,134,137	32,350,000	210,166
54401P-D*-4	Lord Corporation Senior Unsecured Note		07/12/2016	Direct		5,000,000	5,000,000	0
546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE		09/01/2016	Various		12,399,324	11,100,000	181,125
546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE		04/01/2016	PGIM, Inc.		850,674	780,000	284
55068#-AK-5	Luxottica U.S. Holdings Corp Senior Note		04/01/2016	PGIM, Inc.		283,509	256,944	3,291
55305B-AM-3	M/I HOMES INC CORPORATE		12/01/2016	Credit Suisse First Boston Cor		1,042,500	1,000,000	26,438
55335B-AB-4	MEPT Edgemoor Operating, LP Senior Unsec		06/29/2016	Direct		1,000,000	1,000,000	0
55335B-AC-2	MEPT Edgemoor Operating, LP Sr. Unsecure		06/29/2016	Direct		5,000,000	5,000,000	0
553498-A#-3	MSA Safety Incorporated Senior Unsecured		01/22/2016	Direct		30,470,000	30,470,000	0
55384B-AC-2	MTD Products, Inc Senior Unsecured Note		07/28/2016	Direct		7,900,000	7,900,000	0
55391B-AC-3	MVT Leasing LLC, MVT Services Senior Sec		07/21/2016	Direct		4,095,000	4,095,000	0
57169*-AU-1	Mars Inc. Senior Note 3.740% 10/11/27		04/01/2016	PGIM, Inc.		261,035	257,966	4,556
57169*-AY-3	Mars Inc. Senior Unsecured Note		09/27/2016	Direct		5,640,000	5,640,000	0
57169*-BB-2	Mars Inc. Senior Unsecured Note		09/27/2016	Direct		1,000,000	1,000,000	0
57169*-BC-0	Mars Inc. Senior Unsecured Note		09/27/2016	Direct		2,420,000	2,420,000	0
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		09/30/2016	Interest Capitalization		60,770	60,770	0
575634-AT-7	MASSACHUSETTS ELEC CO CORPORATE		12/20/2016	Various		26,407,614	25,430,000	129,067
575718-AF-8	MASS INSTITUTE OF TECH CORPORATE MUNI TA		07/27/2016	Various		21,397,153	21,230,000	0
57636Q-AF-1	Mastercard Inc CORPORATE		11/16/2016	Citigroup Capital Markets Inc		28,337,265	28,500,000	0
57636Q-AH-7	Mastercard Inc CORPORATE		12/07/2016	Various		8,716,248	8,900,000	12,413
57686G-B#-1	Matson Inc Senior Unsecured Note		09/14/2016	Direct		101,245,000	101,245,000	0
578454-AD-2	MAYO CLINIC CORPORATE MUNI TAXABLE		03/10/2016	Merrill Lynch,Pierce,Fenner &		16,045,000	16,045,000	0
449298-AB-0	ICRE REIT HLDGS Senior Note 4.290% 01/		01/01/2016	PGIM, Inc.		25,000,000	0	0
58013M-EC-4	MCDONALDS CORP CORPORATE		12/19/2016	PGIM, Inc.		662,317	550,000	6,256
449298-AC-8	ICRE REIT HLDGS Senior Note 5.340% 01/		01/01/2016	PGIM, Inc.		50,000,000	0	0
58013M-FA-7	MCDONALDS CORP CORPORATE		01/26/2016	Goldman Sachs & Co		1,010,900	1,000,000	6,771
58471*-AB-4	MediGain LLC Revolver 10.454% 06/30/16		10/03/2016	Direct		603,177	603,177	0
58502B-AA-4	MEDNAX INC CORPORATE 5.250% 12/01/23		10/05/2016	JP Morgan Securities, Inc		4,620,000	4,400,000	83,417
585055-BD-7	MEDTRONIC INC CORPORATE		04/01/2016	PGIM, Inc.		306,174	274,000	669
585055-BU-9	MEDTRONIC INC CORPORATE		08/04/2016	Various		26,023,162	22,016,000	329,765
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE		05/25/2016	Various		11,210,763	9,525,000	151,302
58646#-AM-6	Menasha Corporation Senior Note		04/01/2016	PGIM, Inc.		1,945,837	1,838,965	3,795
58768F-AC-0	MERCEDES-BENZ AUTO RECEIVABLES ABS FLOAT		03/08/2016	Barclays Capital Inc		40,652,719	40,652,719	0
58768L-AD-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		03/28/2016	PGIM, Inc.		56,914	56,904	24
589331-AS-6	MERCK AND CO CORPORATE		12/21/2016	Goldman Sachs & Co		2,142,890	2,290,000	23,358
589331-AT-4	MERCK AND CO CORPORATE		02/16/2016	Various		11,796,984	11,825,000	121,403
58933Y-AQ-8	Merck & Co Inc CORPORATE		02/09/2016	Citigroup Capital Markets Inc		8,253,080	8,227,000	1,074
58933Y-AT-2	Merck & Co Inc CORPORATE		12/21/2016	Goldman Sachs & Co		37,577,312	36,500,000	246,122
58933Y-AT-2	Merck & Co Inc CORPORATE		04/01/2016	PGIM, Inc.		1,282,216	1,260,000	6,993
59156R-AJ-7	METLIFE INC CORPORATE 6.375% 06/15/34		04/01/2016	PGIM, Inc.		1,504,304	1,200,000	23,163
594918-BH-6	MICROSOFT CORP CORPORATE		02/09/2016	Various		16,422,190	16,000,000	116,232
595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE		04/01/2016	PGIM, Inc.		229,247	210,000	4,338
59862*-AB-9	Mike Albert Leasing Inc. Senior Secured		04/29/2016	Direct		5,000,000	5,000,000	0
59983H-AA-7	Mill Creek CLO Ltd CLO		03/21/2016	Goldman Sachs & Co		2,750,000	2,750,000	0
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU		04/01/2016	PGIM, Inc.		47,414	48,880	1,165
607828-E*-7	Modine Manufacturing Company Senior Secu		11/28/2016	Direct		10,700,000	10,700,000	0
610202-BN-2	MONONGAHELA POWER COMPANY CORPORATE		12/21/2016	Deutsche Bank Securities Inc		2,532,767	2,425,000	19,885
61690F-AL-7	MORGAN STANLEY BAML TRUST CMBS		03/28/2016	Merrill Lynch,Pierce,Fenner &		2,238,283	2,223,000	5,643
61690F-AL-7	MORGAN STANLEY BAML TRUST CMBS		04/01/2016	PGIM, Inc.		1,212,008	1,200,000	305
61690V-AY-4	MORGAN STANLEY BAML TRUST MSBA CMBS		04/01/2016	PGIM, Inc.		1,114,223	1,080,000	293
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST CMBS		11/04/2016	Morgan Stanley & Co, Inc		6,968,702	6,900,000	11,234
61691E-AZ-8	MORGAN STANLEY CAPITAL I TRUST CMBS		11/22/2016	Morgan Stanley & Co, Inc		47,419,077	46,950,000	26,112
617446-8C-6	MORGAN STANLEY CORPORATE		01/06/2016	BPN Paribas Securities		6,181,380	6,000,000	112,000
61747Y-CJ-2	MORGAN STANLEY CORPORATE		04/01/2016	PGIM, Inc.		2,114,259	1,900,000	3,266
61747Y-DY-8	MORGAN STANLEY CORPORATE		06/22/2016	JP Morgan Securities, Inc		2,070,000	2,000,000	35,833
617482-V9-2	MORGAN STANLEY CORPORATE		09/08/2016	Various		79,388,300	59,324,000	943,667
61761J-3R-8	MORGAN STANLEY CORPORATE		07/20/2016	Morgan Stanley & Co, Inc		2,746,198	2,765,000	0
61766C-AB-5	MORGAN STANLEY CAPITAL I TRUST CMBS		02/19/2016	Morgan Stanley & Co, Inc		6,699,803	6,700,000	3,885
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA CMBS		10/25/2016	Merrill Lynch,Pierce,Fenner &		6,968,761	6,900,000	7,076

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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
61767F-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS		08/12/2016	Morgan Stanley & Co, Inc		23,936,028	23,700,000	39,990
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De		01/01/2016	Direct		(416,112)	(416,112)	0
61916B-AE-0	MORTGAGE REPURCHASE AGREEMENT		11/04/2016	Credit Suisse First Boston Cor		25,490,000	25,490,000	0
61916B-AG-5	MORTGAGE REPURCHASE AGREEMENT		11/04/2016	Credit Suisse First Boston Cor		106,500,000	106,500,000	0
61916B-AJ-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE		12/13/2016	Credit Suisse First Boston Cor		18,000,000	18,000,000	0
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure		04/01/2016	PGIM, Inc.		2,630,847	2,318,585	44,785
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL		12/01/2016	Direct		27,884,262	27,884,262	0
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL		04/01/2016	PGIM, Inc.		684,960	654,030	77
62952E-AB-3	NYU Hospitals Center CORP		05/23/2016	Raymond James & Associates Inc		3,234,091	2,537,000	58,756
62963#-AL-5	NRP (Operating) LLC Senior Secured Note		02/17/2016	Direct		1,629,522	2,295,101	25,098
637432-MV-4	NATIONAL RURAL UTIL COOP CORPORATE		02/23/2016	Stifel, Nicolaus & Co		7,325,570	7,000,000	66,772
637432-NJ-0	NATIONAL RURAL UTIL COOP CORPORATE		02/09/2016	RBC Capital Markets		3,028,320	3,000,000	900
63909@-AB-4	Nautical Solutions, LLC Senior Secured N		04/01/2016	PGIM, Inc.		1,978,757	2,282,360	17,134
63939G-AA-6	SALLIE MAE FFELP ABS FLOATER		03/28/2016	PGIM, Inc.		1,220,610	1,227,408	98
63940F-AA-5	Navient Student LN TR 2016-2 ABS FLOATER		04/05/2016	Barclays Capital Inc		2,939,385	2,939,385	0
63940H-AA-1	Navient Student Loan Trust ABS FLOATER		06/07/2016	RBC Capital Markets		2,023,303	2,023,303	0
63940L-AA-2	NAVIENT STUDENT LN TR 2016-6 ABS FLOATER		10/12/2016	JP Morgan Securities, Inc		6,081,234	6,081,234	0
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE TA		06/16/2016	Various		11,426,164	10,583,000	146,822
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE TA		04/01/2016	PGIM, Inc.		748,821	750,000	5,282
649322-AC-8	NEW YORK PRESBYTERIAN HOSP CORPORATE MU		06/21/2016	Goldman Sachs & Co		214,994	215,000	0
649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE MU		06/22/2016	Goldman Sachs & Co		27,276,740	26,495,000	0
649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE MU		06/21/2016	Goldman Sachs & Co		12,479,251	12,480,000	0
64952W-CJ-0	NEW YORK LIFE GLOBAL FDG CORPORATE		09/16/2016	Various		27,421,626	27,510,000	3,210
649840-CQ-6	NY STATE ELECTRIC & GAS CORPORATE		11/21/2016	Merrill Lynch,Pierce,Fenner &		8,046,806	8,105,000	0
65340@-AA-8	nextSource. Inc. Senior Secured Revolver		12/28/2016	Direct		780,000	780,000	0
654106-AE-3	NIKE INC CORPORATE 3.875% 11/01/45		01/21/2016	Key Capital Markets		14,957,250	15,000,000	140,469
654106-AG-8	NIKE INC CORPORATE 3.375% 11/01/46		10/18/2016	Merrill Lynch,Pierce,Fenner &		3,955,960	4,000,000	0
000000-00-0	NIELSEN FIN LLC NIELSEN FIN LLC		10/04/2016	Direct		3,295,494	3,290,689	0
65474V-AK-7	NISSAN MASTER OWNER TRUST REC ABS FLOATE		07/12/2016	Barclays Capital Inc		10,100,000	10,100,000	0
65477X-AC-8	NISSAN AUTO ABS FLOATER		09/13/2016	Citigroup Capital Markets Inc		5,800,000	5,800,000	0
65478Q-AC-2	NISSAN AUTO ABS FLOATER		05/17/2016	Citigroup Capital Markets Inc		7,348,233	7,348,233	0
000000-00-0	Noble Environmental Power 2006 DSRA LC F		10/31/2016	Direct		123,097	123,097	0
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		09/30/2016	Direct		509,645	509,645	0
655844-AF-5	NORFOLK SOUTHERN CORP NOTES		04/01/2016	PGIM, Inc.		1,187,269	893,000	26,757
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES		03/04/2016	Market Axess		4,793,976	3,600,000	17,400
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE		04/01/2016	PGIM, Inc.		840,197	878,000	289
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE		12/19/2016	PGIM, Inc.		1,018,579	1,100,000	9,535
655844-BQ-0	NORFOLK SOUTHERN CORP CORPORATE		01/07/2016	Goldman Sachs & Co		9,030,225	9,500,000	31,706
66433#-AA-2	NNE Holding LLC Senior Secured Revolver		09/16/2016	Direct		1,035,611	1,035,611	0
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE		04/01/2016	PGIM, Inc.		886,013	720,000	16,371
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE		12/19/2016	PGIM, Inc.		700,571	700,000	2,807
665772-CP-2	NORTHERN STATES PWR MINN CORPORATE		05/23/2016	Merrill Lynch,Pierce,Fenner &		10,064,453	10,125,000	0
665859-AM-6	NORTHERN TRUST CORP CORPORATE		02/08/2016	Various		3,125,797	2,950,000	44,598
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE		12/16/2016	Various		6,809,198	7,100,000	61,328
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE		12/21/2016	Goldman Sachs & Co		5,351,400	5,000,000	31,167
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE		04/01/2016	PGIM, Inc.		962,158	840,000	15,195
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE		04/01/2016	PGIM, Inc.		1,027,421	960,000	14,293
67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in		03/15/2016	Direct		3,083,845	3,000,000	35,313
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE		04/01/2016	PGIM, Inc.		714,283	580,000	1,684
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE		12/19/2016	PGIM, Inc.		506,323	500,000	6,661
677415-CP-4	Ohio Pwr Company CORPORATE		01/19/2016	Pierpont Securities		2,657,380	2,350,000	38,946
677730-A#-0	Ohio Valley Electric Corp Senior Note		09/01/2016	PGIM, Inc.		23,136,472	18,011,032	470,168
677730-B*-3	Ohio Valley Electric Corp Senior Note		09/01/2016	PGIM, Inc.		23,538,474	18,323,978	478,337
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE		03/02/2016	Merrill Lynch,Pierce,Fenner &		6,262,450	5,000,000	78,000
678858-BP-5	Oklahoma Gas & Elec Co CORPORATE		04/01/2016	PGIM, Inc.		261,789	240,000	576
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES		04/01/2016	PGIM, Inc.		371,398	300,000	1,925
68233J-BA-1	ONCOR ELECTRIC DELIVERY CO CORPORATE		08/15/2016	Barclays Capital Inc		6,421,140	6,000,000	85,625
68233J-BB-9	ONCOR ELECTRIC DELIVERY CO CORPORATE		08/23/2016	Various		6,454,920	6,000,000	90,625
68271@-AB-3	One Energy Enterprises LLC Subordinated		12/30/2016	Direct		4,863,826	4,863,826	0
68389X-AP-0	ORACLE CORP CORPORATE 2.500% 10/15/22		02/25/2016	Pierpont Securities		400,992	400,000	3,778
68389X-BB-0	ORACLE CORP CORPORATE 2.500% 05/15/22		02/23/2016	WELLS FARGO SEC LLC		17,078,084	17,060,000	119,657
68389X-BK-0	ORACLE CORP CORPORATE 1.900% 09/15/21		07/08/2016	Various		6,122,708	6,132,000	42
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE		04/01/2016	PGIM, Inc.		1,451,738	1,146,000	568
693304-AS-6	PECO ENERGYCO 1ST MTG CORPORATE		12/08/2016	Scotia Capital Markets USA		6,481,925	6,366,000	52,838
69349L-AG-3	PNC BANK NA CORPORATE 2.700% 11/01/22		01/12/2016	Jefferies & Co, Inc		1,493,925	1,518,000	8,425

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69349L-AQ-1	PNC BANK NA CORPORATE 4.200% 11/01/25		04/01/2016	PGIM, Inc.		2,217,288	2,000,000	35,700
69351U-AM-5	PPL Electric Utilities Corp CORPORATE		01/22/2016	Various		6,146,894	4,706,000	58,825
69351U-AN-3	PPL Electric Utilities Corp CORPORATE		11/02/2016	Deutsche Bank Securities Inc		1,372,420	1,119,000	18,103
69351U-AN-3	PPL Electric Utilities Corp CORPORATE		04/01/2016	PGIM, Inc.		1,280,630	1,080,000	12,324
69351U-AR-4	PPL Electric Utilities Corp CORPORATE		07/11/2016	Deutsche Bank Securities Inc		2,470,360	2,000,000	47,236
69351U-AR-4	PPL Electric Utilities Corp CORPORATE		12/19/2016	PGIM, Inc.		534,265	500,000	10,226
69353R-EW-4	PNC BANK NATIONAL ASSOCIATION CORPORATE		08/23/2016	UBS International		1,270,588	1,250,000	8,734
694308-GM-3	PACIFIC GAS & ELEC CO CORPORATE		09/16/2016	Scotia Capital Markets USA		268,402	200,000	1,270
694308-GY-7	PACIFIC GAS & ELEC CO CORPORATE		08/31/2016	Merrill Lynch,Pierce,Fenner &		4,670,560	4,000,000	40,500
694308-HF-7	PACIFIC GAS & ELEC CO CORPORATE		08/04/2016	Various		3,577,542	2,868,000	34,297
706451-BG-5	PEMEX PROJ FDG MASTER TR CORPORATE FOREI		06/16/2016	Deutsche Bank Securities Inc		9,885,000	10,000,000	11,042
70959W-AG-8	Penske Automotive Group Inc CORPORATE		05/11/2016	Merrill Lynch,Pierce,Fenner &		2,000,000	2,000,000	0
713448-DD-7	PEPSICO INC CORPORATE 4.450% 04/14/46		08/08/2016	Goldman Sachs & Co		16,996,190	15,000,000	189,867
713448-DP-0	PEPSICO INC CORPORATE 3.450% 10/06/46		12/21/2016	Goldman Sachs & Co		12,763,008	13,130,000	26,876
71602*-AB-9	Peter DeFries Corp dba Dions Senior Revo		12/19/2016	Direct		950,820	950,820	0
717081-DE-0	PFIZER INC CORPORATE 4.300% 06/15/43		10/17/2016	Goldman Sachs & Co		7,234,496	6,400,000	95,556
717081-DK-6	PFIZER INC CORPORATE 4.400% 05/15/44		08/04/2016	Various		52,164,020	47,000,000	184,067
717081-DT-7	PFIZER INC CORP 5.600% 09/15/40		04/12/2016	Goldman Sachs & Co		13,756,563	10,900,000	50,867
717081-DT-7	PFIZER INC CORP 5.600% 09/15/40		12/19/2016	PGIM, Inc.		622,992	525,000	7,758
717081-DX-8	PFIZER INC CORPORATE 1.950% 06/03/21		05/31/2016	JP Morgan Securities, Inc		19,970,600	20,000,000	0
717081-EC-3	PFIZER INC CORPORATE 4.000% 12/15/36		12/19/2016	PGIM, Inc.		499,060	500,000	1,611
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note		04/01/2016	PGIM, Inc.		342,725	342,252	4,073
72304*-AA-0	Pinedale Corridor, LP Senior Secured Ter		03/30/2016	Direct		8,860,578	8,860,578	26,553
723787-AF-4	PIONEER NATURAL RESOURCE CORPORATE		04/01/2016	PGIM, Inc.		128,700	120,000	3,506
72433#-AA-0	Piston Acquisition Company Senior Secure		06/30/2016	Direct		30,921,519	30,921,519	0
727610-AL-1	PLASTIPAK HLDGS SR NT CORPORATE		11/29/2016	BB & T Capital Markets		1,565,625	1,500,000	16,521
731068-A@-1	Polaris Industries Inc. Senior Note		04/01/2016	PGIM, Inc.		1,347,392	1,277,059	24,314
73965*-AA-8	Prairie Power Inc. Senior Secured Note		03/15/2016	Direct		2,659,495	2,430,380	10,329
74005P-BA-1	PRAXAIR INC CORPORATE 2.450% 02/15/22		02/23/2016	JP Morgan Securities, Inc		6,036,840	6,000,000	4,492
74005P-BF-0	PRAXAIR INC CORPORATE 2.700% 02/21/23		01/11/2016	Deutsche Bank Securities Inc		1,112,411	1,125,000	12,066
000000-00-0	Pref Apt Com Op Partnership LP Revolver		12/29/2016	Direct		21,250,000	21,250,000	0
740816-AN-3	PRESIDENT & FELLOWS OF HARVARD Corp Muni		10/06/2016	Goldman Sachs & Co		2,481,450	2,500,000	0
74256L-AU-3	PRINCIPAL LFE GLB FND II CORPORATE		12/14/2016	Credit Suisse First Boston Cor		2,916,150	3,000,000	15,250
74256L-AW-9	PRINCIPAL LFE GLB FND II CORPORATE		11/14/2016	HSBC Securities (USA) Inc		1,510,394	1,515,000	0
742638-AC-9	Principal US Property Sep Acct Senior No		04/01/2016	PGIM, Inc.		1,795,097	1,776,453	15,672
742718-DF-3	PROCTER & GAMBLE CO CORPORATE		04/01/2016	PGIM, Inc.		1,706,033	1,298,000	5,803
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES		03/07/2016	Pierpont Securities		4,046,859	3,225,000	55,430
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE		06/14/2016	Various		9,871,517	8,942,000	76,551
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE		04/01/2016	PGIM, Inc.		159,561	150,000	2,882
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE		12/21/2016	Various		25,039,876	26,400,000	173,962
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE		04/01/2016	PGIM, Inc.		466,194	480,000	3,355
74340*-AB-0	Prologis U.S. Logistics Fund Senior Note		01/25/2016	Direct		46,420,800	46,420,800	0
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORATE MU		09/20/2016	Various		8,984,460	8,950,000	0
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE		04/01/2016	PGIM, Inc.		854,753	748,000	4,836
744448-CM-1	PUBLIC SERVICE CO COLO CORPORATE		06/06/2016	JP Morgan Securities, Inc		18,891,464	19,090,000	0
74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE		02/17/2016	US Bank NA		2,320,443	1,837,000	32,852
74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE		04/01/2016	PGIM, Inc.		555,961	442,000	10,895
74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE		10/11/2016	US Bank NA		1,079,224	840,000	5,518
74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		01/19/2016	Jefferies & Co, Inc		543,060	543,000	4,826
74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE		02/23/2016	Various		19,552,832	20,841,000	286,846
74456Q-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE		03/21/2016	Various		11,968,698	11,740,000	101,427
74456Q-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE		02/23/2016	Various		8,283,390	8,100,000	85,748
74456Q-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE		04/01/2016	PGIM, Inc.		250,156	240,000	4,131
74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE		10/21/2016	Various		2,844,471	2,600,000	42,448
74456Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE		12/13/2016	Various		19,653,474	19,985,000	88,057
745332-CD-6	PUGET SOUND ENERGY CORPORATE		04/01/2016	PGIM, Inc.		582,041	468,000	12,387
745867-AX-9	PULTEGROUP INC CORPORATE		11/17/2016	Citigroup Capital Markets Inc		1,313,125	1,375,000	21,580
74982L-AC-4	SANKATY CLO 2.161% 02/20/25		07/19/2016	JP Morgan Securities, Inc		1,491,000	1,500,000	4,950
74986@-AS-0	RREEF America REIT II, Inc Senior Unsecu		01/05/2016	Direct		1,000,000	1,000,000	0
74986@-AV-3	RREEF America REIT II, Inc Senior Unsecu		01/05/2016	Direct		50,000,000	50,000,000	0
755111-BR-1	RAYTHEON CO CORPORATE 4.400% 02/15/20		04/01/2016	PGIM, Inc.		1,009,054	912,000	5,462
755111-BT-7	RAYTHEON CO CORPORATE 3.125% 10/15/20		04/01/2016	PGIM, Inc.		907,533	850,000	12,470
755111-BW-0	RAYTHEON CO CORPORATE 4.700% 12/15/41		04/01/2016	PGIM, Inc.		633,021	552,000	7,855
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu		04/01/2016	PGIM, Inc.		913,379	772,144	147
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		02/25/2016	Interest Capitalization		98	93	0

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76131V-A#-0	Retail Properties of America Sernior Uns		09/30/2016	Direct		7,090,000	7,090,000	0
761735-AP-4	REYNOLDS GROUP ISSUER INC/REYN CORPORATE		05/26/2016	Credit Suisse First Boston Cor		3,108,750	3,000,000	22,042
769858-D#-5	Roanoke Gas Company Senior Note		04/01/2016	PGIM, Inc.		1,492,416	1,417,535	20,129
771196-BH-4	ROCHE HOLDINGS INC CORPORATE		10/19/2016	Goldman Sachs & Co		5,579,250	5,000,000	81,111
776743-AD-8	ROPER TECHNOLOGIES INC CORPORATE		12/08/2016	Merrill Lynch,Pierce,Fenner &		454,927	455,000	0
78349A-AB-9	RWJ BARNABAS HEALTH INC CORPORATE MUNI T		10/20/2016	Raymond James & Associates Inc		3,043,050	3,000,000	0
78377H-A#-0	S&C Electric Company Senior Note		04/01/2016	PGIM, Inc.		111,310	102,165	1,066
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver		10/27/2016	Direct		209,600	209,600	0
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv		11/16/2016	Direct		6,930,000	6,930,000	0
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS		07/01/2016	SG Americas securities LLC		17,674,207	17,500,000	24,316
78488@-AC-9	SVF Holding Real Estate Invest Senior Un		04/01/2016	Direct		8,000,000	8,000,000	0
78488@-AF-2	SVF Holding Real Estate Invest Senior Un		06/07/2016	Direct		9,000,000	9,000,000	0
78709Y-A*-6	Saia, Inc. Senior Note		04/01/2016	PGIM, Inc.		43,401	41,961	651
78709Y-A@-4	Saia, Inc. Senior Note		04/01/2016	PGIM, Inc.		39,638	38,312	598
790849-AJ-2	ST JUDE MEDICAL INC CORPORATE		04/01/2016	PGIM, Inc.		2,366,790	2,336,000	35,640
79706*-AA-9	San Carlos Apache Tribe Senior Secured T		12/23/2016	Direct		4,216,641	4,216,641	0
797440-BJ-2	San Diego Gas Electric Engine CORPORATE		12/07/2016	Various		8,474,978	6,585,000	132,576
797440-BM-5	San Diego Gas Electric Engine CORPORATE		10/20/2016	Key Capital Markets		1,424,540	1,225,000	10,719
797440-BM-5	San Diego Gas Electric Engine CORPORATE		12/19/2016	PGIM, Inc.		525,651	500,000	7,813
797440-BQ-6	San Diego Gas Electric Engine CORPORATE		10/20/2016	Various		2,982,724	2,743,000	27,142
797440-BQ-6	San Diego Gas Electric Engine CORPORATE		04/01/2016	PGIM, Inc.		829,660	768,000	275
808513-AG-0	CHARLES SCHWAB CORP CORPORATE		01/26/2016	Pierpont Securities		8,663,036	8,470,000	102,623
80852#-AG-2	The Schwan Food Company Series H Senior		04/01/2016	PGIM, Inc.		329,289	309,048	3,155
817565-CB-8	SERVICE CORP INTL CORPORATE		06/09/2016	Various		3,367,890	3,254,000	14,089
820116-AE-3	Sharyland Distribution & Trans Senior Se		04/01/2016	PGIM, Inc.		1,608,665	1,532,471	215
83082@-AA-3	Sky Global Power One, LLC Senior Subordi		12/31/2016	Interest Capitalization		1,162,610	1,162,610	0
83082@-AB-1	Sky Global Power One, LLC Senior Secured		05/09/2016	Direct		6,686,165	6,686,165	0
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER		04/01/2016	PGIM, Inc.		2,068,800	2,400,000	3,447
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER		04/01/2016	PGIM, Inc.		1,204,700	1,400,000	2,011
842400-FF-5	SOUTHERN CAL EDISON CORPORATE		08/16/2016	Key Capital Markets		2,616,080	2,000,000	10,483
842400-FF-5	SOUTHERN CAL EDISON CORPORATE		04/01/2016	PGIM, Inc.		419,537	346,000	4,214
842400-FL-2	SOUTHERN CAL EDISON CORPORATE		04/01/2016	PGIM, Inc.		313,008	240,000	766
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE		08/31/2016	Various		2,291,891	1,925,000	1,203
842400-FT-5	SOUTHERN CAL EDISON CORPORATE		12/08/2016	Scotia Capital Markets USA		3,135,979	3,175,000	4,128
842400-FV-0	SOUTHERN CAL EDISON CORPORATE		12/20/2016	Key Capital Markets		1,115,901	1,120,000	12,348
842400-FW-8	SOUTHERN CAL EDISON CORPORATE		12/08/2016	US Bank NA		5,423,064	5,525,000	52,672
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE		06/16/2016	Deutsche Bank Securities Inc		4,767,040	4,000,000	41,333
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE		04/01/2016	PGIM, Inc.		569,582	502,000	195
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE		12/19/2016	PGIM, Inc.		538,551	500,000	5,102
842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE		10/11/2016	US Bank NA		310,405	250,000	5,303
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE		10/11/2016	Various		22,006,382	23,026,000	236,945
842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE		12/19/2016	PGIM, Inc.		654,669	630,000	7,398
84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE		06/17/2016	Goldman Sachs & Co		3,635,000	4,000,000	38,514
844895-AX-0	SOUTHWEST GAS CORP CORPORATE		10/04/2016	Various		1,507,776	1,509,000	1,224
845437-BL-5	SOUTHWESTERN ELEC POWER CORPORATE		06/16/2016	Various		4,282,297	3,408,000	56,346
845743-BQ-5	SOUTHWESTERN PUB SVC NT CORPORATE		08/05/2016	Mizuho Securities USA, Inc.		31,945,920	32,000,000	0
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No		04/01/2016	PGIM, Inc.		1,213,364	1,277,059	27,819
851783-AB-6	SPRINGS INDUSTRIES CORPORATE		12/01/2016	WELLS FARGO SEC LLC		1,030,000	1,000,000	868
857477-AG-8	STATE STREET CORP CORPORATE		06/02/2016	Deutsche Bank Securities Inc		3,207,487	2,900,000	31,719
857477-AV-5	STATE STREET CORP CORPORATE		05/16/2016	Merrill Lynch,Pierce,Fenner &		32,982,840	33,000,000	0
862121-A#-7	STORE Capital Corp Senior Unsecured		04/28/2016	Direct		15,640,000	15,640,000	0
86274@-AC-0	Strategic Materials Holding Co Senior Se		12/08/2016	Direct		2,101,595	2,101,595	0
87053*-AA-1	Sweetwater Investors II, LLC Senior Secu		02/23/2016	Direct		48,403,401	48,403,401	0
87165B-AC-7	SYNCHRONY FINANCIAL CORPORATE		02/16/2016	Deutsche Bank Securities Inc		3,420,978	3,400,000	1,417
87278*-AC-6	TPF Equity Operating P LP Senior Note		04/01/2016	PGIM, Inc.		1,152,611	1,196,265	2,847
87408#-AA-9	TAL Intl Container Corp Senior Note		04/01/2016	PGIM, Inc.		372,659	356,038	740
87612E-AR-7	TARGET CORP CORPORATE 6.500% 10/15/37		01/20/2016	Goldman Sachs & Co		2,731,725	2,085,000	37,646
87612E-AZ-9	TARGET CORP CORPORATE 2.900% 01/15/22		02/18/2016	Citigroup Capital Markets Inc		1,549,740	1,500,000	4,592
87612E-BA-3	TARGET CORP CORPORATE 4.000% 07/01/42		03/23/2016	Citigroup Capital Markets Inc		3,957,263	3,750,000	36,667
87612E-BF-2	TARGET CORP CORPORATE 3.625% 04/15/46		12/08/2016	Goldman Sachs & Co		6,567,647	6,940,000	30,373
87724L-AA-3	TAYLOR MORRISON COMMUNITIES IN CORPORATE		11/29/2016	WELLS FARGO SEC LLC		2,040,000	2,000,000	15,340
878788-AC-8	Tect Hypervelocity Inc Senior Secured		05/26/2016	Direct		5,702,084	5,702,084	0
879369-AE-6	Teleflex Inc CORPORATE		09/27/2016	JP Morgan Securities, Inc		5,175,000	5,000,000	90,729
88031*-AA-6	Tenaska Pennsylvania Partners Floating B		12/22/2016	Direct		34,481,143	34,481,143	0
882508-AW-4	Texas Instruments Inc CORPORATE		02/18/2016	Key Capital Markets		1,363,826	1,390,000	9,730

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88579E-AC-9	3M COMPANY CORPORATE 5.700% 03/15/37		12/07/2016	Susquehanna Intl Group		3,672,966	2,900,000	39,948
88579Y-AW-1	3M CO CORPORATE 3.125% 09/19/46		09/14/2016	Morgan Stanley & Co, Inc		3,918,597	4,110,000	0
886547-D#-2	Tiffany & Co. Senior Note		03/15/2016	Direct		2,830,341	3,000,000	18,333
886547-D#-2	Tiffany & Co. Senior Note		04/01/2016	PGIM, Inc.		2,373,669	2,554,118	20,603
88732J-AX-6	TIME WARNER CABLE INC CORPORATE		04/01/2016	PGIM, Inc.		1,515,359	1,440,000	8,085
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		01/28/2016	JP Morgan Securities, Inc		17,836,000	17,836,000	0
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		04/01/2016	PGIM, Inc.		977,728	965,000	5,549
89236T-CU-7	TOYOTA MOTOR CREDIT CORP CORPORATE		02/16/2016	Citigroup Capital Markets Inc		24,997,000	25,000,000	0
89236T-CV-5	TOYOTA MOTOR CREDIT CORP CORP FLOATER		02/16/2016	Citigroup Capital Markets Inc		35,000,000	35,000,000	0
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE		01/26/2016	Key Capital Markets		3,763,794	2,900,000	22,153
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE		01/29/2016	WELLS FARGO SEC LLC		10,928,650	9,192,000	119,588
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE		04/01/2016	PGIM, Inc.		122,608	100,000	2,274
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE		04/01/2016	PGIM, Inc.		840,860	746,000	6,005
89417E-AK-5	TRAVELERS COS INC/THE CORPORATE		08/08/2016	Various		10,313,377	9,716,000	28,172
89417E-AL-3	TRAVELERS COS INC/THE CORPORATE		06/14/2016	Various		26,895,546	26,560,000	76,466
89837R-AD-4	TRUSTEE DARTMOUTH COLL CORPORATE MUNI TA		04/05/2016	Goldman Sachs & Co		5,349,733	5,350,000	0
89840*-AA-5	Tunnel Hill Partners, LP Revolver B		11/14/2016	Direct		1,510,865	1,510,865	0
89840*-AB-3	Tunnel Hill Partners, LP Term Loan A		06/03/2016	Direct		12,065,625	12,065,625	0
898813-AM-2	TUCSON ELEC PWR CO CORPORATE		04/01/2016	PGIM, Inc.		1,249,020	1,200,000	3,167
902691-B*-4	UGI Utilities, Inc. Senior Unsecured Not		10/31/2016	Direct		15,000,000	15,000,000	0
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		04/01/2016	PGIM, Inc.		1,097,461	1,150,084	1,789
000000-00-0	UPC FINANCING PARTNERSHIP UPC FIN PARTNE		08/23/2016	Direct		6,968,920	7,000,000	0
90331H-MU-4	US BANK NA MONEY MARKET		01/26/2016	US Bank NA		87,924,320	88,000,000	0
90349D-AB-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		05/19/2016	Barclays Capital Inc		5,023,242	5,000,000	5,916
90349D-AC-6	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		01/20/2016	WELLS FARGO SEC LLC		8,094,375	8,000,000	14,549
90388@-AH-4	Ultra Resources Senior Unsecured		04/08/2016	Direct		9,253,700	15,170,000	0
906548-CL-4	UNION ELECTRIC CO CORPORATE		06/20/2016	WELLS FARGO SEC LLC		368,154	370,000	2,551
907818-CU-0	UNION PACIFIC CORP BOND		04/07/2016	BPN Paribas Securities		3,522,123	2,700,000	75,469
907818-DL-9	UNION PACIFIC CORP CORPORATE		04/01/2016	PGIM, Inc.		629,002	601,000	7,825
907818-DT-2	UNION PACIFIC CORP 4.821% 02/01/44		04/01/2016	PGIM, Inc.		545,469	485,000	4,092
907818-DX-3	UNION PACIFIC CORP CORPORATE		04/01/2016	PGIM, Inc.		164,386	144,000	2,115
907818-EK-0	UNION PACIFIC CORP CORPORATE		10/18/2016	Various		15,325,613	15,460,000	22,611
907818-EM-6	UNION PACIFIC CORP CORPORATE		12/22/2016	Tax Free Exchange		3,888,331	4,225,000	34,777
90964*-AG-0	United Bottling Mngmt Co., LLC Senior Un		12/21/2016	Direct		5,600,000	5,600,000	0
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		12/07/2016	Goldman Sachs & Co		1,723,085	1,300,000	32,912
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		04/01/2016	PGIM, Inc.		578,687	424,000	5,769
911312-AN-6	UNITED PARCEL SERVICE CORPORATE		06/22/2016	Various		5,038,636	4,110,000	22,925
911312-AN-6	UNITED PARCEL SERVICE CORPORATE		04/01/2016	PGIM, Inc.		230,316	192,000	3,614
911312-AR-7	UNITED PARCEL SERVICE CORPORATE		04/01/2016	PGIM, Inc.		931,497	930,000	281
911312-AZ-9	UNITED PARCEL SERVICE CORPORATE		10/19/2016	Goldman Sachs & Co		926,800	935,000	0
91159H-HC-7	US BANCORP SR NT CORPORATE		02/09/2016	Key Capital Markets		9,366,750	9,000,000	110,000
91159H-HG-8	US BANCORP SR NT CORPORATE		04/28/2016	Goldman Sachs & Co		3,258,540	3,000,000	28,675
91159H-HL-7	US BANCORP SR NT CORPORATE		06/08/2016	UBS International		10,257,000	10,000,000	87,472
000000-00-0	US GOVT LOCKHEED US GOVT LOCKHEED		12/20/2016	Various		0	0	0
91324P-BW-1	UNITEDHEALTH GROUP INC CORPORATE		04/12/2016	Deutsche Bank Securities Inc		5,296,174	4,940,000	18,010
91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE		05/31/2016	Goldman Sachs & Co		28,682,750	25,000,000	455,208
91324P-CU-4	UNITEDHEALTH GROUP INC CORPORATE		05/20/2016	Various		4,043,714	4,026,000	21,388
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant		10/13/2016	Direct		9,603,139	9,603,139	0
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena		01/15/2016	Direct		168,500	168,500	0
918538-AA-3	VA-Eugene Lease FIn Tr Credit-Tennant Le		07/14/2016	Direct		19,708,853	19,708,853	0
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not		04/01/2016	PGIM, Inc.		349,687	333,312	3,995
92343V-BE-3	Verizon Communications CORPORATE		04/01/2016	PGIM, Inc.		715,107	696,000	14,051
92343V-BS-2	Verizon Communications CORPORATE		04/01/2016	PGIM, Inc.		558,420	454,000	1,534
92343V-BT-0	Verizon Communications CORPORATE		04/01/2016	PGIM, Inc.		650,605	496,000	1,715
92343V-CX-0	Verizon Communications CORPORATE		02/11/2016	Credit Suisse First Boston Cor		8,861,193	9,900,000	189,020
92343V-DC-5	Verizon Communications CORPORATE		07/27/2016	Goldman Sachs & Co		2,688,574	2,690,000	0
927804-FE-9	Virginia Electric Power CORPORATE		06/02/2016	Deutsche Bank Securities Inc		5,010,466	3,700,000	4,568
927804-FE-9	Virginia Electric Power CORPORATE		04/01/2016	PGIM, Inc.		1,266,516	960,000	20,997
927804-FL-3	Virginia Electric Power CORPORATE		09/20/2016	Deutsche Bank Securities Inc		1,338,725	1,260,000	9,520
927804-FR-0	Virginia Electric Power CORPORATE		12/08/2016	Jefferies & Co, Inc		7,964,767	7,553,000	109,909
927804-FV-1	Virginia Electric Power CORPORATE		11/10/2016	Scotia Capital Markets USA		2,383,021	2,390,000	0
927804-FW-9	Virginia Electric Power CORPORATE		12/21/2016	Scotia Capital Markets USA		6,168,986	6,245,000	19,429
92826C-AC-6	Visa Inc CORPORATE 2.800% 12/14/22		02/16/2016	Various		41,774,502	40,749,000	183,201
92826C-AE-2	Visa Inc CORPORATE 4.150% 12/14/35		12/07/2016	US Bank NA		1,772,335	1,700,000	34,883
92826C-AE-2	Visa Inc CORPORATE 4.150% 12/14/35		04/01/2016	PGIM, Inc.		2,965,926	2,760,000	34,998

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92826C-AF-9	Visa Inc CORPORATE 4.300% 12/14/45		12/06/2016	Various		34,904,630	31,351,000	310,332
92853*-AA-3	Vitruvian II Woodford, LLC Senior Secure		06/17/2016	Direct		11,450,000	11,450,000	0
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE		12/07/2016	Various		15,053,600	11,207,000	268,537
931142-CM-3	WAL MART STORES INC CORPORATE		12/07/2016	Goldman Sachs & Co		4,629,450	3,500,000	34,358
931142-CS-0	WAL MART STORES INC CORPORATE		01/05/2016	Suntrust Capital Markets Inc		3,214,389	2,690,000	40,770
931142-DK-6	WAL MART STORES INC CORPORATE		08/04/2016	Various		60,476,083	50,481,000	743,119
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		04/01/2016	PGIM, Inc.		282,865	254,517	624
931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE		02/10/2016	Goldman Sachs & Co		15,294,027	16,700,000	195,947
93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE		09/14/2016	Various		10,587,500	10,570,000	316
94973V-AX-5	ANTHEM INC CORPORATE 3.125% 05/15/22		01/26/2016	Goldman Sachs & Co		2,560,714	2,600,000	16,701
94973V-BB-2	ANTHEM INC CORPORATE 4.650% 01/15/43		02/01/2016	Various		5,061,948	5,290,000	12,983
949746-RU-7	WELLS FARGO CO DISCOUNT NOTE		03/08/2016	RBC Dominion Securities Inc		104,423	104,423	0
949746-SG-7	WELLS FARGO CO CORP 2.509% 10/27/23		10/20/2016	RBC Dominion Securities Inc		83,248	83,248	0
94974B-GK-0	Wells Fargo & Co NT CORPORATE		09/08/2016	Various		35,642,758	34,310,000	355,787
94988H-AB-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		07/07/2016	Deutsche Bank Securities Inc		7,543,945	7,500,000	4,226
94988J-5B-9	WELLS FARGO BANK NA CORP FLOATER		01/22/2016	WELLS FARGO SEC LLC		33,300,000	33,300,000	0
94988J-5C-7	WELLS FARGO BANK NA CORP FLOATER		03/16/2016	WELLS FARGO SEC LLC		74,000,000	74,000,000	0
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/15/2016	WELLS FARGO SEC LLC		3,054,023	3,000,000	4,463
94989J-AX-4	WELLS FARGO COMMERCIAL MORTGAG CMBS		01/28/2016	KGS ALPHA CAP MARKETS LP		2,333,666	2,270,000	180
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		02/03/2016	WELLS FARGO SEC LLC		2,019,952	2,000,000	3,111
95000C-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		02/18/2016	WELLS FARGO SEC LLC		4,119,876	4,000,000	9,828
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS		07/15/2016	WELLS FARGO SEC LLC		12,119,004	12,000,000	24,066
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS		08/04/2016	WELLS FARGO SEC LLC		37,672,291	37,300,000	42,256
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		09/14/2016	WELLS FARGO SEC LLC		13,028,974	12,900,000	26,929
95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/22/2016	WELLS FARGO SEC LLC		80,091,176	79,300,000	52,025
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		03/18/2016	WELLS FARGO SEC LLC		13,129,376	13,000,000	34,255
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		10/21/2016	WELLS FARGO SEC LLC		19,997,921	19,800,000	3,088
95709T-AH-3	Westar Energy Inc CORPORATE		04/01/2016	PGIM, Inc.		507,995	486,000	1,838
95709T-AJ-9	Westar Energy Inc CORPORATE		12/23/2016	Jefferies & Co, Inc		831,031	834,000	8,359
95709T-AJ-9	Westar Energy Inc CORPORATE		04/01/2016	PGIM, Inc.		1,459,238	1,386,000	474
95709T-AK-6	Westar Energy Inc CORPORATE		06/16/2016	Susquehanna Intl Group		58,495	50,000	707
95709T-AK-6	Westar Energy Inc CORPORATE		04/01/2016	PGIM, Inc.		942,804	838,000	3,553
95709T-AM-2	Westar Energy Inc CORPORATE		08/31/2016	Merrill Lynch,Pierce,Fenner &		5,724,076	4,985,000	55,908
95709T-AN-0	Westar Energy Inc CORPORATE		12/07/2016	Pierpont Securities		1,770,874	1,862,000	22,685
960413-AL-6	WESTLAKE CHEMIC CORPORATE		09/07/2016	Tax Free Exchange		6,255,000	6,000,000	16,958
960413-AN-2	WESTLAKE CHEMIC CORPORATE		09/07/2016	Tax Free Exchange		1,042,300	1,000,000	15,167
96221T-AB-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		01/29/2016	KGS ALPHA CAP MARKETS LP		3,082,734	3,000,000	477
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/01/2016	PGIM, Inc.		1,525,746	1,420,000	446
96329*-LA-8	Wheels Senior Secured Note		05/26/2016	Direct		17,680,000	17,680,000	0
96926G-AA-1	RICE UNIV CORPORATE 4.626% 05/15/63		10/19/2016	Jefferies & Co, Inc		2,326,860	2,000,000	40,863
96926G-AC-7	RICE UNIV CORPORATE MUNI TAXABLE		04/01/2016	PGIM, Inc.		1,188,643	1,200,000	16,560
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn		04/01/2016	PGIM, Inc.		691,381	629,997	1,840
96950F-AG-9	WILLIAMS PRTNRS CORPORATE		04/01/2016	PGIM, Inc.		370,530	414,000	6,594
97314*-AA-5	Winco Foods, LLC Sr. Unsecured		07/01/2016	Direct		18,290,000	18,290,000	0
976656-CG-1	WISCONSIN ELEC POWER CORPORATE		01/25/2016	FTN FINANCIAL SECURITIES		4,184,930	4,000,000	25,323
976656-CJ-5	WISCONSIN ELEC POWER CORPORATE		01/11/2016	ROBERT BAIRD		5,611,464	5,400,000	36,120
976826-BJ-5	WISCONSIN PWR & LT CO CORPORATE		02/08/2016	Key Capital Markets		1,989,020	2,000,000	10,750
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE		04/01/2016	PGIM, Inc.		175,436	168,000	3,234
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE		12/19/2016	Various		1,025,824	1,093,000	2,341
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE		01/11/2016	Merrill Lynch,Pierce,Fenner &		2,414,522	2,200,000	21,199
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE		04/01/2016	PGIM, Inc.		566,183	491,000	9,916
97806*-AB-8	Wolverine Power Cooperative Series B Sen		03/15/2016	Direct		2,952,271	2,530,000	5,687
98159*-AB-9	Worldwide Machinery Revolver B		12/14/2016	Direct		819,654	819,654	0
98160Y-AC-9	WORLD OMNI AUTO RECEIVABLES TR ABS FLOAT		03/28/2016	PGIM, Inc.		937,459	937,643	305
98161F-AC-9	WORLD OMNI AUTOMOBILE LEASE SE ABS FLOAT		07/12/2016	Merrill Lynch,Pierce,Fenner &		12,100,000	12,100,000	0
98162F-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		03/15/2016	Mitsubishi UFJ SEC (USA) Inc		28,216,017	28,216,144	0
98180#-AA-0	Worthington Armstrong Venture Senior Not		04/01/2016	PGIM, Inc.		866,812	814,764	887
981811-C*-1	Worthington Industries Inc. Senior Note		04/01/2016	PGIM, Inc.		1,786,602	1,739,354	11,335
008916-AM-0	AGRIUM INC CORPORATE 4.900% 06/01/43	A	04/01/2016	PGIM, Inc.		228,401	240,000	4,018
05590H-AR-8	BMW CANADA INC Corp Foreign		10/12/2016	RBC Dominion Securities Inc		52,718	52,735	0
06368A-AA-8	Bank of Montreal DISCOUNT NOTE		12/06/2016	Nesbitt Burns		97,801	97,818	0
064151-QE-6	BANK OF NOVA SCOTIA DISCOUNT NOTE		12/08/2016	Nesbitt Burns		97,798	98,302	78
07329V-AQ-3	BCIMC REALTY DISCOUNT NOTE		07/06/2016	Scotia Capital Markets USA		156,999	153,451	335
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERT CORPORATE	A	12/02/2016	Credit Suisse First Boston Cor		1,003,900	1,000,000	26,542
136069-LY-5	CANADIAN IMPERIAL BANK DISCOUNT NOTE		01/19/2016	Wood Gundy Inc		165,278	165,278	0

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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
13606A-XR-4	CANADIAN IMPERIAL BANK OF COMM MONEY MAR	A	05/18/2016	RBC Capital Markets		75,000,000	75,000,000	0
136375-BT-8	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	04/01/2016	PGIM, Inc.		1,091,872	984,000	5,006
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	01/19/2016	US Bank NA		935,860	1,000,000	6,514
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	01/05/2016	Various		6,950,100	6,485,000	49,448
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	04/01/2016	PGIM, Inc.		269,989	240,000	4,410
136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	12/07/2016	Various		12,269,934	12,675,000	37,651
14042M-AA-0	Capital Power Corporation Senior Unsecur		09/13/2016	Direct		94,405,624	94,405,624	0
29290Z-AQ-3	ENBRIDGE GAS DIS INC 3.310% 09/11/25		07/07/2016	RBC Dominion Securities Inc		209,292	193,252	2,156
29290Z-AR-1	ENBRIDGE GAS DIS INC DISCOUNT NOTE		08/02/2016	TD SECURITIES INC		61,211	61,253	0
34527A-BQ-2	FORD CR CANADA CO GTD DISCOUNT NOTE		02/18/2016	Wood Gundy Inc		94,918	94,918	0
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE		05/31/2016	RBC Dominion Securities Inc		30,154	30,154	0
41754W-AQ-4	Harvest Operations Corp CORP FOREIGN	A	06/16/2016	Taxable Exchange		1,651,199	1,890,000	0
448055-AB-9	HUSKY ENERGY INC CORP FOREIGN	A	04/01/2016	PGIM, Inc.		504,000	480,000	8,938
455870-AD-7	INDUSTRIAL ALLIANCE INS & FINL DISCOUNT		09/13/2016	RBC Dominion Securities Inc		60,780	60,795	0
496676-AA-5	KINGSTON SOLAR LP 3.571% 07/31/35		10/06/2016	RBC Dominion Securities Inc		68,007	68,007	0
663307-AE-6	NORTHWEST REDWATER DISCOUNT NOTE		04/18/2016	Various		17,963	18,745	233
663307-AF-3	NORTHWEST REDWATER DISCOUNT NOTE		01/26/2016	RBC Dominion Securities Inc		134,444	134,819	0
663307-AG-1	NORTHWEST REDWATER DISCOUNT NOTE		01/26/2016	RBC Dominion Securities Inc		112,800	113,532	0
68214W-AM-0	OMERS REALTY CORP DISCOUNT NOTE		06/28/2016	RBC Dominion Securities Inc		99,851	91,733	443
68214W-AN-8	OMERS REALTY CORP DISCOUNT NOTE		02/17/2016	RBC Dominion Securities Inc		73,030	73,030	0
68323Z-BT-9	ONTARIO PROV RESIDUAL CORP FOREIGN		11/15/2016	Wood Gundy Inc		30,042	74,223	0
717046-B#-2	Peyto Exploration & Dev Corp Senior Unse		10/24/2016	Direct		36,403,408	36,403,408	0
725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN	A	04/01/2016	PGIM, Inc.		104,855	120,000	3,634
75585R-NS-0	REAL ESTATE ASSET LIQUIDITY TR		09/16/2016	RBC Dominion Securities Inc		60,531	60,533	96
780086-KD-5	ROYAL BANK OF CANADA DISCOUNT NOTE		06/28/2016	RBC Dominion Securities Inc		69,384	68,799	460
78012K-KU-0	ROYAL BANK OF CANADA CORP FOREIGN	A	01/11/2016	RBC Capital Markets		17,979,840	18,000,000	0
87425E-AK-9	Talisman Energy Inc CORPORATE	A	04/01/2016	PGIM, Inc.		715,550	1,020,000	11,156
891145-7R-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		09/12/2016	Various		497,077	460,692	437
89114Q-AQ-1	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	03/10/2016	WELLS FARGO SEC LLC		72,326,725	72,500,000	301,328
89114Q-AS-7	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	05/19/2016	Toronto Dominion Securities		10,119,500	10,000,000	83,819
891160-LV-3	TORONTO DOMINION BK DISCOUNT NOTE		07/13/2016	Nesbitt Burns		46,214	46,214	0
895945-E@-8	Trican Well Services Ltd. Senior Note	A	11/19/2016	Interest Capitalization		44,536	44,536	0
C3010*-AC-3	Colour Acquisition Corporation Senior Se		09/30/2016	Direct		11,576,350	11,576,350	0
C3346#-AA-8	FA MGT Limited Partnership Senior Secure		11/17/2016	Direct		57,109,335	57,109,335	0
C4861*-AL-1	Irving Oil Limited Senior Note	A	03/15/2016	Direct		2,851,227	3,000,000	15,602
C4931*-AY-9	Keyera Partnership Senior Unsecured		06/16/2016	Direct		23,155,295	23,155,295	0
C4931*-AZ-6	Keyera Partnership Senior Unsecured		06/16/2016	Direct		8,425,295	8,425,295	0
C8894#-AL-9	Tolko Industries Ltd. Senior Note	A	04/01/2016	PGIM, Inc.		1,210,715	1,289,830	6,736
C8973@-AA-9	Gaz Metro Inc. Senior Secured Note	A	04/01/2016	PGIM, Inc.		347,592	332,035	4,842
C8973@-AB-7	Gaz Metro Inc. Senior Secured Note	A	04/01/2016	PGIM, Inc.		276,052	255,412	4,882
00084D-AG-5	ABN AMRO BANK NV CORP FOREIGN	D	01/06/2016	Merrill Lynch,Pierce,Fenner &		8,546,483	8,455,000	41,688
00084Q-AA-9	ACAS CLO LTD CLO 2.061% 04/20/25	D	04/01/2016	PGIM, Inc.		493,041	500,000	1,879
001201-B*-2	AGL Energy Ltd. Senior Unsecured Note	D	12/08/2016	Direct		5,970,000	5,970,000	0
001201-B@-0	AGL Energy Ltd. Senior Unsecured Note	D	12/08/2016	Direct		30,000,000	30,000,000	0
00191Y-AL-8	ARES CLO FUNDS CLO 2.313% 12/05/25	D	12/14/2016	Nomura Securities Intl		4,500,000	4,500,000	0
00248P-AJ-5	A VOCE CLO CLO 2.340% 07/15/26	D	01/20/2016	WELLS FARGO SEC LLC		978,500	1,000,000	578
00439Y-AA-4	ACCUNIA EUROPEAN CLO ACCUN_1A- CLO	B	07/05/2016	Deutsche Bank Securities Inc		118,746,701	119,115,960	0
006278-AC-9	Adams Mill CLO Ltd CLO	D	09/13/2016	Various		26,605,628	26,700,000	72,466
00913R-AB-2	AIR LIQUIDE FINANCE SA CORP FOREIGN	D	09/22/2016	HSBC Securities (USA) Inc		3,978,520	4,000,000	0
00913R-AC-0	AIR LIQUIDE FINANCE SA CORP FOREIGN	D	10/28/2016	JP Morgan Securities, Inc		193,590	195,000	427
00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN	D	12/07/2016	Various		4,909,648	5,300,000	37,188
01609W-AC-6	ALIBABA GROUP HOLDING LTD CORP FOREIGN	D	08/23/2016	WELLS FARGO SEC LLC		2,256,685	2,213,000	13,524
01609W-AE-2	ALIBABA GROUP HOLDING LTD CORP FOREIGN	D	08/23/2016	WELLS FARGO SEC LLC		2,659,169	2,650,000	10,526
01959E-AB-4	ALLIED WORLD ASSURANCE CORP FOREIGN	D	04/01/2016	PGIM, Inc.		1,555,952	1,416,000	30,070
020053-AS-3	ALM LOAN FUNDING CLO 2.343% 10/15/28	D	09/29/2016	Merrill Lynch,Pierce,Fenner &		1,250,000	1,250,000	0
03329P-AL-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO	D	10/06/2016	JP Morgan Securities, Inc		12,250,000	12,250,000	0
03764X-AH-0	APIDOS CLO CLO 2.193% 04/17/26	D	11/08/2016	Merrill Lynch,Pierce,Fenner &		15,000,000	15,000,000	0
03765L-AJ-1	APIDOS CLO CLO 2.241% 01/16/27	D	11/17/2016	Morgan Stanley & Co, Inc		10,000,000	10,000,000	0
042809-AJ-2	ARROWPOINT CLO LTD CLO	D	11/15/2016	Goldman Sachs & Co		65,500,000	65,500,000	0
04280W-AA-0	ARROWPOINT CLO LTD CLO	D	04/01/2016	PGIM, Inc.		492,418	500,000	2,290
04941M-AE-5	ATLAS SENIOR LOAN FUND LTD CLO CLO	D	10/07/2016	Barclays Capital Inc		77,111,000	77,111,000	0
04964H-AL-2	Atrium VIII CLO 2.214% 10/23/24	D	10/06/2016	Credit Suisse First Boston Cor		54,000,000	54,000,000	0
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN	D	07/15/2016	Direct		742,919	568,281	11,153
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT FOREI	D	11/29/2016	Merrill Lynch,Pierce,Fenner &		1,075,000	1,000,000	16,913
05523*-AC-1	BA Holdings Senior Unsecured Note	D	06/29/2016	Direct		19,921,739	19,921,739	0

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05523*-AD-9	BA Holdings Senior Unsecured Note	D	06/29/2016	Direct		19,921,739	19,921,739	0
05567L-T3-1	BNP PARIBAS CORP FOREIGN	D	01/06/2016	BPN Paribas Securities		6,804,899	6,121,000	149,624
05574L-FY-9	BNP PARIBAS SA CORP FOREIGN	D	01/26/2016	Santander Investment Sec Inc		5,046,400	5,000,000	65,903
05579T-ED-4	BNP PARIBAS SA CORP FOREIGN	D	03/02/2016	BPN Paribas Securities		989,260	1,000,000	6,993
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	D	04/20/2016	Direct		6,030,000	6,000,000	66,000
05875F-AA-5	BALLYROCK LTD CLO 2.406% 10/15/28	D	08/16/2016	Goldman Sachs & Co		26,500,000	26,500,000	0
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	07/14/2016	Direct		78,130,000	78,130,000	0
07131L-AA-8	BATTALION CLO LTD CLO 2.330% 10/17/26	D	04/28/2016	Goldman Sachs & Co		2,958,000	3,000,000	2,604
07132A-AA-1	BATTALION CLO LTD CLO 2.412% 04/18/27	D	04/01/2016	PGIM, Inc.		1,473,925	1,500,000	6,807
07132J-AA-2	BATTALION CLO LTD CLO 2.434% 01/24/29	D	10/28/2016	Citigroup Capital Markets Inc		7,733,725	7,750,000	0
08180R-AA-3	BENEFIT STREET PARTNERS CLO LT CLO	D	03/11/2016	Morgan Stanley & Co, Inc		1,976,200	2,000,000	6,807
09627X-AU-5	BLUEMOUNTAIN CLO LTD BLUEM_15- CLO	D	12/13/2016	JP Morgan Securities, Inc		20,050,000	20,050,000	0
114521-AB-3	BROOKSIDE MILL CLO LTD CLO	D	10/27/2016	Goldman Sachs & Co		9,967,000	10,000,000	8,458
148886-AJ-3	Catamaran CLO Ltd CLO 2.110% 12/20/23	D	11/23/2016	Credit Suisse First Boston Cor		72,000,000	72,000,000	0
14889H-AJ-8	CATAMARAN CLO LTD CLO 2.108% 10/18/26	D	11/17/2016	Merrill Lynch,Pierce,Fenner &		35,000,000	35,000,000	0
14889K-AA-0	CRMN_15-1A CLO 2.432% 04/22/27	D	01/27/2016	Citigroup Capital Markets Inc		984,900	1,000,000	603
14918J-AL-4	CATHEDRAL LAKE LTD CLO	D	09/30/2016	Goldman Sachs & Co		126,500,000	126,500,000	0
21240B-A#-8	Controladora Mabe S.A. de C.V. Senior Un	D	12/16/2016	Direct		44,900,000	44,900,000	0
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un	D	12/16/2016	Direct		27,400,000	27,400,000	0
21240B-A@-0	Controladora Mabe S.A. de C.V. Senior Un	D	12/16/2016	Direct		19,290,000	19,290,000	0
21987B-AM-0	CODELCO INC GOVT FOREIGN	D	01/07/2016	Deutsche Bank Securities Inc		3,348,750	3,000,000	110,625
22546Q-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	01/11/2016	Citigroup Capital Markets Inc		1,778,595	1,750,000	22,027
227047-A@-6	Croda International plc Senior Unsecured	B	06/27/2016	Direct		8,370,000	8,370,000	0
227047-B*-7	Croda International plc Senior Unsecured	B	06/27/2016	Direct		18,835,000	18,835,000	0
23636T-AE-0	DANONE CORP FOREIGN 2.947% 11/02/26	D	11/21/2016	Goldman Sachs & Co		2,875,170	3,000,000	5,648
26249G-AE-0	DRYDEN CDO CLO 2.310% 10/15/28	D	11/07/2016	Goldman Sachs & Co		285,250,000	285,250,000	538,552
26824K-AA-2	EADS FIN CORP FOREIGN 2.700% 04/17/23	D	05/31/2016	Goldman Sachs & Co		12,284,880	12,000,000	41,400
279158-AJ-8	ECOPETROL SA CORP FOREIGN	D	04/01/2016	PGIM, Inc.		94,464	120,000	2,468
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI CORP FORE	D	07/07/2016	Tax Free Exchange		31,307,300	27,153,000	173,278
36320F-AG-8	GALAXY XVII CLO LTD CLO	D	10/07/2016	Mizuho Securities USA, Inc.		31,250,000	31,250,000	0
36655X-AA-7	GARRISON FDG 2016-1 LTD CLO	D	09/07/2016	Deutsche Bank Securities Inc		38,394,125	38,500,000	0
40049J-BC-0	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	D	09/13/2016	Morgan Stanley & Co, Inc		1,170,990	1,000,000	7,826
40052V-AD-6	GRUPO BIMBO SA DE CV CORP FOREIGN	D	06/22/2016	Morgan Stanley & Co, Inc		972,460	1,000,000	0
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN	D	04/01/2016	PGIM, Inc.		284,184	200,000	5,381
44928X-AA-2	ICG US CLO Ltd CLO 2.031% 04/20/26	D	05/09/2016	Citigroup Capital Markets Inc		3,925,000	4,000,000	4,362
44929F-AA-0	ICG US CLO LTD CLO 2.382% 01/25/27	D	09/29/2016	Morgan Stanley & Co, Inc		20,461,356	20,445,000	89,293
449786-AQ-5	ING BANK NV CORP FOREIGN	D	03/04/2016	Barclays Capital Inc		23,576,058	23,046,000	4,801
44986W-AA-3	ING INVESTMENT MANAGEMENT CLO CLO	D	02/03/2016	JP Morgan Securities, Inc		1,965,000	2,000,000	1,376
44987C-AB-4	ING BANK NV CORP FOREIGN	D	06/29/2016	Barclays Capital Inc		4,575,435	4,550,000	24,798
44987C-AN-8	ING BANK NV CORP FOREIGN	D	03/15/2016	Deutsche Bank Securities Inc		14,995,650	15,000,000	0
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur	D	05/13/2016	Direct		58,186,000	58,186,000	0
45662N-A*-4	Infineon Technologies AG Senior Unsecure	D	04/05/2016	Direct		12,500,000	12,500,000	0
45662N-A@-2	Infineon Technologies AG Senior Unsecure	D	04/05/2016	Direct		14,950,000	14,950,000	0
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	04/01/2016	PGIM, Inc.		487,073	485,282	6,652
470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec	D	11/21/2016	Direct		60,000,000	60,000,000	0
47048J-AJ-2	Jamestown CLO LTD CLO 2.320% 10/20/28	D	08/11/2016	Citigroup Capital Markets Inc		25,121,225	25,250,000	0
478375-AL-2	JOHNSON CTLS INTL PLC CORP FOREIGN	D	12/28/2016	Taxable Exchange		4,987,508	4,800,000	0
478375-AR-9	JOHNSON CTLS INTL PLC CORP FOREIGN	D	12/28/2016	Taxable Exchange		15,823,258	15,825,000	0
48274L-AA-9	KVK CLO LTD CLO 2.496% 05/15/26	D	11/29/2016	Citigroup Capital Markets Inc		7,755,425	7,750,000	9,133
48274W-AA-5	KVK CLO LTD CLO 2.491% 01/15/29	D	12/13/2016	Goldman Sachs & Co		90,850,000	90,850,000	0
500630-CH-9	KOREA DEVELOPMENT BANK GOVT FOREIGN	D	01/22/2016	Mizuho Securities USA, Inc.		10,090,370	10,000,000	9,514
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE	D	06/21/2016	Barclays Capital Inc		1,045,905	968,000	22,446
50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIG	D	03/14/2016	Various		5,371,760	5,500,000	1,490
55818K-AA-9	MADISON PK FDG CLO 2.162% 10/23/25	D	02/04/2016	Morgan Stanley & Co, Inc		1,376,678	1,425,000	1,127
55952Y-AJ-6	MAGNETITE CLO LTD CLO 2.180% 04/15/26	D	10/20/2016	Goldman Sachs & Co		92,000,000	92,000,000	144,744
55953B-AA-4	MAGNETITE CLO LTD CLO 2.302% 07/25/26	D	01/22/2016	WELLS FARGO SEC LLC		3,342,820	3,380,000	383
59284M-AB-0	MEXICO CITY AIRPORT TRUST GOVT FOREIGN	D	12/08/2016	Various		13,866,000	15,400,000	141,197
59802Q-AJ-7	MIDOCEAN CR CLO I CLO 2.390% 01/15/24	D	12/02/2016	Citigroup Capital Markets Inc		118,500,000	118,500,000	0
60283M-AA-1	MINERA Y METALURGICA DEL BOLEO GOVT FORE	D	07/29/2016	Mizuho Securities USA, Inc.		5,130,000	5,000,000	34,340
616885-A@-8	Morgan Advanced Materials Plc Senior Uns	D	10/27/2016	Direct		1,000,000	1,000,000	0
62854A-AG-9	MYLAN NV CORP FOREIGN 5.250% 06/15/46	D	05/31/2016	Goldman Sachs & Co		13,172,892	13,175,000	0
65557C-AD-5	NORDEA BANK AB CORP FOREIGN	D	06/07/2016	Key Capital Markets		4,404,584	3,928,000	77,660
65557C-AR-4	NORDEA BANK AB CORP FOREIGN	D	05/18/2016	Various		9,469,826	9,390,000	72,551
67108B-AJ-4	OZLM FUNDING LTD CLO 2.308% 10/30/27	D	10/06/2016	Merrill Lynch,Pierce,Fenner &		60,000,000	60,000,000	0
67515U-AE-0	Ocean Trails CLO CLO 2.570% 07/15/28	D	05/23/2016	Nomura Securities Intl		1,300,000	1,300,000	0

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69688X-AJ-0	PALLMER SQUARE CLO CLO	D	12/14/2016	JP Morgan Securities, Inc		89,500,000	89,500,000	0
700162-AA-8	PARK AVENUE INSTITUTIONAL ADVI CLO	D	07/25/2016	JP Morgan Securities, Inc		95,052,220	95,300,000	0
71654Q-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	06/17/2016	Various		4,258,750	5,000,000	133,681
71654Q-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	04/01/2016	PGIM, Inc.		249,270	300,000	4,446
71654Q-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	03/28/2016	Tax Free Exchange		2,983,433	3,645,000	50,676
74982G-AN-1	RACE PT VII CLO LTD CLO	D	10/28/2016	Nomura Securities Intl		95,000,000	95,000,000	0
74982N-AA-4	RACE PT V CLO LTD CLO 2.263% 12/15/22	D	02/03/2016	JP Morgan Securities, Inc		401,205	402,412	1,114
75885W-AJ-0	Regatta II Funding LP CLO	D	12/14/2016	Goldman Sachs & Co		1,500,000	1,500,000	0
75887F-AC-0	REGATTA IV FUNDING CLO	D	02/17/2016	Deutsche Bank Securities Inc		970,625	1,000,000	1,578
75888A-AA-4	REGATTA VII FDG LTD CLO	D	09/16/2016	BPN Paribas Securities		29,500,000	29,500,000	0
78440P-AD-0	SK TELECOM CO LTD CORP FOREIGN	D	08/16/2016	JP Morgan Securities, Inc		1,040,022	1,030,000	6,566
80283L-AF-0	SANTANDER UK PLC - (LT) GTD CORP FOREIGN	D	06/01/2016	Tax Free Exchange		434,360	433,000	2,333
80283L-AH-6	SANTANDER UK PLC - (LT) GTD CORP FOREIGN	D	06/01/2016	Tax Free Exchange		404,325	400,000	2,115
80283L-AJ-2	SANTANDER UK PLC - (LT) GTD CORP FOREIGN	D	06/01/2016	Tax Free Exchange		323,114	300,000	2,600
80349B-AG-2	SARATOGA INVT CORP CLO 13-1A CLO	D	11/07/2016	Mizuho Securities USA, Inc.		32,000,000	32,000,000	0
80413T-AA-7	Saudi Arabia GOVT FOREIGN	D	11/16/2016	Various		16,147,155	16,350,000	10,160
80413T-AC-3	Saudi Arabia GOVT FOREIGN	D	12/21/2016	Various		37,009,425	37,695,000	12,513
81880R-BF-1	SHACKLETON CLO LTD CLO	D	10/25/2016	NATIXIS S.A.		50,107,000	50,107,000	0
818813-AQ-0	SHACKLETON I CLO LTD CLO	D	10/04/2016	NATIXIS S.A.		15,000,000	15,000,000	0
81881L-AA-5	SHACKLETON CLO LTD CLO	D	12/12/2016	Morgan Stanley & Co, Inc		4,004,800	4,000,000	15,471
81881L-AA-5	SHACKLETON CLO LTD CLO	D	04/01/2016	PGIM, Inc.		1,724,107	1,750,000	7,757
81881L-AF-4	SHACKLETON CLO LTD CLO	D	01/22/2016	WELLS FARGO SEC LLC		4,314,300	4,380,000	2,044
81881V-AC-9	SHACKLETON I CLO LTD CLO	D	04/06/2016	Various		27,766,678	28,275,000	41,073
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	12/07/2016	Barclays Capital Inc		5,794,350	5,000,000	58,819
822582-BD-3	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	11/29/2016	Merrill Lynch,Pierce,Fenner &		7,207,272	7,200,000	13,650
823832-AC-4	SHERIDAN SQUARE CLO LTD 2013-1 CLO	D	04/01/2016	PGIM, Inc.		489,187	500,000	1,858
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	02/24/2016	Various		19,690,152	19,080,000	137,992
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	09/07/2016	Jefferies & Co, Inc		13,717,132	11,675,000	140,296
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	09/06/2016	Goldman Sachs & Co		10,989,990	11,000,000	0
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	12/06/2016	Various		15,140,858	16,320,000	87,974
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	10/19/2016	Various		96,936,811	97,420,000	5,077
82817R-AA-9	SILVER SPRING CLO LTD CLO	D	06/24/2016	JP Morgan Securities, Inc		1,950,143	1,984,878	8,594
83051G-AD-0	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	05/19/2016	Barclays Capital Inc		4,270,933	4,215,000	50,773
83051G-AE-8	SKANDINAVISKA ENSKILDA CORP FOREIGN	D	05/04/2016	Various		13,372,129	13,090,000	149,074
83609J-AA-7	SOUND POINT CLO I LTD CLO	D	04/25/2016	Credit Suisse First Boston Cor		498,949	500,000	0
83610C-AB-7	SOUND POINT CLO I LTD CLO	D	07/14/2016	Credit Suisse First Boston Cor		14,000,000	14,000,000	0
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	04/01/2016	PGIM, Inc.		229,131	200,000	3,961
86960B-AG-7	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	05/19/2016	Barclays Capital Inc		11,259,011	11,073,000	106,391
86960B-AJ-1	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	01/13/2016	Various		6,003,140	6,000,000	41,067
86960B-AL-6	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	05/20/2016	Credit Suisse First Boston Cor		4,057,320	4,000,000	14,972
87020P-AG-2	SWEDBANK AB CORP FOREIGN	D	04/01/2016	Various		28,870,491	28,650,000	37,037
87244A-BA-7	WIND RIVER CLO LTD CLO	D	09/29/2016	Mitsubishi UFJ SEC (USA) Inc		53,500,000	53,500,000	0
87246M-AA-0	TICP CLO VI 2016-2 LTD CLO	D	10/26/2016	Merrill Lynch,Pierce,Fenner &		14,250,000	14,250,000	0
87271L-AA-0	TEACHERS INSURANCE AND ANNUITY CLO	D	06/03/2016	WELLS FARGO SEC LLC		3,000,000	3,000,000	0
877409-A@-1	Taylor Wimpey plc Senior Unsecured Note	B	06/28/2016	Direct		27,048,120	27,048,120	0
87969N-AD-7	TELSTRA CORP LTD CORP FOREIGN	D	01/06/2016	Deutsche Bank Securities Inc		3,699,732	3,804,000	31,040
88032Q-AC-3	TENCENT HOLDINGS LTD CORP FOREIGN	D	08/16/2016	Various		6,208,479	6,055,000	80,721
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP FORE	D	12/19/2016	PGIM, Inc.		3,323,472	4,000,000	67,878
88432C-AA-4	WIND RIVER CLO LTD CLO	D	10/14/2016	NATIXIS S.A.		3,001,500	3,000,000	200
89473L-AG-9	TREMAN PK CLO CLO 2.251% 04/20/27	D	12/08/2016	Goldman Sachs & Co		5,000,000	5,000,000	20,836
89641A-AC-9	TRINITAS CLO LTD CLO 2.434% 10/25/28	D	08/19/2016	Morgan Stanley & Co, Inc		25,675,000	25,675,000	0
90261X-HH-8	UBS AG STAMFORD CORP FOREIGN	D	01/22/2016	UBS International		31,052,700	31,000,000	187,550
90261X-HL-9	UBS AG STAMFORD CORP FOREIGN	D	02/09/2016	UBS International		7,489,800	7,500,000	20,339
92557W-AA-1	VIBRANT CLO LTD CLO 2.278% 07/20/28	D	05/13/2016	Goldman Sachs & Co		56,978,550	57,150,000	0
92558A-AA-8	VIBRANT CLO LTD CLO 2.498% 01/20/29	D	12/07/2016	BPN Paribas Securities		8,000,000	8,000,000	0
92849X-A*-0	Vitec Group plc Senior Note	D	04/01/2016	PGIM, Inc.		1,550,980	1,532,471	29,142
92912Q-AA-4	VOYA CLO LTD CLO 2.302% 07/25/26	D	10/25/2016	Morgan Stanley & Co, Inc		7,949,925	7,940,000	1,412
92915P-AA-3	VOYA CLO LTD CLO 2.015% 04/18/26	D	10/31/2016	Mizuho Securities USA, Inc.		73,750,000	73,750,000	0
94949L-AA-8	WELLFLEET CLO 2016-2 LTD CLO	D	09/29/2016	Citigroup Capital Markets Inc		1,500,000	1,500,000	0
951681-AJ-4	GSO_CLO CLO 1.972% 10/30/23	D	11/22/2016	Nomura Securities Intl		283,318,780	283,318,780	0
95168Q-AA-8	WEST CLO LTD CLO 2.281% 11/07/25	D	02/03/2016	JP Morgan Securities, Inc		484,500	500,000	0
98372P-AG-3	XL GROUP LTD CORP FOREIGN	D	04/01/2016	PGIM, Inc.		761,750	654,000	16,098
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO	D	09/26/2016	JP Morgan Securities, Inc		47,082,000	47,500,000	0
C1467@-AA-7	Liberty Living Properties Ltd Senior Not	D	04/01/2016	PGIM, Inc.		474,044	434,200	55
D2773#-AA-1	Gelsenkirchen Senior Note	D	07/01/2016	Interest Capitalization		490,412	490,412	0

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D2773#-AB-9	Gelsenkirchen Senior Note	D	07/01/2016	Interest Capitalization		720,568	720,568	0
D2773#-AC-7	Gelsenkirchen Senior Note	D	07/01/2016	Interest Capitalization		879,455	879,455	0
D2773#-AD-5	Gelsenkirchen Senior Note	D	07/01/2016	Interest Capitalization		629,401	629,401	0
D2773#-AE-3	Gelsenkirchen Senior Note	D	07/01/2016	Interest Capitalization		369,536	369,536	0
000000-00-0	Mineralbrunnen Uberkingen Senior Secured	B	12/20/2016	Direct		945,164	945,164	0
D8286#-AE-0	Sirona Dental Services GmbH Senior Unsec		10/27/2016	Direct		3,291,400	3,291,400	0
D8286#-AG-5	Sirona Dental Services GmbH Senior Unsec		10/27/2016	Direct		5,991,550	5,991,550	0
D8286#-AJ-9	Sirona Dental Services GmbH Senior Unsec		10/27/2016	Direct		7,300,000	7,300,000	0
F2526#-AA-9	Deloitte SAS Senior Unsecured	B	07/19/2016	Direct		26,616,000	26,616,000	0
F4931*-AA-8	Icade SA Senior Note 5.070% 11/17/26	B	04/01/2016	PGIM, Inc.		900,503	771,818	14,565
F5754#-AD-9	LISI SA Senior Unsecured Note	B	03/04/2016	Direct		29,350,000	29,350,000	0
F8158#-AA-1	Savencia S.A. Senior Unsecured Note	B	07/11/2016	Direct		22,184,000	22,184,000	0
F8629#-AB-0	Soparind S.C.A. Senior Unsecured Note	B	07/22/2016	Direct		16,498,000	16,498,000	0
F9120#-AA-4	Teleperformance S.E. Senior Unsecured No	D	12/14/2016	Direct		15,140,000	15,140,000	0
F9120#-AB-2	Teleperformance S.E. Senior Unsecured No	D	12/14/2016	Direct		9,020,000	9,020,000	0
G0805#-AA-4	Aggreko Plc Senior Note	D	04/01/2016	PGIM, Inc.		2,660,727	2,554,118	4,552
G1089#-AA-9	Baxters Food Group Limited Senior Secure	D	07/18/2016	Direct		42,800,000	42,800,000	0
G1696#-BJ-4	Bunzl Finance PLC Sr. Unsecured Note	B	03/22/2016	Direct		64,410,000	64,410,000	0
G1696#-BK-1	Bunzl Finance PLC Sr. Unsecured Note	B	03/22/2016	Direct		9,490,000	9,490,000	0
G1744#-AN-8	Cadogan Estates Ltd. Senior Note	D	03/15/2016	Direct		3,742,988	3,000,000	76,498
G1744#-AT-5	Cadogan Estates Ltd. Senior Note	B	04/01/2016	PGIM, Inc.		798,364	714,441	1,535
G1797#-AB-0	Camira Hldgs Ltd Sr Secured Subordinated	B	01/24/2016	Interest Capitalization		45,990	45,990	0
G1846@-AQ-0	Capita Holdings Limited Senior Note	B	04/01/2016	PGIM, Inc.		1,133,126	1,073,677	110
G1949*-AB-1	Castlegate 740 Limited Sr. Subordinated	B	12/02/2016	Interest Capitalization		264,581	264,581	0
G2686@-AA-6	The Great Rolling Stock Co Ltd Senior Se	B	06/30/2016	Direct		39,878,000	39,878,000	0
G2686@-AB-4	The Great Rolling Stock Co Ltd Senior Se	B	09/30/2016	Direct		32,637,500	32,637,500	0
G3469#-AA-5	FirstGroup plc Senior Note	D	04/01/2016	PGIM, Inc.		1,882,323	1,850,884	33,072
G3718#-AA-4	The Gap Partnership Bidco Ltd Senior Sec	B	06/03/2016	Direct		7,811,864	7,811,864	0
G3718#-AB-2	The Gap Partnership Bidco Ltd Subordinat	D	06/02/2016	Direct		12,183,155	12,667,199	0
G3718#-AB-2	The Gap Partnership Bidco Ltd Subordinat	D	12/03/2016	Interest Capitalization		190,721	190,721	0
G4488*-AA-4	Orbit Treasury Ltd Senior Note	B	04/01/2016	PGIM, Inc.		1,711,165	1,499,900	1,139
G4690A-AA-5	HUTCHISON WHAMPOA INTERNATIONA CORP FORE	D	08/18/2016	Various		4,856,154	4,816,000	28,093
G5312@-AC-7	Kondor BidCo Limited Senior Subordinated	B	10/31/2016	Interest Capitalization		213,961	213,961	0
G5312@-AD-5	Kondor BidCo Limited Senior Subordinate	B	10/31/2016	Interest Capitalization		106,981	106,981	0
G5600#-AA-0	LondonMetric Property Plc Senior Unsecur	B	09/21/2016	Direct		30,479,000	30,479,000	0
G5600#-AB-8	LondonMetric Property Plc Senior Unsecur	B	09/21/2016	Direct		25,944,000	25,944,000	0
G5878@-AA-7	The Master, Fellows, and Schol Senior Un	B	09/08/2016	Direct		19,605,000	19,605,000	0
G5963#-AG-8	Meggitt PLC Sr. Unsecured Note	D	07/06/2016	Direct		10,000,000	10,000,000	0
G5963#-AH-6	Meggitt PLC Sr. Unsecured Note	D	07/06/2016	Direct		12,900,000	12,900,000	0
G6135#-AB-0	Milson Bidco Limited Term Loan A	B	11/22/2016	Direct		14,426,100	14,426,100	0
G6135#-AC-8	Milson Bidco Limited Subordinated Note	B	11/22/2016	Direct		3,846,960	3,846,960	0
G6144#-AC-7	Minova Insurance Holdings Ltd Revolver	D	09/26/2016	Direct		680,000	680,000	0
G6679#-AA-4	Nuffield Health Senior Note	B	04/01/2016	PGIM, Inc.		2,289,067	2,259,098	30,037
G6970*-AJ-5	Peel Ports PP Finance Limited Senior Sec	B	06/27/2016	Direct		20,119,000	20,119,000	0
G7068#-AN-3	Pendragon plc Senior Unsecured	B	03/17/2016	Direct		14,750,000	14,750,000	0
G7178*-AB-0	Porterbrook Rail Finance Ltd Senior Secu	B	07/20/2016	Direct		14,438,610	14,438,610	0
G7219*-AG-0	Premier Oil UK Limited Senior Note	D	04/01/2016	PGIM, Inc.		204,040	268,182	738
G7256*-AA-7	Principle Global Ltd Senior Secured Term	B	12/20/2016	Direct		16,686,384	16,686,384	0
G7256*-AB-5	Principle Global Ltd Subordinated Note	B	12/20/2016	Direct		4,656,642	5,183,640	0
G8038#-AE-8	Serco Group, plc Senior Note	D	04/01/2016	PGIM, Inc.		606,154	612,222	11,833
G8124#-AP-8	SIG PLC Sr. Unsecured Note	B	08/12/2016	Direct		37,973,884	37,973,884	0
G8449W-AB-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	05/25/2016	Deutsche Bank Securities Inc		3,480,886	3,400,000	5,974
G8449W-AC-8	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	04/01/2016	PGIM, Inc.		1,089,808	1,000,000	16,844
G87572-AD-8	TENCENT HOLDINGS LTD CORP FOREIGN	D	08/23/2016	Jefferies & Co, Inc		860,656	840,000	13,466
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter	B	01/06/2016	Direct		0	0	0
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	03/11/2016	Direct		500,000	500,000	0
G8879#-AB-6	TimeC 1534 Limited Subordinated Note	B	02/29/2016	Direct		8,396,574	8,396,601	0
G8879#-AB-6	TimeC 1534 Limited Subordinated Note	B	12/30/2016	Interest Capitalization		282,024	282,024	0
G9006@-AB-2	Transmission Finance DAC Senior Secured	B	02/05/2016	Direct		44,812,350	44,812,350	0
G9408*-AB-8	Willow HoldCo 1 Ltd; and Great Subordina	B	06/30/2016	Direct		35,725,000	35,725,000	0
G9408*-AC-6	Willow HoldCo 1 Ltd; and Great Subordina	B	06/30/2016	Direct		27,725,000	27,725,000	0
G9523#-AG-3	Weir Group plc Senior Note	D	04/01/2016	PGIM, Inc.		532,820	521,040	2,827
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N	D	03/31/2016	Direct		105,000,000	105,000,000	0
J8339*-AA-3	Tida Holdings 3 G.K Debt in a Project	B	07/27/2016	Direct		26,394,192	26,394,192	0
L0175#-AD-4	Alpha Trains Finance S.A. Debt in an Inf	B	12/13/2016	Direct		1,785,040	1,785,040	0

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000000-00-0	Alpha Trains Finance S.A. Debt in an Inf	B	12/13/2016	Direct		34,843,110	34,843,110	0
L4670#-AB-0	H.I.G Luxembourg Hldgs 75 Sarl Secured S	B	12/30/2016	Interest Capitalization		523,816	523,816	0
N3070*-AA-2	Essential Capital ConsortiumBV Debt	D	12/16/2016	Direct		1,205,012	1,237,000	11,132
N4282*-AG-1	Royal Friesland Campina N V Senior Note	D	04/01/2016	PGIM, Inc.		1,968,361	1,915,588	6,615
N5321#-AA-0	Low & Bonar Technical Textiles Senior Un	B	09/02/2016	Direct		59,036,250	59,036,250	0
N7334#-AL-7	Wereldhave NV Senior Note	B	04/01/2016	PGIM, Inc.		1,109,894	1,063,951	5,125
N8084*-AE-7	Sligro Food Group Nederland B Sr. Unsecu	B	04/12/2016	Direct		14,171,000	14,171,000	0
N9361#-AB-1	Vesteda Finance BV Senior Unsecured Note	B	12/16/2016	Direct		99,090,000	99,090,000	0
N9651*-AA-6	Woodward International Holding Senior Un		09/23/2016	Direct		6,075,100	6,075,100	0
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec	D	04/01/2016	PGIM, Inc.		239,099	255,412	6,172
P2604#-AA-3	Cibanco SA Institucion De Banc Senior Se	D	12/13/2016	Direct		23,370,000	23,370,000	0
P3515*-AA-3	FIBRA Macquarie Mexico Senior Unsecured	D	06/30/2016	Direct		79,500,000	79,500,000	0
P3515*-AB-1	FIBRA Macquarie Mexico Senior Unsecured	D	09/30/2016	Direct		8,680,000	8,680,000	0
P9365#-AA-7	Transmisora Electrica del Nort Debt in a	D	12/16/2016	Direct		50,000,000	50,000,000	0
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Senior Un	D	08/10/2016	Direct		11,535,000	11,535,000	0
Q3915*-AC-4	Fletcher Building Holdings Ltd Senior Un	D	07/20/2016	Direct		5,250,000	5,250,000	0
Q3915*-AG-5	Fletcher Building Holdings Ltd Sr. Unsec	B	07/20/2016	Direct		9,800,000	9,800,000	0
Q3971@-AE-9	GPT RE Limited Senior Unsecured	D	06/02/2016	Direct		12,500,000	12,500,000	0
Q3971@-AF-6	GPT RE Limited Senior Unsecured	D	06/02/2016	Direct		7,500,000	7,500,000	0
Q5425*-AA-6	LCT-MRE Nominees Pty Limited Senior Secu	B	05/20/2016	Direct		15,047,000	15,047,000	0
Q6235#-AH-5	Mirvac Group Finance Limited Senior Note	B	04/01/2016	PGIM, Inc.		1,104,371	1,007,727	20,010
Q6235#-AQ-5	Mirvac Group Finance Limited Senior Unse	B	09/20/2016	Direct		21,733,600	21,733,600	0
Q6916*-AA-0	Northern Territory Airport Senior Secure	B	06/16/2016	Direct		18,793,500	18,793,500	0
Q6916*-AB-8	Northern Territory Airport Senior Secure	B	06/16/2016	Direct		2,610,800	2,610,800	0
Q7160#-AE-9	Orica Finance Limited Series A GTD Senio	D	04/01/2016	PGIM, Inc.		2,623,852	2,490,265	48,884
Q7450@-AH-3	Perth Airport Pty Ltd Senior Secured Not	B	04/01/2016	PGIM, Inc.		1,185,574	1,178,088	13,793
Q7740#-AB-4	Precinct Prop. New Zealand Ltd Senior No	D	03/15/2016	Direct		3,080,692	3,000,000	16,920
Q8562*-AB-1	Sonic Healthcare Serv PTY Ltd Senior Uns	B	06/09/2016	Direct		18,432,210	18,432,210	0
Q9194*-AF-6	Transurban Queensland Fin Pty Sr Secured	D	12/20/2016	Direct		1,180,000	1,180,000	0
Q9194*-AG-4	Transurban Queensland Fin Pty Senior Sec	D	12/20/2016	Direct		17,100,000	17,100,000	0
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured	D	04/01/2016	PGIM, Inc.		660,723	635,975	6,819
T3420#-AA-9	CRIF SpA Senior Unsecured	B	07/19/2016	Direct		16,250,000	16,250,000	0
T3495*-AA-3	De'Longhi SpA Senior Note	D	04/01/2016	PGIM, Inc.		937,572	868,400	410
T3708#-AA-2	Epta SpA Senior Unsecured Note	B	03/10/2016	Direct		21,636,000	21,636,000	0
T4968@-AC-3	Sol SpA Senior Unsecured Note	B	04/01/2016	PGIM, Inc.		1,398,826	1,402,657	1,451
T7429@-AA-3	Piaggio SpA Senior Note	D	04/01/2016	PGIM, Inc.		763,750	766,235	9,413
W2710@-AB-6	Ellevio AB Senior Secured Note	B	10/26/2016	Direct		15,000,000	15,000,000	0
W2710@-AC-4	Ellevio AB Senior Secured Note	B	10/26/2016	Direct		52,620,000	52,620,000	0
Y4935N-AL-8	SK TELECOM CO., LTD. CORP FOREIGN	D	08/16/2016	Nomura Securities Intl		1,211,484	1,200,000	7,650
Y4949F-AQ-8	KR Southern Pwr GOVT FOREIGN	D	08/22/2016	Mizuho Securities USA, Inc.		3,418,972	3,400,000	3,365
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN	D	09/27/2016	BPN Paribas Securities		1,630,163	1,450,000	3,806
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,125,804,148	12,812,910,384	33,174,782
Bonds - Hybrid Securities								
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED	D	04/01/2016	PGIM, Inc.		1,646,880	1,128,000	29,972
404280-BE-8	HSBC HOLDINGS PLC CORP Foreign	B	11/29/2016	Hong Kong Banking Inc		178,472	178,472	0
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER	D	01/13/2016	Goldman Sachs & Co		39,200,000	39,200,000	0
830505-AR-4	SKANDINAVISKA E BANKEN CORP FOREIGN	D	04/01/2016	HSBC Securities (USA) Inc		15,198,300	15,000,000	22,969
4899999. Subtotal - Bonds - Hybrid Securities						56,223,652	55,506,472	52,941
Bonds - Parent, Subsidiaries and Affiliates								
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		08/01/2016	Direct		887,582	887,582	0
74408#-AB-5	Pru Ann Life Assurance Corp Note		04/20/2016	Tax Free Exchange		234,177,216	234,177,216	0
74408#-AC-3	Pru Ann Life Assurance Corp Note		04/20/2016	Tax Free Exchange		43,734,177	43,734,177	0
74408#-AD-1	Pru Ann Life Assurance Corp Note		04/20/2016	Tax Free Exchange		121,772,152	121,772,152	0
74408#-AE-9	Pru Ann Life Assurance Corp Senior Note		04/20/2016	Tax Free Exchange		177,974,683	177,974,683	0
74408#-AF-6	Pru Ann Life Assurance Corp Senior Note		04/20/2016	Tax Free Exchange		65,569,620	65,569,620	0
74408#-AG-4	Pru Ann Life Assurance Corp Senior Note		04/20/2016	Tax Free Exchange		93,670,886	93,670,886	0
74408#-AH-2	Pru Ann Life Assurance Corp Senior Note		04/20/2016	Tax Free Exchange		28,101,266	28,101,266	0
74456@-AP-7	Prudential Intl Ins Hldgs Ltd Senior Not		02/11/2016	Direct		185,000,000	185,000,000	0
74467@-AA-7	Pru AZ Reinsurance Univ Co Note		06/28/2016	Direct		75,000,000	75,000,000	0
74467@-AB-5	Pru AZ Reinsurance Univ Co Note		06/28/2016	Direct		26,000,000	26,000,000	0
74467@-AC-3	Pru AZ Reinsurance Univ Co Note		06/28/2016	Direct		100,000,000	100,000,000	0
P7921#-AA-8	Prudential Chile II Spa Promissory Note	B	03/07/2016	Direct		255,587,439	255,587,439	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,407,475,021	1,407,475,021	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
8399997. Total - Bonds - Part 3						17,828,040,044	17,443,361,624	51,084,097
8399998. Total - Bonds - Part 5						1,913,379,974	1,933,813,166	8,421,838
8399999. Total - Bonds						19,741,420,018	19,377,174,790	59,505,935
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E	B	10/24/2016	Interest Capitalization	240,374,920	361,668	0.00	0
G3718#-AC-0	The Gap Partnership Bidco Ltd Loan Note	B	06/02/2016	Direct	6,827,643.310	5,447,455	0.00	0
G3718#-AC-0	The Gap Partnership Bidco Ltd Loan Note	B	12/03/2016	Interest Capitalization	206,365.510	230,485	0.00	0
G5312*-AA-3	Kondor Midco Limited Loan Notes	B	01/01/2016	Interest Capitalization	43,858.690	73,178	0.00	0
G6135#-10-4	Milson Bidco Limited Non-Redeemable Pref	B	11/22/2016	Direct	466,987.420	575,795	0.00	0
G6135#-AD-6	Milson Bidco Limited Loan Note (Preferre	B	11/22/2016	Direct	478,090.210	1	0.00	0
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred	B	02/29/2016	Direct	4,254,901.960	5,907,991	0.00	0
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred	B	12/30/2016	Interest Capitalization	325,968.290	452,623	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						13,049,196	XXX	0
8999997. Total - Preferred Stocks - Part 3						13,049,196	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						13,049,196	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
000000-00-0	DEX Media Inc Dex Media		07/29/2016	Direct	59,528.000	0		0
000000-00-0	KAMC Holdings, Inc. Class A Common Share		12/21/2016	Direct	10,000,000.000	10,037,215		0
83416*-10-4	SolarWinds Inc Class A Common Shares		05/25/2016	Direct	7,993.840	7,993,851		0
83416*-20-3	SolarWinds Inc Class B Common Shares		05/25/2016	Direct	298,406.980	80,746		0
G6135#-11-2	Milson Bidco Limited Mezzanine Common	B	11/22/2016	Direct	23,031.210	28,397		0
000000-00-0	Principle Global Ltd Common Equity	B	12/20/2016	Direct	600.000	526,998		0
Y2357S-11-4	Everbright Securities Co Ltd Common Shar	B	08/12/2016	UBS International	18,350,000.000	30,300,912		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						48,968,119	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
000000-00-0	Orchard Street Acres Inc.		03/31/2016	PGIM, Inc.	0.000	86,721,985		0
74408#-10-9	PRUCO Life Insurance Company		06/30/2016	PGIM, Inc.	0.000	205,000,000		0
000000-00-0	Prudential Legacy Insurance Company of New Jersey		12/31/2016	PGIM, Inc.	0.000	50,250,524		0
000000-00-0	Prudential Retirement Insurance and Annuity Company		09/30/2016	PGIM, Inc.	0.000	103,329,626		0
000000-00-0	Prudential Structured Settlement Company		09/30/2016	PGIM, Inc.	0.000	1,642		0
000000-00-0	Rock Kensington		12/31/2016	PGIM, Inc.	0.000	7,716		0
000000-00-0	Rock Rossmarkt SARL		12/31/2016	PGIM, Inc.	0.000	37,538,508		0
000000-00-0	ROCK UK II REAL ESTATE SARL (EALING)		09/30/2016	PGIM, Inc.	0.000	25,145,826		0
000000-00-0	Rock Harman House SARL		09/30/2016	PGIM, Inc.	0.000	63,339,743		0
000000-00-0	Rock Oxford SARL		06/30/2016	PGIM, Inc.	0.000	102,663,995		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						673,999,565	XXX	0
Common Stocks - Mutual Funds								
00771J-66-7	AST Bond AST bond 2027		04/04/2016	PGIM, Inc.	573.000	6,080		0
00771J-70-9	AST Bond FQ Abs Ret Curr		04/04/2016	PGIM, Inc.	200,000.000	1,956,000		0
00771J-80-8	AST Bond FT K2 G1 Abs Ret		04/04/2016	PGIM, Inc.	200,000.000	1,836,000		0
00771J-88-1	AST Bond GS Global Growth Alloc Port		04/04/2016	PGIM, Inc.	494.780	4,997		0
9299999. Subtotal - Common Stocks - Mutual Funds						3,803,077	XXX	0
9799997. Total - Common Stocks - Part 3						726,770,761	XXX	0
9799998. Total - Common Stocks - Part 5						52,990,785	XXX	0
9799999. Total - Common Stocks						779,761,546	XXX	0
9899999. Total - Preferred and Common Stocks						792,810,742	XXX	0
9999999 - Totals						20,534,230,760	XXX	59,505,935

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
Bonds - U.S. Governments																				
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		12/01/2016	Paydown		296,138	296,138	292,714	292,792	0	3,345	0	3,345	0	296,138	0	0	0	5,883	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678 4.000% 02/20/44		12/01/2016	Paydown		709,157	709,157	749,851	749,233	0	(40,076)	0	(40,076)	0	709,157	0	0	0	15,206	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34		12/01/2016	Paydown		1,108,982	1,108,982	1,102,831	1,103,144	0	5,838	0	5,838	0	1,108,982	0	0	0	32,483	05/15/2034
36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34		12/01/2016	Paydown		734,011	734,011	729,939	730,161	0	3,850	0	3,850	0	734,011	0	0	0	20,147	05/15/2034
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		12/01/2016	Paydown		937,405	937,405	1,012,313	1,010,111	0	(72,706)	0	(72,706)	0	937,405	0	0	0	20,525	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		12/01/2016	Paydown		955,856	955,856	1,004,470	1,002,479	0	(46,623)	0	(46,623)	0	955,856	0	0	0	19,079	03/20/2042
36202F-B4-7	GNMA POOL NO 004559 5.000% 10/20/39		12/01/2016	Paydown		6,532	6,532	7,208	7,192	0	(659)	0	(659)	0	6,532	0	0	0	172	10/20/2039
36202F-DB-9	GNMA POOL NO 004598 4.500% 12/20/39		12/01/2016	Paydown		15,184	15,184	16,724	16,677	0	(1,493)	0	(1,493)	0	15,184	0	0	0	372	12/20/2039
36202F-E6-9	GNMA POOL NO 004657 4.500% 03/20/40		12/01/2016	Paydown		8,618	8,618	9,489	9,466	0	(848)	0	(848)	0	8,618	0	0	0	211	03/20/2040
36202F-GW-0	GNMA POOL NO 004713 4.500% 06/20/40		12/01/2016	Paydown		19,914	19,914	21,926	21,873	0	(1,960)	0	(1,960)	0	19,914	0	0	0	480	06/20/2040
36202F-LP-9	GNMA POOL NO 004834 4.500% 10/20/40		12/01/2016	Paydown		21,952	21,952	24,171	24,115	0	(2,162)	0	(2,162)	0	21,952	0	0	0	532	10/20/2040
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		12/01/2016	Paydown		3,330,783	3,330,783	3,538,288	3,531,134	0	(200,351)	0	(200,351)	0	3,330,783	0	0	0	75,412	10/20/2041
36203A-VZ-6	GNMA 1 POOL NO 343632 7.000% 07/15/23		12/01/2016	Paydown		1,970	1,970	1,943	1,951	0	19	0	19	0	1,970	0	0	0	58	07/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233 8.000% 02/15/23		12/01/2016	Paydown		4,757	4,757	4,947	4,883	0	(125)	0	(125)	0	4,757	0	0	0	174	02/15/2023
36203C-4K-5	GNMA 1 POOL NO 345626 7.500% 03/15/24		11/01/2016	Paydown		1,525	1,525	1,519	1,520	0	5	0	5	0	1,525	0	0	0	101	03/15/2024
36203C-ST-0	GNMA 1 POOL NO 345330 7.000% 06/15/23		12/01/2016	Paydown		603	603	595	597	0	6	0	6	0	603	0	0	0	23	06/15/2023
36203D-R4-4	GNMA 1 POOL NO 346207 7.000% 12/15/22		12/01/2016	Paydown		825	825	802	809	0	16	0	16	0	825	0	0	0	31	12/15/2022
36203F-U2-9	GNMA 1 POOL NO 348101 7.000% 06/15/23		12/01/2016	Paydown		1,257	1,257	1,240	1,244	0	12	0	12	0	1,257	0	0	0	48	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686 7.500% 05/15/23		12/01/2016	Paydown		47	47	44	45	0	2	0	2	0	47	0	0	0	2	05/15/2023
36203G-KA-0	GNMA 1 POOL NO 348689 7.500% 05/15/23		12/01/2016	Paydown		21	21	20	21	0	1	0	1	0	21	0	0	0	1	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584 7.500% 04/15/23		12/01/2016	Paydown		259	259	248	252	0	7	0	7	0	259	0	0	0	11	04/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604 7.500% 03/15/23		12/01/2016	Paydown		46	46	46	46	0	0	0	0	0	46	0	0	0	2	03/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108 7.000% 08/15/23		12/01/2016	Paydown		105	105	105	105	0	0	0	0	0	105	0	0	0	4	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146 8.000% 07/15/23		12/01/2016	Paydown		6,738	6,738	7,009	6,931	0	(193)	0	(193)	0	6,738	0	0	0	297	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188 7.500% 04/15/23		12/01/2016	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	04/15/2023
36203L-H8-8	GNMA 1 POOL NO 352255 8.000% 05/15/23		12/01/2016	Paydown		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	2	05/15/2023
36203L-YF-3	GNMA 1 POOL NO 352710 7.000% 07/15/23		01/01/2016	Paydown		5,227	5,227	5,156	5,176	0	51	0	51	0	5,227	0	0	0	30	07/15/2023
36203M-RC-6	GNMA 1 POOL NO 353383 8.000% 05/15/25		12/01/2016	Paydown		97	97	101	100	0	(3)	0	(3)	0	97	0	0	0	4	05/15/2025
36203M-RW-2	GNMA 1 POOL NO 353401 8.000% 08/15/25		12/01/2016	Paydown		79	79	83	82	0	(3)	0	(3)	0	79	0	0	0	3	08/15/2025
36203N-5S-3	GNMA 1 POOL NO 354657 7.000% 09/15/23		12/01/2016	Paydown		930	930	918	921	0	9	0	9	0	930	0	0	0	35	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674 7.000% 10/15/23		12/01/2016	Paydown		15,972	15,972	16,076	16,032	0	(60)	0	(60)	0	15,972	0	0	0	565	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698 8.000% 11/15/23		12/01/2016	Paydown		47	47	49	48	0	(1)	0	(1)	0	47	0	0	0	2	11/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319 7.000% 06/15/23		12/01/2016	Paydown		3,850	3,850	3,798	3,813	0	37	0	37	0	3,850	0	0	0	125	06/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720 7.000% 01/15/24		12/01/2016	Paydown		216	216	217	216	0	(1)	0	(1)	0	216	0	0	0	8	01/15/2024
36203Q-EH-0	GNMA POOL NO 355736 7.000% 07/15/23		12/01/2016	Paydown		609	609	601	603	0	6	0	6	0	609	0	0	0	23	07/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672 7.500% 07/15/23		12/01/2016	Paydown		20	20	19	19	0	1	0	1	0	20	0	0	0	1	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703 7.000% 09/15/23		12/01/2016	Paydown		749	749	739	742	0	8	0	8	0	749	0	0	0	28	09/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959 7.000% 07/15/23		12/01/2016	Paydown		805	805	794	797	0	8	0	8	0	805	0	0	0	31	07/15/2023
36203T-MW-2	GNMA 1 POOL NO 358673 7.000% 07/15/23		12/01/2016	Paydown		3,983	3,983	4,009	3,996	0	(13)	0	(13)	0	3,983	0	0	0	54	07/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851 7.000% 10/15/23		12/01/2016	Paydown		2,194	2,194	2,165	2,174	0	21	0	21	0	2,194	0	0	0	70	10/15/2023
36203U-HA-3	GNMA 1 POOL NO 359425 8.500% 09/15/23		12/01/2016	Paydown		40	40	41	40	0	(1)	0	(1)	0	40	0	0	0	2	09/15/2023
36203U-K4-3	GNMA 1 POOL NO 359515 7.500% 05/15/24		12/01/2016	Paydown		36	36	35	35	0	0	0	0	0	36	0	0	0	2	05/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517 7.500% 04/15/24		12/01/2016	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/15/2024
36203W-VK-1	GNMA 1 POOL NO 361618 7.000% 11/15/25		12/01/2016	Paydown		821	821	833	828	0	(7)	0	(7)	0	821	0	0	0	32	11/15/2025
36203X-MK-9	GNMA 1 POOL NO 362262 7.500% 04/15/24		12/01/2016	Paydown		56	56	58	57	0	(1)	0	(1)	0	56	0	0	0	2	04/15/2024
36203Y-LE-2	GNMA 1 POOL NO 363125 7.000% 12/15/23		12/01/2016	Paydown		156	156	154	154	0	2	0	2	0	156	0	0	0	6	12/15/2023
36203Y-LR-3	GNMA 1 POOL NO 363136 7.500% 08/15/23		12/01/2016	Paydown		44	44	44	44	0	0	0	0	0	44	0	0	0	2	08/15/2023
36204A-DV-4	GNMA 1 POOL NO 363816 7.000% 12/15/23		03/01/2016	Paydown		70	70	70	70	0	0	0	0	0	70	0	0	0	1	12/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327 7.000% 09/15/23		12/01/2016	Paydown		1,453	1,453	1,434	1,439	0	14	0	14	0	1,453	0	0	0	63	09/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682 7.500% 10/15/23		12/01/2016	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930 7.000% 11/15/23		12/01/2016	Paydown		230	230	227	228	0	2	0	2	0	230	0	0	0	9	11/15/2023
36204D-SC-4	GNMA 1 POOL NO 366915 8.000% 12/15/24		12/01/2016	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/15/2024
36204F-D7-6	GNMA POOL NO 368326 7.500% 01/15/24		12/01/2016	Paydown		232	232	219	222	0	10	0	10	0	232	0	0	0	10	01/15/2024
36204F-VJ-0	GNMA POOL NO 368817 7.000% 10/15/23		12/01/2016	Paydown		50	50	50	50	0	0	0	0	0	50	0	0	0	2	10/15/2023
36204G-HY-1	GNMA 1 POOL NO 369347 7.000% 10/15/23		12/01/2016	Paydown		529	529	521	523	0	5	0	5	0	529	0	0	0	20	10/15/2023
36204G-ME-9	GNMA 1 POOL NO 369457 8.000% 09/15/24		12/01/2016	Paydown		36	36	37	36	0	(1)	0	(1)	0	36	0	0	0	2	09/15/2024

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
36204J-3B-0	GNMA 1 POOL NO 371694 7.500% 03/15/24		12/01/2016	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	2	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814 8.000% 06/15/24		12/01/2016	Paydown		54	54	56	55	0	(1)	0	(1)	0	54	0	0	0	2	06/15/2024
36204L-VX-6	GNMA 1 POOL NO 373330 7.500% 05/15/22		12/01/2016	Paydown		110	110	110	110	0	0	0	0	0	110	0	0	0	5	05/15/2022
36204L-WC-1	GNMA 1 POOL NO 373343 7.500% 06/15/22		12/01/2016	Paydown		263	263	262	263	0	1	0	1	0	263	0	0	0	11	06/15/2022
36204P-XC-1	GNMA 1 POOL NO 376075 7.500% 05/15/24		12/01/2016	Paydown		94	94	94	94	0	0	0	0	0	94	0	0	0	3	05/15/2024
36204R-D3-9	GNMA POOL NO 377322 8.000% 10/15/24		12/01/2016	Paydown		622	622	645	639	0	(17)	0	(17)	0	622	0	0	0	20	10/15/2024
36204U-Q9-5	GNMA POOL NO 380380 8.000% 08/15/24		12/01/2016	Paydown		252	252	261	259	0	(6)	0	(6)	0	252	0	0	0	11	08/15/2024
36204Y-U5-0	GNMA POOL NO 384104 7.500% 05/15/24		12/01/2016	Paydown		71	71	71	71	0	0	0	0	0	71	0	0	0	3	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264 7.500% 06/15/24		12/01/2016	Paydown		249	249	248	248	0	1	0	1	0	249	0	0	0	13	06/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606 8.000% 07/15/25		12/01/2016	Paydown		367	367	382	378	0	(11)	0	(11)	0	367	0	0	0	17	07/15/2025
36205B-K2-7	GNMA 1 POOL NO 385613 7.500% 04/15/24		12/01/2016	Paydown		111	111	115	114	0	(3)	0	(3)	0	111	0	0	0	5	04/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807 7.500% 07/15/24		12/01/2016	Paydown		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	1	07/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894 8.000% 09/15/24		12/01/2016	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	1	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511 7.500% 05/15/24		12/01/2016	Paydown		65	65	65	65	0	0	0	0	0	65	0	0	0	2	05/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336 7.500% 05/15/24		12/01/2016	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	05/15/2024
36205F-C2-7	GNMA POOL NO 388989 7.500% 07/15/22		12/01/2016	Paydown		416	416	414	414	0	1	0	1	0	416	0	0	0	19	07/15/2022
36205G-EV-9	GNMA 1 POOL NO 389948 7.000% 04/15/24		12/01/2016	Paydown		847	847	866	861	0	(14)	0	(14)	0	847	0	0	0	34	04/15/2024
36205J-VW-2	GNMA POOL NO 392229 7.500% 06/15/24		12/01/2016	Paydown		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	2	06/15/2024
36205J-WU-5	GNMA POOL NO 392259 7.500% 05/15/24		07/01/2016	Paydown		2,596	2,596	2,587	2,588	0	9	0	9	0	2,596	0	0	0	111	05/15/2024
36205K-M6-6	GNMA POOL NO 392881 8.500% 01/15/25		12/01/2016	Paydown		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	2	01/15/2025
36205K-XF-4	GNMA POOL NO 393178 8.000% 08/15/24		12/01/2016	Paydown		136	136	142	140	0	(4)	0	(4)	0	136	0	0	0	6	08/15/2024
36205M-4C-9	GNMA 1 POOL NO 395119 8.000% 11/15/24		12/01/2016	Paydown		307	307	317	314	0	(7)	0	(7)	0	307	0	0	0	14	11/15/2024
36205N-UK-0	GNMA 1 POOL NO 395786 8.000% 05/15/25		12/01/2016	Paydown		316	316	328	325	0	(9)	0	(9)	0	316	0	0	0	14	05/15/2025
36205P-UG-4	GNMA 1 POOL NO 396683 8.000% 09/15/24		12/01/2016	Paydown		30	30	31	30	0	(1)	0	(1)	0	30	0	0	0	2	09/15/2024
36205S-TN-5	GNMA 1 POOL NO 399357 8.000% 09/15/24		12/01/2016	Paydown		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	1	09/15/2024
36205U-ST-8	GNMA 1 POOL NO 401130 7.500% 08/15/24		05/01/2016	Paydown		1,616	1,616	1,660	1,642	0	(26)	0	(26)	0	1,616	0	0	0	50	08/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945 8.000% 08/15/24		12/01/2016	Paydown		164	164	170	168	0	(4)	0	(4)	0	164	0	0	0	7	08/15/2024
36205X-XE-9	GNMA 1 POOL NO 403977 7.500% 10/15/24		12/01/2016	Paydown		103	103	102	102	0	0	0	0	0	103	0	0	0	4	10/15/2024
36205Y-2L-5	GNMA POOL NO 404979 8.000% 04/15/25		12/01/2016	Paydown		334	334	347	343	0	(10)	0	(10)	0	334	0	0	0	15	04/15/2025
36206A-N5-8	GNMA 1 POOL NO 405512 7.000% 10/15/25		12/01/2016	Paydown		206	206	207	207	0	(1)	0	(1)	0	206	0	0	0	8	10/15/2025
36206C-SB-6	GNMA POOL NO 407414 7.000% 06/15/25		12/01/2016	Paydown		312	312	317	315	0	(3)	0	(3)	0	312	0	0	0	12	06/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540 8.000% 04/15/25		12/01/2016	Paydown		131	131	137	135	0	(4)	0	(4)	0	131	0	0	0	6	04/15/2025
36206E-2P-9	GNMA POOL NO 409482 8.000% 06/15/25		12/01/2016	Paydown		199	199	208	205	0	(6)	0	(6)	0	199	0	0	0	9	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479 8.000% 08/15/25		12/01/2016	Paydown		147	147	153	151	0	(5)	0	(5)	0	147	0	0	0	6	08/15/2025
36206J-0G-2	GNMA 1 POOL NO 412755 8.000% 06/15/25		12/01/2016	Paydown		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	2	06/15/2025
36206J-WM-2	GNMA 1 POOL NO 412952 8.000% 07/15/25		12/01/2016	Paydown		191	191	199	197	0	(6)	0	(6)	0	191	0	0	0	12	07/15/2025
36206K-FT-3	GNMA POOL NO 413378 8.000% 06/15/25		12/01/2016	Paydown		119	119	123	122	0	(4)	0	(4)	0	119	0	0	0	5	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837 7.000% 11/15/25		12/01/2016	Paydown		21	21	21	21	0	1	0	1	0	21	0	0	0	1	11/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556 8.000% 07/15/25		12/01/2016	Paydown		136	136	142	141	0	(4)	0	(4)	0	136	0	0	0	6	07/15/2025
36206R-ET-9	GNMA POOL NO 418746 8.000% 08/15/25		12/01/2016	Paydown		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	1	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424 7.500% 04/15/26		12/01/2016	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716 7.500% 02/15/30		12/01/2016	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	02/15/2030
36207K-KC-3	GNMA 1 POOL NO 434191 7.000% 01/15/29		12/01/2016	Paydown		137	137	133	134	0	3	0	3	0	137	0	0	0	5	01/15/2029
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		12/01/2016	Paydown		3,772	3,772	3,612	3,633	0	138	0	138	0	3,772	0	0	0	89	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27		12/01/2016	Paydown		38	38	37	37	0	1	0	1	0	38	0	0	0	1	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		12/01/2016	Paydown		58	58	57	57	0	1	0	1	0	58	0	0	0	2	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		12/01/2016	Paydown		1,580	1,580	1,579	1,579	0	1	0	1	0	1,580	0	0	0	57	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29		12/01/2016	Paydown		83	83	82	82	0	1	0	1	0	83	0	0	0	3	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		12/01/2016	Paydown		30	30	28	28	0	1	0	1	0	30	0	0	0	1	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025 7.000% 03/15/29		12/01/2016	Paydown		312	312	302	304	0	8	0	8	0	312	0	0	0	12	03/15/2029
36209A-CV-0	GNMA 1 POOL NO 465484 7.500% 09/15/29		12/01/2016	Paydown		31	31	30	30	0	1	0	1	0	31	0	0	0	2	09/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28		12/01/2016	Paydown		95	95	99	99	0	(3)	0	(3)	0	95	0	0	0	4	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29		12/01/2016	Paydown		5,870	5,870	5,621	5,655	0	215	0	215	0	5,870	0	0	0	217	07/15/2029
36209D-RD-8	GNMA 1 POOL NO 468584 7.000% 02/15/29		12/01/2016	Paydown		103	103	100	100	0	3	0	3	0	103	0	0	0	4	02/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		12/01/2016	Paydown		104	104	101	101	0	3	0	3	0	104	0	0	0	3	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014 7.000% 02/15/29		12/01/2016	Paydown		366	366	355	356	0	10	0	10	0	366	0	0	0	9	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29		12/01/2016	Paydown		156	156	155	155	0	0	0	0	0	156	0	0	0	5	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162 7.500% 03/15/29		12/01/2016	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	03/15/2029

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
36209F-L7-2	GNMA 1 POOL NO 470250 6.500% 04/15/29		12/01/2016	Paydown		138	138	133	133	0	5	0	5	0	138	0	0	0	5	04/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482 6.500% 06/15/29		12/01/2016	Paydown		1,186	1,186	1,121	1,130	0	55	0	55	0	1,186	0	0	0	32	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		12/01/2016	Paydown		1,023	1,023	980	985	0	38	0	38	0	1,023	0	0	0	36	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		12/01/2016	Paydown		1,334	1,334	1,277	1,285	0	49	0	49	0	1,334	0	0	0	47	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622 6.500% 07/15/29		12/01/2016	Paydown		377	377	356	359	0	18	0	18	0	377	0	0	0	17	07/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720 6.500% 05/15/29		12/01/2016	Paydown		156	156	148	149	0	7	0	7	0	156	0	0	0	8	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29		12/01/2016	Paydown		31	31	30	30	0	1	0	1	0	31	0	0	0	1	09/15/2029
36209S-6W-6	GNMA 1 POOL NO 480685 7.000% 05/15/29		12/01/2016	Paydown		84	84	82	82	0	2	0	2	0	84	0	0	0	3	05/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29		12/01/2016	Paydown		22	22	22	22	0	1	0	1	0	22	0	0	0	1	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		12/01/2016	Paydown		733	733	694	699	0	34	0	34	0	733	0	0	0	26	09/15/2028
36209X-5K-2	GNMA 1 POOL NO 485150 6.500% 02/15/29		12/01/2016	Paydown		8,633	8,633	8,275	8,327	0	306	0	306	0	8,633	0	0	0	419	02/15/2029
3620A1-X7-8	GNMA POOL NO 716302 5.000% 06/15/39		12/01/2016	Paydown		2,974	2,974	3,245	3,237	0	(263)	0	(263)	0	2,974	0	0	0	70	06/15/2039
3620A8-LU-5	GNMA POOL NO 722239 5.000% 08/15/39		12/01/2016	Paydown		2,604	2,604	2,842	2,836	0	(231)	0	(231)	0	2,604	0	0	0	77	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320 5.000% 09/15/39		12/01/2016	Paydown		4,038	4,038	4,407	4,395	0	(357)	0	(357)	0	4,038	0	0	0	110	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		12/01/2016	Paydown		90,769	90,769	98,936	98,605	0	(7,837)	0	(7,837)	0	90,769	0	0	0	2,040	09/15/2039
3620AC-3Z-5	GNMA POOL NO 726316 5.000% 09/15/39		12/01/2016	Paydown		15,347	15,347	16,748	16,705	0	(1,358)	0	(1,358)	0	15,347	0	0	0	387	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323 5.000% 09/15/39		12/01/2016	Paydown		2,992	2,992	3,265	3,257	0	(265)	0	(265)	0	2,992	0	0	0	80	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		12/01/2016	Paydown		25,204	25,204	27,520	27,364	0	(2,160)	0	(2,160)	0	25,204	0	0	0	635	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		12/01/2016	Paydown		456,605	456,605	495,036	491,461	0	(34,856)	0	(34,856)	0	456,605	0	0	0	14,385	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		12/01/2016	Paydown		47,183	47,183	51,789	51,420	0	(4,237)	0	(4,237)	0	47,183	0	0	0	1,182	04/20/2040
36210A-K6-3	GNMA 1 POOL NO 486417 7.500% 09/15/29		12/01/2016	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	2	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28		12/01/2016	Paydown		846	846	811	815	0	30	0	30	0	846	0	0	0	23	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		12/01/2016	Paydown		8,393	8,393	8,147	8,178	0	214	0	214	0	8,393	0	0	0	255	01/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037 7.500% 03/15/29		12/01/2016	Paydown		45	45	44	44	0	1	0	1	0	45	0	0	0	2	03/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29		12/01/2016	Paydown		6,621	6,621	6,426	6,455	0	166	0	166	0	6,621	0	0	0	304	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29		12/01/2016	Paydown		31	31	30	30	0	1	0	1	0	31	0	0	0	1	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202 7.500% 05/15/29		12/01/2016	Paydown		392	392	380	381	0	10	0	10	0	392	0	0	0	17	05/15/2029
36210D-GQ-8	GNMA 1 POOL NO 489007 7.000% 04/15/29		12/01/2016	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/15/2029
36210D-HK-0	GNMA 1 POOL NO 489034 7.000% 09/15/29		12/01/2016	Paydown		1,893	1,893	1,837	1,843	0	50	0	50	0	1,893	0	0	0	73	09/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29		12/01/2016	Paydown		95	95	92	93	0	2	0	2	0	95	0	0	0	4	03/15/2029
36210G-DW-1	GNMA 1 POOL NO 491617 7.500% 01/15/30		12/01/2016	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	01/15/2030
36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29		12/01/2016	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	01/15/2029
36210J-EK-0	GNMA 1 POOL NO 493438 6.500% 07/15/29		01/01/2016	Paydown		5,165	5,165	4,883	4,929	0	235	0	235	0	5,165	0	0	0	28	07/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29		12/01/2016	Paydown		229	229	222	223	0	6	0	6	0	229	0	0	0	3	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29		12/01/2016	Paydown		293	293	280	281	0	11	0	11	0	293	0	0	0	10	07/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29		12/01/2016	Paydown		159	159	154	155	0	4	0	4	0	159	0	0	0	7	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29		12/01/2016	Paydown		25	25	24	24	0	1	0	1	0	25	0	0	0	1	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143 7.000% 02/15/29		12/01/2016	Paydown		7	7	6	6	0	0	0	0	0	7	0	0	0	0	02/15/2029
36210M-QV-6	GNMA 1 POOL NO 496468 7.000% 01/15/29		12/01/2016	Paydown		147	147	143	143	0	4	0	4	0	147	0	0	0	6	01/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29		12/01/2016	Paydown		133	133	133	133	0	0	0	0	0	133	0	0	0	5	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29		12/01/2016	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	02/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342 6.500% 02/15/29		12/01/2016	Paydown		149	149	146	146	0	3	0	3	0	149	0	0	0	5	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		12/01/2016	Paydown		60	60	59	59	0	1	0	1	0	60	0	0	0	2	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29		12/01/2016	Paydown		153	153	148	149	0	4	0	4	0	153	0	0	0	9	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431 7.500% 04/15/29		12/01/2016	Paydown		4	4	3	3	0	0	0	0	0	4	0	0	0	0	04/15/2029
36210R-T9-1	GNMA 1 POOL NO 500176 7.500% 01/15/30		12/01/2016	Paydown		253	253	250	251	0	3	0	3	0	253	0	0	0	19	01/15/2030
36210S-PL-6	GNMA 1 POOL NO 500927 6.500% 05/15/29		12/01/2016	Paydown		3,602	3,602	3,449	3,467	0	135	0	135	0	3,602	0	0	0	193	05/15/2029
36210T-N8-5	GNMA 1 POOL NO 501815 6.500% 04/15/29		12/01/2016	Paydown		35	35	34	34	0	1	0	1	0	35	0	0	0	2	04/15/2029
36210T-ZY-5	GNMA 1 POOL NO 502159 7.000% 04/15/29		12/01/2016	Paydown		106	106	102	103	0	3	0	3	0	106	0	0	0	4	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421 7.500% 06/15/29		12/01/2016	Paydown		263	263	255	256	0	7	0	7	0	263	0	0	0	11	06/15/2029
36210U-QE-6	GNMA 1 POOL NO 502753 7.500% 08/15/29		12/01/2016	Paydown		60	60	58	59	0	2	0	2	0	60	0	0	0	2	08/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987 7.500% 02/15/29		12/01/2016	Paydown		381	381	370	371	0	10	0	10	0	381	0	0	0	16	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484 7.000% 03/15/29		12/01/2016	Paydown		35	35	33	34	0	1	0	1	0	35	0	0	0	2	03/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353 6.500% 05/15/29		12/01/2016	Paydown		786	786	743	749	0	37	0	37	0	786	0	0	0	10	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111 7.500% 08/15/29		12/01/2016	Paydown		99	99	96	96	0	3	0	3	0	99	0	0	0	4	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29		12/01/2016	Paydown		48	48	45	45	0	2	0	2	0	48	0	0	0	2	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29		12/01/2016	Paydown		41	41	39	40	0	1	0	1	0	41	0	0	0	2	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30		12/01/2016	Paydown		723	723	700	702	0	20	0	20	0	723	0	0	0	14	01/15/2030

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
36211A-DT-0	GNMA 1 POOL NO 506914 7.000% 05/15/29		12/01/2016	Paydown		95	95	92	92	0	2	0	2	0	95	0	0	0	4	05/15/2029
36211B-DZ-4	GNMA 1 POOL NO 507820 7.000% 04/15/29		12/01/2016	Paydown		3,706	3,706	3,764	3,754	0	(49)	0	(49)	0	3,706	0	0	0	253	04/15/2029
36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29		12/01/2016	Paydown		237	237	230	230	0	6	0	6	0	237	0	0	0	10	05/15/2029
36211B-JL-9	GNMA 1 POOL NO 507967 7.000% 05/15/29		12/01/2016	Paydown		80	80	78	78	0	2	0	2	0	80	0	0	0	3	05/15/2029
36211B-TV-6	GNMA 1 POOL NO 508264 7.000% 06/15/29		12/01/2016	Paydown		55	55	54	54	0	1	0	1	0	55	0	0	0	2	06/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436 7.500% 12/15/29		12/01/2016	Paydown		23	23	22	22	0	0	0	0	0	23	0	0	0	1	12/15/2029
36211D-3B-4	GNMA 1 POOL NO 510294 7.500% 08/15/29		12/01/2016	Paydown		51	51	49	49	0	1	0	1	0	51	0	0	0	2	08/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29		12/01/2016	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29		12/01/2016	Paydown		92	92	91	91	0	1	0	1	0	92	0	0	0	2	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29		12/01/2016	Paydown		1,272	1,272	1,218	1,224	0	48	0	48	0	1,272	0	0	0	31	07/15/2029
36211E-R2-6	GNMA 1 POOL NO 510905 7.500% 05/15/29		01/01/2016	Paydown		1,679	1,679	1,628	1,632	0	47	0	47	0	1,679	0	0	0	10	05/15/2029
36211G-MA-8	GNMA 1 POOL NO 512553 7.500% 10/15/29		12/01/2016	Paydown		149	149	144	145	0	4	0	4	0	149	0	0	0	6	10/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405 7.500% 09/15/29		12/01/2016	Paydown		90	90	87	87	0	3	0	3	0	90	0	0	0	4	09/15/2029
36211H-NM-9	GNMA 1 POOL NO 513496 7.500% 11/15/29		06/01/2016	Paydown		88	88	87	87	0	1	0	1	0	88	0	0	0	2	11/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30		12/01/2016	Paydown		53	53	52	52	0	1	0	1	0	53	0	0	0	2	05/15/2030
36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29		12/01/2016	Paydown		49	49	48	48	0	1	0	1	0	49	0	0	0	2	08/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591 7.500% 08/15/29		12/01/2016	Paydown		152	152	150	150	0	2	0	2	0	152	0	0	0	6	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101 7.500% 10/15/29		12/01/2016	Paydown		49	49	47	48	0	1	0	1	0	49	0	0	0	2	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29		12/01/2016	Paydown		149	149	145	145	0	4	0	4	0	149	0	0	0	6	12/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105 7.500% 09/15/29		12/01/2016	Paydown		35	35	34	34	0	1	0	1	0	35	0	0	0	2	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		12/01/2016	Paydown		255	255	247	248	0	7	0	7	0	255	0	0	0	10	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199 7.500% 02/15/30		12/01/2016	Paydown		63	63	62	62	0	1	0	1	0	63	0	0	0	2	02/15/2030
36211Q-DD-0	GNMA 1 POOL NO 519500 7.500% 11/15/29		12/01/2016	Paydown		172	172	166	167	0	5	0	5	0	172	0	0	0	7	11/15/2029
36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29		12/01/2016	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935 7.500% 12/15/29		12/01/2016	Paydown		60	60	59	59	0	1	0	1	0	60	0	0	0	3	12/15/2029
36211U-KY-7	GNMA 1 POOL NO 523311 7.500% 12/15/29		03/01/2016	Paydown		1,147	1,147	1,112	1,115	0	32	0	32	0	1,147	0	0	0	21	12/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30		12/01/2016	Paydown		138	138	134	134	0	4	0	4	0	138	0	0	0	6	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30		12/01/2016	Paydown		126	126	125	125	0	1	0	1	0	126	0	0	0	5	01/15/2030
36212E-BQ-9	GNMA 1 POOL NO 531147 7.500% 05/15/30		06/01/2016	Paydown		1,030	1,030	999	1,002	0	29	0	29	0	1,030	0	0	0	38	05/15/2030
362156-HA-2	GNMA POOL NO 155125 8.500% 12/15/19		12/01/2016	Paydown		48	48	51	49	0	(1)	0	(1)	0	48	0	0	0	2	12/15/2019
362165-M2-5	GNMA 1 POOL NO 184077 7.500% 07/15/23		12/01/2016	Paydown		29	29	30	29	0	0	0	0	0	29	0	0	0	2	07/15/2023
362167-RD-2	GNMA 1 POOL NO 185984 8.500% 03/15/17		03/01/2016	Paydown		139	139	146	140	0	(1)	0	(1)	0	139	0	0	0	3	03/15/2017
36217H-DR-3	GNMA 1 POOL NO 193712 6.500% 06/15/29		12/01/2016	Paydown		135	135	130	131	0	4	0	4	0	135	0	0	0	4	06/15/2029
36217S-EX-5	GNMA POOL NO 201850 7.500% 06/15/24		12/01/2016	Paydown		702	702	699	700	0	2	0	2	0	702	0	0	0	29	06/15/2024
36218Y-PX-9	GNMA 1 POOL NO 236338 8.500% 07/15/21		12/01/2016	Paydown		531	531	562	548	0	(17)	0	(17)	0	531	0	0	0	25	07/15/2021
36219M-CZ-3	GNMA 1 POOL NO 253088 8.000% 07/15/22		05/01/2016	Paydown		80	80	83	82	0	(2)	0	(2)	0	80	0	0	0	2	07/15/2022
36219R-F8-9	GNMA 1 POOL NO 256791 6.500% 03/15/29		12/01/2016	Paydown		376	376	361	363	0	13	0	13	0	376	0	0	0	11	03/15/2029
362205-BH-8	GNMA POOL NO 297140 8.000% 08/15/22		12/01/2016	Paydown		1,076	1,076	1,094	1,086	0	(10)	0	(10)	0	1,076	0	0	0	47	08/15/2022
36220V-NB-1	GNMA POOL NO 289386 9.000% 12/15/19		12/01/2016	Paydown		40,188	40,188	38,769	39,454	0	734	0	734	0	40,188	0	0	0	2,078	12/15/2019
36223C-BV-9	GNMA POOL NO 303452 8.500% 12/15/21		12/01/2016	Paydown		830	830	866	849	0	(19)	0	(19)	0	830	0	0	0	39	12/15/2021
36223D-ZB-5	GNMA POOL NO 305038 8.500% 07/15/21		12/01/2016	Paydown		488	488	508	500	0	(11)	0	(11)	0	488	0	0	0	23	07/15/2021
36223E-VJ-0	GNMA 1 POOL NO 305817 8.500% 03/15/21		12/01/2016	Paydown		430	430	447	439	0	(9)	0	(9)	0	430	0	0	0	20	03/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282 8.500% 10/15/21		12/01/2016	Paydown		279	279	285	282	0	(3)	0	(3)	0	279	0	0	0	13	10/15/2021
36223F-V6-5	GNMA 1 POOL NO 306737 8.500% 01/15/22		06/01/2016	Paydown		1,649	1,649	1,669	1,659	0	(10)	0	(10)	0	1,649	0	0	0	68	01/15/2022
36223G-RR-2	GNMA POOL NO 307496 8.500% 05/15/21		12/01/2016	Paydown		121	121	126	123	0	(3)	0	(3)	0	121	0	0	0	6	05/15/2021
36223G-SV-2	GNMA POOL NO 307532 8.500% 06/15/21		12/01/2016	Paydown		411	411	428	421	0	(9)	0	(9)	0	411	0	0	0	19	06/15/2021
36223H-GQ-4	GNMA POOL NO 308107 8.500% 11/15/21		12/01/2016	Paydown		119	119	124	122	0	(3)	0	(3)	0	119	0	0	0	4	11/15/2021
36223H-PW-1	GNMA POOL NO 308337 8.000% 01/15/22		12/01/2016	Paydown		2,386	2,386	2,426	2,405	0	(19)	0	(19)	0	2,386	0	0	0	92	01/15/2022
36223K-3W-8	GNMA POOL NO 310513 8.500% 06/15/21		12/01/2016	Paydown		2,818	2,818	2,928	2,875	0	(57)	0	(57)	0	2,818	0	0	0	171	06/15/2021
36223L-KG-2	GNMA 1 POOL NO 310895 8.500% 07/15/21		12/01/2016	Paydown		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	1	07/15/2021
36223M-SF-4	GNMA POOL NO 312018 8.500% 07/15/21		12/01/2016	Paydown		986	986	1,025	1,007	0	(21)	0	(21)	0	986	0	0	0	26	07/15/2021
36223M-TE-6	GNMA POOL NO 312049 8.500% 08/15/21		12/01/2016	Paydown		73	73	76	75	0	(2)	0	(2)	0	73	0	0	0	3	08/15/2021
36223R-BN-4	GNMA POOL NO 315145 7.500% 03/15/22		12/01/2016	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	03/15/2022
36223R-EE-1	GNMA POOL NO 315233 7.000% 09/15/22		12/01/2016	Paydown		433	433	438	436	0	(3)	0	(3)	0	433	0	0	0	17	09/15/2022
36223R-QZ-1	GNMA POOL NO 315572 8.000% 12/15/21		12/01/2016	Paydown		113	113	118	116	0	(3)	0	(3)	0	113	0	0	0	5	12/15/2021
36223S-DM-2	GNMA POOL NO 316108 8.000% 03/15/22		12/01/2016	Paydown		464	464	472	468	0	(4)	0	(4)	0	464	0	0	0	20	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137 7.500% 04/15/22		12/01/2016	Paydown		809	809	819	814	0	(5)	0	(5)	0	809	0	0	0	38	04/15/2022
36223S-HP-1	GNMA POOL NO 316238 8.000% 01/15/22		12/01/2016	Paydown		4,475	4,475	4,551	4,517	0	(42)	0	(42)	0	4,475	0	0	0	164	01/15/2022

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
36223S-Z2-2	GNMA POOL NO 316761 7.500% 12/15/21		12/01/2016	Paydown		123	123	125	124	0	(1)	0	(1)	0	123	0	0	0	5	12/15/2021
36223T-KZ-3	GNMA 1 POOL NO 317212 8.500% 11/15/21		11/01/2016	Paydown		1,007	1,007	1,046	1,029	0	(22)	0	(22)	0	1,007	0	0	0	70	11/15/2021
36223U-7G-7	GNMA POOL NO 318695 7.500% 03/15/22		12/01/2016	Paydown		830	830	841	836	0	(6)	0	(6)	0	830	0	0	0	34	03/15/2022
36223U-VL-9	GNMA POOL NO 318419 8.000% 06/15/22		12/01/2016	Paydown		636	636	647	642	0	(6)	0	(6)	0	636	0	0	0	29	06/15/2022
36223U-XK-9	GNMA POOL NO 318482 7.500% 04/15/22		12/01/2016	Paydown		6,850	6,850	6,944	6,893	0	(43)	0	(43)	0	6,850	0	0	0	406	04/15/2022
36223V-UN-4	GNMA 1 POOL NO 319289 8.000% 12/15/21		12/01/2016	Paydown		192	192	195	194	0	(2)	0	(2)	0	192	0	0	0	3	12/15/2021
36223V-UV-6	GNMA 1 POOL NO 319296 8.000% 01/15/22		12/01/2016	Paydown		1,225	1,225	1,246	1,237	0	(12)	0	(12)	0	1,225	0	0	0	54	01/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038 7.500% 04/15/22		12/01/2016	Paydown		843	843	854	849	0	(6)	0	(6)	0	843	0	0	0	35	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556 8.000% 06/15/22		12/01/2016	Paydown		1,565	1,565	1,592	1,581	0	(16)	0	(16)	0	1,565	0	0	0	69	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536 7.000% 10/15/22		12/01/2016	Paydown		97	97	98	98	0	(1)	0	(1)	0	97	0	0	0	4	10/15/2022
36223Y-K5-8	GNMA 1 POOL NO 321716 7.000% 11/15/22		12/01/2016	Paydown		553	553	560	557	0	(4)	0	(4)	0	553	0	0	0	21	11/15/2022
36223Y-MN-7	GNMA 1 POOL NO 321765 8.500% 06/15/22		04/01/2016	Paydown		4,460	4,460	4,514	4,487	0	(27)	0	(27)	0	4,460	0	0	0	124	06/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076 8.000% 07/15/22		12/01/2016	Paydown		7,145	7,145	7,267	7,217	0	(72)	0	(72)	0	7,145	0	0	0	246	07/15/2022
36224A-2N-0	GNMA POOL NO 323081 7.500% 05/15/22		11/01/2016	Paydown		329	329	333	331	0	(3)	0	(3)	0	329	0	0	0	14	05/15/2022
36224A-4U-2	GNMA POOL NO 323135 8.000% 06/15/22		12/01/2016	Paydown		1,683	1,683	1,711	1,700	0	(17)	0	(17)	0	1,683	0	0	0	74	06/15/2022
36224A-F9-7	GNMA POOL NO 322492 7.500% 08/15/22		12/01/2016	Paydown		1,769	1,769	1,793	1,780	0	(11)	0	(11)	0	1,769	0	0	0	73	08/15/2022
36224A-VP-3	GNMA POOL NO 322922 7.000% 12/15/22		12/01/2016	Paydown		377	377	382	379	0	(3)	0	(3)	0	377	0	0	0	14	12/15/2022
36224B-AV-1	GNMA POOL NO 323220 8.000% 06/15/22		12/01/2016	Paydown		163	163	166	165	0	(2)	0	(2)	0	163	0	0	0	7	06/15/2022
36224B-LT-4	GNMA POOL NO 323538 7.000% 11/15/22		12/01/2016	Paydown		194	194	197	196	0	(1)	0	(1)	0	194	0	0	0	8	11/15/2022
36224B-VB-2	GNMA POOL NO 323810 8.000% 04/15/22		12/01/2016	Paydown		1,034	1,034	1,052	1,044	0	(9)	0	(9)	0	1,034	0	0	0	45	04/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347 7.500% 04/15/22		12/01/2016	Paydown		218	218	221	219	0	(1)	0	(1)	0	218	0	0	0	9	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365 8.000% 06/15/22		12/01/2016	Paydown		4,422	4,422	4,498	4,465	0	(43)	0	(43)	0	4,422	0	0	0	195	06/15/2022
36224C-ZK-6	GNMA 1 POOL NO 324846 8.000% 06/15/22		07/01/2016	Paydown		13,045	13,045	13,266	13,174	0	(129)	0	(129)	0	13,045	0	0	0	527	06/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164 8.000% 07/15/22		12/01/2016	Paydown		403	403	410	407	0	(4)	0	(4)	0	403	0	0	0	22	07/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417 8.500% 12/15/22		12/01/2016	Paydown		238	238	243	241	0	(4)	0	(4)	0	238	0	0	0	11	12/15/2022
36224F-P8-7	GNMA POOL NO 327247 7.500% 08/15/22		12/01/2016	Paydown		252	252	255	254	0	(2)	0	(2)	0	252	0	0	0	10	08/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605 7.000% 10/15/22		12/01/2016	Paydown		472	472	478	475	0	(3)	0	(3)	0	472	0	0	0	28	10/15/2022
36224J-RC-8	GNMA 1 POOL NO 329983 8.000% 02/15/23		12/01/2016	Paydown		453	453	467	461	0	(8)	0	(8)	0	453	0	0	0	20	02/15/2023
36224K-EY-1	GNMA 1 POOL NO 330551 7.000% 11/15/22		12/01/2016	Paydown		84	84	85	84	0	(1)	0	(1)	0	84	0	0	0	3	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909 7.000% 12/15/22		12/01/2016	Paydown		192	192	194	193	0	(1)	0	(1)	0	192	0	0	0	7	12/15/2022
36224L-SZ-1	GNMA 1 POOL NO 331836 7.000% 01/15/23		05/01/2016	Paydown		7,887	7,887	7,781	7,813	0	74	0	74	0	7,887	0	0	0	222	01/15/2023
36224M-KC-8	GNMA 1 POOL NO 332491 7.000% 01/15/23		12/01/2016	Paydown		232	232	234	233	0	(1)	0	(1)	0	232	0	0	0	9	01/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734 7.500% 11/15/22		12/01/2016	Paydown		33,829	33,829	33,431	33,529	0	299	0	299	0	33,829	0	0	0	1,389	11/15/2022
36224N-WY-5	GNMA POOL NO 333763 7.500% 10/15/22		12/01/2016	Paydown		293	293	302	298	0	(6)	0	(6)	0	293	0	0	0	16	10/15/2022
36224P-AC-2	GNMA 1 POOL NO 334003 7.000% 09/15/22		12/01/2016	Paydown		115	115	117	116	0	(1)	0	(1)	0	115	0	0	0	5	09/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714 8.000% 08/15/23		12/01/2016	Paydown		1,202	1,202	1,258	1,237	0	(35)	0	(35)	0	1,202	0	0	0	53	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996 7.000% 11/15/22		12/01/2016	Paydown		153	153	155	154	0	(1)	0	(1)	0	153	0	0	0	6	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253 7.500% 01/15/24		12/01/2016	Paydown		194	194	193	193	0	1	0	1	0	194	0	0	0	9	01/15/2024
36224R-3D-4	GNMA 1 POOL NO 336596 7.000% 10/15/22		12/01/2016	Paydown		72	72	64	67	0	5	0	5	0	72	0	0	0	3	10/15/2022
36224R-YT-5	GNMA 1 POOL NO 336522 7.000% 12/15/22		03/01/2016	Paydown		1,940	1,940	1,964	1,952	0	(12)	0	(12)	0	1,940	0	0	0	34	12/15/2022
36224S-ZQ-8	GNMA POOL NO 337451 7.500% 05/15/23		12/01/2016	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	05/15/2023
36224T-QM-5	GNMA 1 POOL NO 338060 7.500% 02/15/23		12/01/2016	Paydown		104	104	104	104	0	0	0	0	0	104	0	0	0	4	02/15/2023
36224T-UK-4	GNMA 1 POOL NO 338186 7.000% 12/15/22		12/01/2016	Paydown		83	83	84	83	0	(1)	0	(1)	0	83	0	0	0	3	12/15/2022
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		12/01/2016	Paydown		152	152	142	146	0	7	0	7	0	152	0	0	0	9	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334 7.500% 04/15/23		12/01/2016	Paydown		55	55	55	55	0	0	0	0	0	55	0	0	0	2	04/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561 8.000% 08/15/24		12/01/2016	Paydown		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	1	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28		12/01/2016	Paydown		430	430	417	419	0	11	0	11	0	430	0	0	0	16	04/15/2028
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		12/01/2016	Paydown		3,431	3,431	3,554	3,524	0	(94)	0	(94)	0	3,431	0	0	0	169	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097 8.000% 04/15/25		12/01/2016	Paydown		216	216	225	222	0	(7)	0	(7)	0	216	0	0	0	9	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105 7.000% 01/15/25		12/01/2016	Paydown		243	243	249	247	0	(4)	0	(4)	0	243	0	0	0	9	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115 8.500% 04/15/25		12/01/2016	Paydown		33,365	33,365	34,219	34,027	0	(662)	0	(662)	0	33,365	0	0	0	1,433	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		12/01/2016	Paydown		66	66	67	67	0	(1)	0	(1)	0	66	0	0	0	2	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168 6.500% 05/15/24		12/01/2016	Paydown		76	76	75	76	0	0	0	0	0	76	0	0	0	3	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228 8.000% 12/15/23		12/01/2016	Paydown		111	111	115	114	0	(3)	0	(3)	0	111	0	0	0	6	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339 8.000% 12/15/23		12/01/2016	Paydown		272	272	283	280	0	(8)	0	(8)	0	272	0	0	0	12	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354 6.500% 12/15/23		12/01/2016	Paydown		191	191	192	191	0	0	0	0	0	191	0	0	0	7	12/15/2023
36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29		12/01/2016	Paydown		193	193	187	188	0	5	0	5	0	193	0	0	0	8	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835 2.000% 02/20/34		12/01/2016	Paydown		120,962	120,962	126,658	126,206	0	(5,244)	0	(5,244)	0	120,962	0	0	0	1,243	02/20/2034

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
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		12/01/2016	Paydown		3,276	3,276	3,718	3,703	0	(426)	0	(426)	0	3,276	0	0	0	108	08/15/2038
36296N-YU-4	GNMA POOL NO 696523 5.500% 08/15/38		12/01/2016	Paydown		1,998	1,998	2,244	2,237	0	(239)	0	(239)	0	1,998	0	0	0	60	08/15/2038
62888X-AB-0	NCUA GUARANTEED NOTES NGN_10-C CMBS		08/27/2016	Paydown		16,907,816	16,907,816	16,740,378	16,895,863	0	11,953	0	11,953	0	16,907,816	0	0	0	133,334	10/29/2020
83162C-HX-4	SMALL BUSINESS ADMINISTRATION SERIES 19		12/01/2016	Paydown		4,514	4,514	4,346	4,514	0	0	0	0	0	4,514	0	0	0	229	12/01/2017
912810-EG-9	UNITED STATES TREASURY BOND		01/28/2016	Goldman Sachs & Co		6,613,114	4,990,000	5,997,746	5,349,732	0	(4,690)	0	(4,690)	0	5,345,042	0	1,268,073	1,268,073	198,142	08/15/2020
912828-C7-3	UNITED STATES TREASURY TREASURY		02/08/2016	Bank Of Nova Scotia		2,632,588	2,625,000	2,626,948	2,625,837	0	(69)	0	(69)	0	2,625,768	0	6,820	6,820	7,342	04/15/2017
912828-LJ-7	UNITED STATES TREASURY TREASURY		06/24/2016	SG Americas securities LLC		17,406,875	16,000,000	16,328,750	16,133,545	0	(17,136)	0	(17,136)	0	16,116,409	0	1,290,466	1,290,466	501,923	08/15/2019
912828-TM-2	UNITED STATES TREASURY TREASURY		02/08/2016	SG Americas securities LLC		25,975,625	26,000,000	25,864,922	25,917,618	0	5,295	0	5,295	0	25,922,913	0	52,712	52,712	72,321	08/31/2017
912828-VR-8	UNITED STATES TREASURY TREASURY		02/08/2016	Various		35,061,986	35,050,000	35,185,557	35,098,748	0	(4,707)	0	(4,707)	0	35,094,041	0	(32,055)	(32,055)	96,811	08/15/2016
912828-WH-9	UNITED STATES TREASURY TREASURY		02/08/2016	Bank Of Nova Scotia		56,277,207	56,115,000	56,259,115	56,181,612	0	(5,215)	0	(5,215)	0	56,176,397	0	100,811	100,811	116,007	05/15/2017
912833-KG-4	UNITED STATES TREASURY STRIP		02/15/2016	Maturity		48,900,000	48,900,000	16,677,345	48,507,376	0	392,624	0	392,624	0	48,900,000	0	0	0	0	02/15/2016
912833-KH-2	UNITED STATES TREASURY STRIP		05/15/2016	Maturity		49,500,000	49,500,000	16,117,280	48,243,722	0	1,256,278	0	1,256,278	0	49,500,000	0	0	0	0	05/15/2016
912833-KJ-8	UNITED STATES TREASURY STRIP		08/15/2016	Maturity		69,000	69,000	24,761	66,369	0	2,631	0	2,631	0	69,000	0	0	0	0	08/15/2016
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		12/01/2016	Paydown		156,183	156,183	107,669	134,892	0	21,290	0	21,290	0	156,183	0	0	0	6,432	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO		11/01/2016	Paydown		14,646	14,646	14,059	14,388	0	258	0	258	0	14,646	0	0	0	538	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		12/01/2016	Paydown		42,070	42,070	37,771	40,589	0	1,481	0	1,481	0	42,070	0	0	0	1,553	10/25/2022
999070-AJ-4	FHA REILLY PROJ POOL 87 SEC 236		01/01/2016	Write-Off		0	10,677	9,187	10,677	0	0	0	0	0	10,677	0	(10,677)	(10,677)	(36)	12/25/2015
999070-AJ-4	FHA REILLY PROJ POOL 87 SEC 236		02/25/2016	Paydown		(10,677)	(10,677)	(9,187)	(10,677)	0	0	0	0	0	(10,677)	0	0	0	(28)	12/25/2015
999070-AP-0	FHA GMAC PROJ POOL 56 70101 PUT		07/01/2016	Paydown		29,022	29,022	24,237	27,367	0	1,656	0	1,656	0	29,022	0	0	0	1,313	11/01/2022
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC		11/01/2016	Paydown		26,348	26,348	22,262	25,040	0	1,307	0	1,307	0	26,348	0	0	0	989	03/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2016	Paydown		8,125	8,125	6,924	7,683	0	442	0	442	0	8,125	0	0	0	331	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ		11/01/2016	Paydown		13,160	13,160	12,026	12,597	0	563	0	563	0	13,160	0	0	0	494	09/25/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO		11/01/2016	Paydown		46,077	46,077	29,499	38,935	0	7,142	0	7,142	0	46,077	0	0	0	1,729	12/01/2023
999070-BF-1	FHA FEDERAL HSG ADMIN PROJ POOL		12/01/2016	Paydown		45,975	45,975	40,649	44,039	0	1,936	0	1,936	0	45,975	0	0	0	1,374	01/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER		11/01/2016	Paydown		43,776	43,776	35,991	40,727	0	3,049	0	3,049	0	43,776	0	0	0	1,643	01/01/2024
0599999. Subtotal - Bonds - U.S. Governments						269,014,574	265,837,856	201,835,800	265,072,315	0	1,266,090	0	1,266,090	0	266,338,426	0	2,676,150	2,676,150	1,366,689	XXX
Bonds - All Other Governments																				
110709-EJ-7	BRITISH COLUMBIA PROVINCE CORP FOREIGN		07/07/2016	Various		108,491	76,352	116,496	82,102	0	(405)	0	(405)	29,951	86,761	(24,887)	21,731	(3,156)	2,684	11/19/2027
135087-D5-0	CANADIAN GOVERNMENT DISCOUNT NOTE		05/24/2016	Various		114,758	105,356	116,150	105,618	0	(163)	0	(163)	10,341	110,232	(5,564)	4,526	(1,038)	999	06/01/2025
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN		07/21/2016	Various		250,321	174,694	267,004	221,060	0	(594)	0	(594)	44,133	227,728	(36,871)	22,592	(14,279)	2,956	06/01/2041
135087-ZS-6	CANADIAN GOVERNMENT GOVT FOREIGN		11/16/2016	DESJARDINS		212,352	163,849	242,009	193,593	0	(883)	0	(883)	46,754	199,540	(39,925)	12,812	(27,113)	5,659	12/01/2045
563469-UB-9	MANITOBA PROV CDA DISCOUNT NOTE		10/06/2016	Nesbitt Burns		45,633	37,781	46,755	41,516	0	318	0	318	4,742	43,876	(2,699)	1,757	(942)	1,708	09/05/2045
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN		09/12/2016	National Bank Of Canada		1,122,355	844,930	1,261,634	937,652	0	(3,309)	0	(3,309)	313,102	993,308	(254,137)	129,047	(125,090)	30,901	06/02/2041
683234-YD-4	ONTARIO (PROVINCE OF) CORP FOREIGN		06/06/2016	Various		891,796	703,172	717,875	639,939	0	293	0	293	83,686	668,817	(55,101)	222,979	167,878	12,575	06/02/2037
683234-ZP-6	ONTARIO (PROVINCE OF) CORP FOREIGN		11/15/2016	Various		1,982,118	1,596,264	2,407,697	1,758,339	0	(6,057)	0	(6,057)	628,461	1,808,853	(571,891)	173,266	(398,625)	64,949	06/02/2039
085209-B@-2	Government of Bermuda Senior Note	D	05/21/2016	Maturity		1,155,000	1,155,000	1,380,631	1,172,232	0	(17,232)	0	(17,232)	0	1,155,000	0	0	0	40,310	05/21/2016
085209-C*-3	Government of Bermuda Seniore Note	D	11/10/2016	Maturity		36,000,000	36,000,000	36,000,000	36,000,000	0	0	0	0	0	36,000,000	0	0	0	1,897,200	11/10/2016
19532M-AB-4	REPUBLIC OF COLUMBIA GOVT FOREIGN	D	10/07/2016	Maturity		10,000,000	10,000,000	10,391,298	10,035,357	0	(35,357)	0	(35,357)	0	10,000,000	0	0	0	866,000	10/07/2016
518417-AA-8	REPUBLIC OF LATVIA GOVT FOREIGN	D	12/05/2016	Deutsche Bank Securities Inc		4,455,000	4,000,000	4,657,815	4,586,341	0	(95,263)	0	(95,263)	0	4,491,077	0	(36,077)	(36,077)	205,333	06/16/2021
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	12/05/2016	Deutsche Bank Securities Inc		1,570,800	1,400,000	1,681,500	1,649,244	0	(42,684)	0	(42,684)	0	1,606,560	0	(35,760)	(35,760)	106,949	03/09/2021
593048-BA-8	UNITED MEXICAN STATES GOVT FOREIGN	D	09/15/2016	Maturity		4,445,000	4,445,000	4,920,456	4,483,889	0	(38,889)	0	(38,889)	0	4,445,000	0	0	0	505,619	09/15/2016
715638-AQ-5	REPUBLIC OF PERU GOVT FOREIGN	D	05/03/2016	Maturity		10,000,000	10,000,000	9,981,300	9,995,440	0	4,560	0	4,560	0	10,000,000	0	0	0	418,750	05/03/2016
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	D	09/30/2016	Redemption 100.0000		914,578	914,578	528,591	681,459	0	233,119	0	233,119	0	914,578	0	0	0	51,445	03/31/2030
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN	D	12/05/2016	Deutsche Bank Securities Inc		1,093,750	1,000,000	1,154,400	1,136,945	0	(22,939)	0	(22,939)	0	1,114,007	0	(20,257)	(20,257)	57,941	04/21/2021
92670L-AD-1	SOCIALIST REP OF VIETNAM NOTES	D	01/15/2016	Maturity		100,000	100,000	103,000	100,010	0	(10)	0	(10)	0	100,000	0	0	0	3,438	01/15/2016
X7922U-AF-4	SLOVAK REPUBLIC GOVT FOREIGN	D	12/05/2016	Deutsche Bank Securities Inc		2,195,000	2,000,000	2,260,980	2,236,337	0	(32,329)	0	(32,329)	0	2,204,008	0	(9,008)	(9,008)	91,389	05/21/2022
1099999. Subtotal - Bonds - All Other Governments						76,656,952	74,716,976	78,235,591	76,057,073	0	(57,824)	0	(57,824)	1,161,170	76,169,345	(991,075)	487,608	(503,467)	4,366,805	XXX
Bonds - U.S. States, Territories and Possessions																				

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 Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/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 Contractual Maturity Date
13063A-5D-2	CALIFORNIA ST CORP MUNI		04/01/2016	Maturity		12,500,000	12,500,000	12,563,250	12,500,056	0	(56)	0	(56)	0	12,500,000	0	0	0	371,875	04/01/2016
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						12,500,000	12,500,000	12,563,250	12,500,056	0	(56)	0	(56)	0	12,500,000	0	0	0	371,875	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea		11/01/2016	Redemption 100.0000		171,395	171,395	119,918	126,309	0	45,086	0	45,086	0	171,395	0	0	0	5,389	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		08/01/2016	Redemption 100.0000		165,000	165,000	113,093	118,680	0	46,320	0	46,320	0	165,000	0	0	0	3,713	02/01/2033
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		10/03/2016	PGIM, Inc.		5,839,149	5,797,000	3,973,337	4,169,625	0	45,567	0	45,567	0	4,215,192	0	1,623,956	1,623,956	240,576	02/01/2033
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,175,544	6,133,395	4,206,348	4,414,614	0	136,973	0	136,973	0	4,551,587	0	1,623,956	1,623,956	249,678	XXX
Bonds - U.S. Special Revenues																				
31283G-DA-2	FHLMC GOLD POOL NO G00097		12/01/2016	Paydown		82	82	84	84	0	(2)	0	(2)	0	82	0	0	0	4	02/01/2023
3128CU-CP-9	FHLMC POOL NO G30078 7.500% 08/01/17		12/01/2016	Paydown		166	166	171	167	0	(1)	0	(1)	0	166	0	0	0	6	08/01/2017
3128F4-4A-6	FHLMC POOL NO D65317 7.500% 11/01/25		12/01/2016	Paydown		512	512	526	522	0	(10)	0	(10)	0	512	0	0	0	21	11/01/2025
3128F4-6F-3	FHLMC POOL NO D65370 6.500% 11/01/25		12/01/2016	Paydown		66	66	65	65	0	1	0	1	0	66	0	0	0	2	11/01/2025
3128FB-P9-0	FHLMC GOLD POOL NO D70448		12/01/2016	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	04/01/2026
3128FF-KN-5	FHLMC POOL NO D73901 7.500% 08/01/26		05/01/2016	Paydown		1,767	1,767	1,809	1,801	0	(33)	0	(33)	0	1,767	0	0	0	55	08/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079 2.671% 01/01/35		12/01/2016	Paydown		18,535	18,535	19,841	19,773	0	(1,238)	0	(1,238)	0	18,535	0	0	0	261	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354 3.012% 04/01/37		12/01/2016	Paydown		423,329	423,329	456,417	454,962	0	(31,633)	0	(31,633)	0	423,329	0	0	0	7,038	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578 2.771% 10/01/35		12/01/2016	Paydown		331,534	331,534	349,891	348,773	0	(17,239)	0	(17,239)	0	331,534	0	0	0	5,379	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941 5.500% 03/01/36		12/01/2016	Paydown		35,958	35,958	35,307	35,341	0	618	0	618	0	35,958	0	0	0	1,216	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348 6.000% 06/01/36		12/01/2016	Paydown		1,105,844	1,105,844	1,093,576	1,094,138	0	11,706	0	11,706	0	1,105,844	0	0	0	38,547	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331 6.000% 06/01/36		12/01/2016	Paydown		810,909	810,909	801,913	802,318	0	8,591	0	8,591	0	810,909	0	0	0	30,537	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		12/01/2016	Paydown		369,967	369,967	364,302	364,558	0	5,409	0	5,409	0	369,967	0	0	0	6,846	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602 6.000% 05/01/36		12/01/2016	Paydown		643,014	643,014	635,830	636,256	0	6,758	0	6,758	0	643,014	0	0	0	28,116	05/01/2036
3128LO-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		12/01/2016	Paydown		5,737	5,737	6,343	6,321	0	(584)	0	(584)	0	5,737	0	0	0	190	10/01/2037
3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35		12/01/2016	Paydown		352,670	352,670	359,014	358,575	0	(5,904)	0	(5,904)	0	352,670	0	0	0	9,442	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35		12/01/2016	Paydown		2,359,346	2,359,346	2,312,159	2,315,348	0	43,999	0	43,999	0	2,359,346	0	0	0	67,147	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123 5.500% 03/01/36		12/01/2016	Paydown		452,263	452,263	443,889	444,345	0	7,918	0	7,918	0	452,263	0	0	0	13,950	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162 5.500% 05/01/36		12/01/2016	Paydown		349,594	349,594	374,175	372,991	0	(23,396)	0	(23,396)	0	349,594	0	0	0	9,500	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194 5.500% 06/01/36		12/01/2016	Paydown		73,085	73,085	70,778	70,899	0	2,186	0	2,186	0	73,085	0	0	0	2,348	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219 6.000% 04/01/36		12/01/2016	Paydown		1,741,681	1,741,681	1,722,359	1,723,290	0	18,391	0	18,391	0	1,741,681	0	0	0	46,071	04/01/2036
3128M1-ML-0	FHLMC POOL NO G12263 5.500% 07/01/21		12/01/2016	Paydown		111,006	111,006	119,973	117,426	0	(6,421)	0	(6,421)	0	111,006	0	0	0	2,797	07/01/2021
3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36		12/01/2016	Paydown		2,808,101	2,808,101	2,908,030	2,903,627	0	(95,525)	0	(95,525)	0	2,808,101	0	0	0	75,510	11/01/2036
3128M5-KN-9	FHLMC POOL NO G03601 6.000% 07/01/37		12/01/2016	Paydown		155,398	155,398	162,160	161,758	0	(6,360)	0	(6,360)	0	155,398	0	0	0	4,978	07/01/2037
3128M6-AV-0	FHLMC POOL NO G04220 5.500% 03/01/38		12/01/2016	Paydown		369,396	369,396	362,239	362,510	0	6,886	0	6,886	0	369,396	0	0	0	10,761	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641 6.000% 06/01/38		12/01/2016	Paydown		50,283	50,283	52,471	52,360	0	(2,076)	0	(2,076)	0	50,283	0	0	0	1,658	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709 6.000% 10/01/38		12/01/2016	Paydown		78,929	78,929	82,363	82,179	0	(3,250)	0	(3,250)	0	78,929	0	0	0	2,270	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927 4.500% 07/01/40		12/01/2016	Paydown		3,451,704	3,451,704	3,682,590	3,673,561	0	(221,857)	0	(221,857)	0	3,451,704	0	0	0	95,318	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		12/01/2016	Paydown		2,227,159	2,227,159	2,295,291	2,292,011	0	(64,852)	0	(64,852)	0	2,227,159	0	0	0	50,206	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405 4.500% 04/01/41		12/01/2016	Paydown		1,298,036	1,298,036	1,341,236	1,339,297	0	(41,261)	0	(41,261)	0	1,298,036	0	0	0	39,306	04/01/2041
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		12/01/2016	Paydown		592,437	592,437	591,326	591,335	0	1,102	0	1,102	0	592,437	0	0	0	12,613	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42		12/01/2016	Paydown		993,670	993,670	1,010,593	1,009,897	0	(16,227)	0	(16,227)	0	993,670	0	0	0	21,067	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459 3.500% 08/01/43		12/01/2016	Paydown		516,815	516,815	541,041	540,680	0	(23,864)	0	(23,864)	0	516,815	0	0	0	10,726	08/01/2043
3128MJ-AQ-3	FHLMC POOL NO G08014 5.000% 10/01/34		12/01/2016	Paydown		34,600	34,600	32,478	32,621	0	1,979	0	1,979	0	34,600	0	0	0	1,039	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35		12/01/2016	Paydown		2,454,515	2,454,515	2,405,616	2,409,041	0	45,474	0	45,474	0	2,454,515	0	0	0	74,639	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35		12/01/2016	Paydown		1,156,190	1,156,190	1,133,066	1,134,569	0	21,621	0	21,621	0	1,156,190	0	0	0	30,752	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		12/01/2016	Paydown		385,870	385,870	371,550	372,365	0	13,505	0	13,505	0	385,870	0	0	0	12,052	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		12/01/2016	Paydown		168,717	168,717	175,545	175,235	0	(6,517)	0	(6,517)	0	168,717	0	0	0	3,616	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671 3.500% 10/01/45		12/01/2016	Paydown		2,229,593	2,229,593	2,326,266	2,325,792	0	(96,199)	0	(96,199)	0	2,229,593	0	0	0	50,483	10/01/2045
3128MM-DQ-3	FHLMC POOL NO G18110 5.500% 04/01/21		12/01/2016	Paydown		75,510	75,510	74,803	75,008	0	502	0	502	0	75,510	0	0	0	2,214	04/01/2021
3128NC-BT-0	FHLMC POOL NO 1G0050 2.573% 02/01/35		12/01/2016	Paydown		111,322	111,322	119,180	118,746	0	(7,424)	0	(7,424)	0	111,322	0	0	0	1,135	02/01/2035
3128PB-EA-8	FHLMC POOL NO J00129 5.500% 10/01/20		12/01/2016	Paydown		88,189	88,189	95,357	92,739	0	(4,550)	0	(4,550)	0	88,189	0	0	0	2,769	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647 5.500% 12/01/20		12/01/2016	Paydown		108,540	108,540	117,363	114,343	0	(5,804)	0	(5,804)	0	108,540	0	0	0	3,810	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068 5.500% 01/01/21		12/01/2016	Paydown		104,084	104,084	112,492	109,717	0	(5,633)	0	(5,633)	0	104,084	0	0	0	2,510	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413 5.000% 03/01/21		12/01/2016	Paydown		151,225	151,225	163,045	159,421	0	(8,196)	0	(8,196)	0	151,225	0	0	0	3,838	03/01/2021
3128PD-QH-6	FHLMC POOL NO J02256 5.500% 07/01/20		12/01/2016	Paydown		95,855	95,855	103,647	100,786	0	(4,931)	0	(4,931)	0	95,855	0	0	0	3,061	07/01/2020
3128PD-QJ-2	FHLMC POOL NO J02257 5.500% 07/01/20		12/01/2016	Paydown		97,459	97,459	105,382	102,256	0	(4,796)	0	(4,796)	0	97,459	0	0	0	2,939	07/01/2020

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
3128PD-SD-3	FHLMC POOL NO J02316 5.500% 07/01/20		12/01/2016	Paydown		32,829	32,829	35,497	34,506	0	(1,677)	0	(1,677)	0	32,829	0	0	0	1,003	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		12/01/2016	Paydown		220,056	220,056	237,695	233,386	0	(13,331)	0	(13,331)	0	220,056	0	0	0	6,153	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		12/01/2016	Paydown		36,552	36,552	39,378	38,808	0	(2,255)	0	(2,255)	0	36,552	0	0	0	1,134	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		12/01/2016	Paydown		44,351	44,351	47,779	47,178	0	(2,827)	0	(2,827)	0	44,351	0	0	0	1,190	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		12/01/2016	Paydown		507,436	507,436	546,663	537,096	0	(29,660)	0	(29,660)	0	507,436	0	0	0	12,239	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		12/01/2016	Paydown		512,728	512,728	552,365	543,096	0	(30,368)	0	(30,368)	0	512,728	0	0	0	11,346	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		12/01/2016	Paydown		117,391	117,391	125,014	123,686	0	(6,295)	0	(6,295)	0	117,391	0	0	0	2,878	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		12/01/2016	Paydown		190,860	190,860	203,253	201,570	0	(10,710)	0	(10,710)	0	190,860	0	0	0	3,173	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		12/01/2016	Paydown		434,534	434,534	462,749	458,363	0	(23,829)	0	(23,829)	0	434,534	0	0	0	12,020	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		12/01/2016	Paydown		268,090	268,090	285,498	282,561	0	(14,471)	0	(14,471)	0	268,090	0	0	0	7,511	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		12/01/2016	Paydown		232,930	232,930	248,055	245,716	0	(12,786)	0	(12,786)	0	232,930	0	0	0	3,362	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		12/01/2016	Paydown		390,430	390,430	411,786	408,364	0	(17,934)	0	(17,934)	0	390,430	0	0	0	8,418	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		12/01/2016	Paydown		666,601	666,601	703,063	695,860	0	(29,258)	0	(29,258)	0	666,601	0	0	0	14,711	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		12/01/2016	Paydown		380,466	380,466	401,277	397,264	0	(16,798)	0	(16,798)	0	380,466	0	0	0	5,963	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		12/01/2016	Paydown		604,528	604,528	622,664	619,307	0	(14,779)	0	(14,779)	0	604,528	0	0	0	13,704	12/01/2025
31280G-FP-2	FHLMC POOL NO 1N0174 2.737% 07/01/36		12/01/2016	Paydown		343,234	343,234	368,595	367,426	0	(24,192)	0	(24,192)	0	343,234	0	0	0	5,802	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G		12/01/2016	Paydown		11,805	11,805	11,582	11,715	0	90	0	90	0	11,805	0	0	0	555	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E		12/15/2016	Paydown		1,806	1,806	1,773	1,786	0	20	0	20	0	1,806	0	0	0	14	09/15/2021
312927-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38		12/01/2016	Paydown		334,425	334,425	341,845	341,480	0	(7,055)	0	(7,055)	0	334,425	0	0	0	7,972	08/01/2038
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		12/01/2016	Paydown		185,748	185,748	202,128	201,607	0	(15,859)	0	(15,859)	0	185,748	0	0	0	5,316	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785		12/01/2016	Paydown		6,781	6,781	6,715	6,722	0	59	0	59	0	6,781	0	0	0	258	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108		12/01/2016	Paydown		94	94	97	96	0	(2)	0	(2)	0	94	0	0	0	4	03/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206		12/01/2016	Paydown		1,085	1,085	1,115	1,104	0	(20)	0	(20)	0	1,085	0	0	0	46	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209		12/01/2016	Paydown		86	86	84	84	0	2	0	2	0	86	0	0	0	3	02/01/2023
31292G-L8-7	FHLMC GOLD POOL NO C00351		12/01/2016	Paydown		189	189	196	194	0	(5)	0	(5)	0	189	0	0	0	8	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676		12/01/2016	Paydown		1,168	1,168	1,117	1,123	0	46	0	46	0	1,168	0	0	0	37	11/01/2028
31292H-7J-7	FHLMC POOL NO C01797 144A		12/01/2016	Paydown		114,960	114,960	111,095	111,378	0	3,582	0	3,582	0	114,960	0	0	0	3,157	03/01/2034
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31		12/01/2016	Paydown		1,296	1,296	1,291	1,291	0	5	0	5	0	1,296	0	0	0	43	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		12/01/2016	Paydown		2,333,136	2,333,136	2,239,446	2,247,745	0	85,391	0	85,391	0	2,333,136	0	0	0	63,344	05/01/2034
31292J-BQ-2	FHLMC MBS 5.500% 06/01/34		12/01/2016	Paydown		129,085	129,085	124,745	125,042	0	4,043	0	4,043	0	129,085	0	0	0	3,806	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		12/01/2016	Paydown		1,748,358	1,748,358	1,848,479	1,844,160	0	(95,802)	0	(95,802)	0	1,748,358	0	0	0	37,809	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029 3.000% 03/01/43		12/01/2016	Paydown		655,470	655,470	638,878	639,400	0	16,069	0	16,069	0	655,470	0	0	0	11,617	03/01/2043
31292S-A9-1	FHLMC POOL NO C09032 3.500% 02/01/43		12/01/2016	Paydown		649,241	649,241	682,921	682,264	0	(33,023)	0	(33,023)	0	649,241	0	0	0	13,891	02/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135		12/01/2016	Paydown		100	100	100	100	0	0	0	0	0	100	0	0	0	3	08/01/2028
312939-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		12/01/2016	Paydown		343,203	343,203	366,160	365,398	0	(22,194)	0	(22,194)	0	343,203	0	0	0	13,382	02/01/2040
31293H-SW-4	FHLMC GOLD POOL NO C20533		12/01/2016	Paydown		98	98	98	98	0	0	0	0	0	98	0	0	0	4	01/01/2029
31293N-TW-0	FHLMC GOLD POOL NO C25065		12/01/2016	Paydown		2,490	2,490	2,519	2,511	0	(21)	0	(21)	0	2,490	0	0	0	109	08/01/2027
31293T-F7-7	FHLMC GOLD POOL NO C29190		12/01/2016	Paydown		785	785	797	795	0	(11)	0	(11)	0	785	0	0	0	34	07/01/2029
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		12/01/2016	Paydown		1,167,909	1,167,909	1,200,026	1,197,993	0	(30,084)	0	(30,084)	0	1,167,909	0	0	0	28,998	06/01/2040
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		12/01/2016	Paydown		173,753	173,753	174,160	174,120	0	(367)	0	(367)	0	173,753	0	0	0	3,735	04/01/2040
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		12/01/2016	Paydown		694,902	694,902	709,451	708,706	0	(13,805)	0	(13,805)	0	694,902	0	0	0	19,706	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		12/01/2016	Paydown		1,927,577	1,927,577	2,056,514	2,051,921	0	(124,344)	0	(124,344)	0	1,927,577	0	0	0	49,249	07/01/2040
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		12/01/2016	Paydown		967,401	967,401	1,032,111	1,029,733	0	(62,333)	0	(62,333)	0	967,401	0	0	0	25,591	07/01/2040
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		12/01/2016	Paydown		1,281,975	1,281,975	1,375,292	1,370,845	0	(88,870)	0	(88,870)	0	1,281,975	0	0	0	43,858	09/01/2040
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		12/01/2016	Paydown		882,203	882,203	919,008	917,622	0	(35,418)	0	(35,418)	0	882,203	0	0	0	23,108	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		12/01/2016	Paydown		716,955	716,955	726,925	726,363	0	(9,408)	0	(9,408)	0	716,955	0	0	0	19,312	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		12/01/2016	Paydown		4,875	4,875	5,436	5,388	0	(513)	0	(513)	0	4,875	0	0	0	160	10/01/2029
31294K-ZS-7	FHLMC POOL NO E01653 4.500% 06/01/19		12/01/2016	Paydown		84,782	84,782	90,601	88,051	0	(3,269)	0	(3,269)	0	84,782	0	0	0	2,013	06/01/2019
31295V-KX-7	FHLMC GOLD POOL NO A00310		04/01/2016	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	05/15/2019
31295V-SS-0	FHLMC GOLD POOL NO A00529		12/01/2016	Paydown		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	1	08/01/2021
31295V-WX-4	FHLMC GOLD POOL NO A00662		08/01/2016	Paydown		56	56	58	56	0	0	0	0	0	56	0	0	0	2	09/01/2016
31295W-H2-7	FHLMC GOLD POOL NO A01149		12/01/2016	Paydown		130	130	134	132	0	(1)	0	(1)	0	130	0	0	0	5	08/01/2018
312965-QS-8	FHLMC POOL NO B13165 4.500% 04/01/19		12/01/2016	Paydown		20,148	20,148	21,531	20,899	0	(751)	0	(751)	0	20,148	0	0	0	497	04/01/2019
31296X-SN-6	FHLMC POOL NO. A12425 5.500% 05/01/34		12/01/2016	Paydown		15,457	15,457	14,937	14,966	0	491	0	491	0	15,457	0	0	0	687	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		12/01/2016	Paydown		82,974	82,974	77,886	78,218	0	4,756	0	4,756	0	82,974	0	0	0	2,890	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		12/01/2016	Paydown		457,868	457,868	439,482	440,739	0	17,129	0	17,129	0	457,868	0	0	0	11,229	05/01/2034
312970-2A-3	FHLMC POOL NO B17969 5.500% 03/01/20		12/01/2016	Paydown		33,045	33,045	35,731	34,634	0	(1,589)	0	(1,589)	0	33,045	0	0	0	995	03/01/2020
312970-CX-2	FHLMC POOL NO B17286 4.500% 11/01/19		12/01/2016	Paydown		72,883	72,883	77,939	75,981	0	(3,098)	0	(3,098)	0	72,883	0	0	0	1,790	11/01/2019

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
312970-KJ-4	FHLMC POOL NO B17497 4.500% 12/01/19		12/01/2016	Paydown		57,372	57,372	61,353	59,903	0	(2,531)	0	(2,531)	0	57,372	0	0	0	1,333	12/01/2019
312971-LX-0	FHLMC POOL NO B18442 5.000% 05/01/20		12/01/2016	Paydown		169,327	169,327	182,660	177,637	0	(8,310)	0	(8,310)	0	169,327	0	0	0	4,043	05/01/2020
312972-R2-0	FHLMC POOL NO B19505 5.000% 07/01/20		12/01/2016	Paydown		55,209	55,209	59,556	57,987	0	(2,778)	0	(2,778)	0	55,209	0	0	0	1,457	07/01/2020
312972-R3-8	FHLMC POOL NO B19506 5.000% 07/01/20		12/01/2016	Paydown		149,043	149,043	160,779	156,521	0	(7,478)	0	(7,478)	0	149,043	0	0	0	3,959	07/01/2020
312972-R4-6	FHLMC POOL NO B19507 5.000% 07/01/20		12/01/2016	Paydown		138,236	138,236	149,122	145,355	0	(7,119)	0	(7,119)	0	138,236	0	0	0	3,536	07/01/2020
31297B-AM-4	FHLMC POOL NO A23612 5.000% 06/01/34		12/01/2016	Paydown		44,693	44,693	48,439	48,204	0	(3,510)	0	(3,510)	0	44,693	0	0	0	1,134	06/01/2034
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		12/01/2016	Paydown		11,434	11,434	12,545	12,425	0	(991)	0	(991)	0	11,434	0	0	0	358	11/01/2029
31298T-R3-8	FHLMC GOLD POOL NO C56806		12/01/2016	Paydown		14	14	15	15	0	0	0	0	0	14	0	0	0	1	08/01/2031
31298U-S9-1	FHLMC GOLD POOL NO C57744		12/01/2016	Paydown		178	178	181	181	0	(3)	0	(3)	0	178	0	0	0	6	09/01/2031
31298W-AB-1	FHLMC GOLD POOL NO C59002		10/01/2016	Paydown		5,404	5,404	5,485	5,480	0	(76)	0	(76)	0	5,404	0	0	0	289	10/01/2031
31298Y-KZ-3	FHLMC GOLD POOL NO C60312		12/01/2016	Paydown		15,008	15,008	14,945	14,950	0	58	0	58	0	15,008	0	0	0	650	11/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374		12/01/2016	Paydown		774	774	770	771	0	3	0	3	0	774	0	0	0	25	11/01/2031
3132GR-L6-6	FHLMC POOL NO Q06349 3.500% 02/01/42		12/01/2016	Paydown		505,201	505,201	519,252	518,888	0	(13,687)	0	(13,687)	0	505,201	0	0	0	12,018	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		12/01/2016	Paydown		3,225,406	3,225,406	3,280,433	3,278,137	0	(52,731)	0	(52,731)	0	3,225,406	0	0	0	59,484	08/01/2042
3132HP-SD-7	FHLMC POOL NO Q13216 3.500% 11/01/42		12/01/2016	Paydown		770,288	770,288	810,488	809,736	0	(39,448)	0	(39,448)	0	770,288	0	0	0	15,763	11/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262 3.500% 07/01/43		12/01/2016	Paydown		229,031	229,031	235,043	234,880	0	(5,849)	0	(5,849)	0	229,031	0	0	0	4,732	07/01/2043
3132L7-ED-7	FHLMC POOL NO V81932 3.500% 10/01/45		12/01/2016	Paydown		1,473,124	1,473,124	1,541,123	1,540,760	0	(67,637)	0	(67,637)	0	1,473,124	0	0	0	33,622	10/01/2045
3132QL-XG-3	FHLMC POOL NO Q30678 3.500% 01/01/45		12/01/2016	Paydown		2,970,074	2,970,074	3,117,649	3,113,796	0	(143,722)	0	(143,722)	0	2,970,074	0	0	0	63,017	01/01/2045
3132QQ-F9-8	FHLMC POOL NO Q33791 3.500% 06/01/45		12/01/2016	Paydown		134,159	134,159	137,094	137,055	0	(2,896)	0	(2,896)	0	134,159	0	0	0	3,169	06/01/2045
3132QQ-KB-7	FHLMC POOL NO Q33889 3.500% 06/01/45		12/01/2016	Paydown		114,971	114,971	118,097	118,053	0	(3,081)	0	(3,081)	0	114,971	0	0	0	2,800	06/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656 3.500% 07/01/45		12/01/2016	Paydown		346,261	346,261	362,330	362,224	0	(15,963)	0	(15,963)	0	346,261	0	0	0	8,061	07/01/2045
3132QR-MV-9	FHLMC POOL NO Q34871 3.500% 07/01/45		12/01/2016	Paydown		73,661	73,661	76,159	76,132	0	(2,471)	0	(2,471)	0	73,661	0	0	0	1,672	07/01/2045
3132QS-YT-9	FHLMC POOL NO Q36121 3.500% 09/01/45		12/01/2016	Paydown		155,171	155,171	161,281	161,238	0	(6,067)	0	(6,067)	0	155,171	0	0	0	2,871	09/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021 3.000% 11/01/45		12/01/2016	Paydown		836,450	836,450	848,076	848,012	0	(11,562)	0	(11,562)	0	836,450	0	0	0	15,952	11/01/2045
31335A-ES-3	FHLMC POOL NO G60145 3.500% 08/01/45		12/01/2016	Paydown		246,424	246,424	255,935	255,893	0	(9,469)	0	(9,469)	0	246,424	0	0	0	5,337	08/01/2045
31335G-AL-9	FHLMC GOLD POOL NO C80011		12/01/2016	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204		12/01/2016	Paydown		1,523	1,523	1,570	1,558	0	(34)	0	(34)	0	1,523	0	0	0	40	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229		12/01/2016	Paydown		114	114	116	115	0	(1)	0	(1)	0	114	0	0	0	5	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272		12/01/2016	Paydown		122	122	125	125	0	(2)	0	(2)	0	122	0	0	0	5	12/01/2024
31335G-MW-2	FHLMC GOLD POOL NO C80373		12/01/2016	Paydown		676	676	691	688	0	(13)	0	(13)	0	676	0	0	0	22	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387		12/01/2016	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427		12/01/2016	Paydown		52	52	54	53	0	(1)	0	(1)	0	52	0	0	0	2	09/01/2026
31340Y-DS-5	FREDDIE MAC SERIES 1988 14 CLASS B		12/15/2016	Paydown		9,867	9,867	9,270	9,732	0	136	0	136	0	9,867	0	0	0	450	12/15/2019
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D		12/15/2016	Paydown		9,551	9,551	9,148	9,424	0	127	0	127	0	9,551	0	0	0	436	02/15/2020
31349U-HL-5	FHLMC POOL NO 782935 2.508% 12/01/34		12/01/2016	Paydown		279,970	279,970	299,848	298,551	0	(18,581)	0	(18,581)	0	279,970	0	0	0	3,991	12/01/2034
31356D-K7-0	FHLMC GOLD POOL NO D51218		12/01/2016	Paydown		127	127	130	129	0	(2)	0	(2)	0	127	0	0	0	5	04/01/2024
31356D-L9-5	FHLMC GOLD POOL NO D51252		12/01/2016	Paydown		257	257	256	256	0	1	0	1	0	257	0	0	0	10	04/01/2024
31356D-Y8-3	FHLMC GOLD POOL NO D51635		12/01/2016	Paydown		441	441	440	440	0	1	0	1	0	441	0	0	0	17	04/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681		12/01/2016	Paydown		45	45	44	44	0	1	0	1	0	45	0	0	0	2	05/01/2024
31356F-LF-6	FHLMC GOLD POOL NO D53026		12/01/2016	Paydown		342	342	340	341	0	1	0	1	0	342	0	0	0	14	04/01/2024
31356F-PY-1	FHLMC GOLD POOL NO D53139		12/01/2016	Paydown		596	596	582	586	0	10	0	10	0	596	0	0	0	25	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433		12/01/2016	Paydown		153	153	150	151	0	3	0	3	0	153	0	0	0	6	06/01/2024
31356H-DW-4	FHLMC GOLD POOL NO D54617		12/01/2016	Paydown		1,075	1,075	1,105	1,095	0	(20)	0	(20)	0	1,075	0	0	0	44	07/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107		12/01/2016	Paydown		790	790	788	788	0	2	0	2	0	790	0	0	0	33	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543		12/01/2016	Paydown		17	17	18	18	0	0	0	0	0	17	0	0	0	1	08/01/2024
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M		12/01/2016	Paydown		2	2	67	67	0	(65)	0	(65)	0	2	0	0	0	13	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G		12/01/2016	Paydown		31,642	31,642	30,811	31,274	0	368	0	368	0	31,642	0	0	0	1,749	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO		12/01/2016	Paydown		24,733	24,733	27,529	27,738	0	(3,005)	0	(3,005)	0	24,733	0	0	0	946	03/25/2031
313602-HY-3	FANNIE MAE SERIES 1988 30 CLASS D		12/01/2016	Paydown		13,383	13,383	12,829	13,237	0	147	0	147	0	13,383	0	0	0	745	12/25/2018
313614-3X-5	FNMA POOL NO 050314 10.000% 06/01/20		12/01/2016	Paydown		24	24	26	25	0	(1)	0	(1)	0	24	0	0	0	2	06/01/2020
313616-YV-0	FNMA POOL NO 052024 7.000% 07/01/17		09/01/2016	Paydown		699	699	706	699	0	1	0	1	0	699	0	0	0	21	07/01/2017
313619-Z7-6	FNMA POOL NO 054766 8.000% 09/01/17		12/01/2016	Paydown		548	548	559	548	0	0	0	0	0	548	0	0	0	20	09/01/2017
31362M-NJ-3	FNMA POOL NO 065193 10.000% 09/01/18		12/01/2016	Paydown		480	480	518	493	0	(12)	0	(12)	0	480	0	0	0	16	09/01/2018
31362T-JH-7	FNMA POOL NO 070464 10.000% 01/01/20		12/01/2016	Paydown		71	71	76	74	0	(3)	0	(3)	0	71	0	0	0	4	01/01/2020
31362T-XX-6	FNMA POOL NO 070894 8.000% 03/01/21		12/01/2016	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	03/01/2021
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO		12/01/2016	Paydown		7,754	7,754	6,096	5,455	0	2,299	0	2,299	0	7,754	0	0	0	0	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO		12/01/2016	Paydown		0	0	1,331	2,608	0	(2,608)	0	(2,608)	0	0	0	0	0	328	11/25/2029
31365D-6P-5	FNMA POOL NO 125178 8.000% 01/01/23		12/01/2016	Paydown		109	109	107	107	0	2	0	2	0	109	0	0	0	5	01/01/2023

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
31365D-JE-6	FNMA POOL NO 124561 7.500% 11/01/22		12/01/2016	Paydown		530	530	544	539	0	(9)	0	(9)	0	530	0	0	0	20	11/01/2022
31365D-JK-2	FNMA POOL NO 124566 8.000% 11/01/22		12/01/2016	Paydown		49	49	48	48	0	1	0	1	0	49	0	0	0	2	11/01/2022
31365D-R4-9	FNMA POOL NO 124807 8.000% 06/01/21		12/01/2016	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	06/01/2021
31365K-HS-1	FNMA POOL NO 129941 8.000% 10/01/18		12/01/2016	Paydown		182	182	182	182	0	0	0	0	0	182	0	0	0	5	10/01/2018
31366A-4M-9	FNMA POOL NO 143128 10.000% 04/01/19		11/01/2016	Paydown		999	999	1,073	1,025	0	(26)	0	(26)	0	999	0	0	0	79	04/01/2019
31367Y-CN-5	FNMA POOL NO 182877 10.000% 07/01/18		12/01/2016	Paydown		616	616	660	627	0	(11)	0	(11)	0	616	0	0	0	34	07/01/2018
31368G-BX-2	FNMA POOL NO 189154 7.500% 11/01/22		12/01/2016	Paydown		349	349	358	354	0	(5)	0	(5)	0	349	0	0	0	14	11/01/2022
31368H-A8-6	FNMA POOL NO 190031 8.000% 12/01/19		12/01/2016	Paydown		37	37	38	37	0	0	0	0	0	37	0	0	0	1	12/01/2019
31368H-EB-5	FNMA POOL NO 190130 6.000% 11/01/23		12/01/2016	Paydown		117	117	112	114	0	4	0	4	0	117	0	0	0	4	11/01/2023
31368H-GL-1	FNMA POOL NO 190203 8.000% 02/01/23		12/01/2016	Paydown		31	31	32	31	0	(1)	0	(1)	0	31	0	0	0	1	02/01/2023
31368H-HN-6	FNMA POOL NO 190237 8.000% 08/01/23		12/01/2016	Paydown		186	186	190	189	0	(3)	0	(3)	0	186	0	0	0	8	08/01/2023
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		12/01/2016	Paydown		75,794	75,794	81,277	80,972	0	(5,178)	0	(5,178)	0	75,794	0	0	0	2,115	01/01/2036
31368K-AT-3	FNMA POOL NO 191818 7.000% 12/01/22		12/01/2016	Paydown		581	581	551	561	0	20	0	20	0	581	0	0	0	22	12/01/2022
31368X-XD-5	FNMA POOL NO 203276 8.000% 02/01/23		12/01/2016	Paydown		58	58	56	57	0	1	0	1	0	58	0	0	0	2	02/01/2023
31370P-TX-9	FNMA POOL NO 237366 6.000% 10/01/23		12/01/2016	Paydown		76	76	73	74	0	2	0	2	0	76	0	0	0	2	10/01/2023
31371E-TP-0	FNMA POOL NO 249958 7.000% 11/01/22		12/01/2016	Paydown		61	61	60	60	0	1	0	1	0	61	0	0	0	2	11/01/2022
31371E-VW-2	FNMA POOL NO 250029 6.500% 05/01/24		12/01/2016	Paydown		17,633	17,633	16,726	16,949	0	684	0	684	0	17,633	0	0	0	552	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154 8.000% 12/01/24		12/01/2016	Paydown		63	63	64	64	0	(1)	0	(1)	0	63	0	0	0	3	12/01/2024
31371F-BH-4	FNMA POOL NO 250340 7.500% 09/01/25		12/01/2016	Paydown		3,030	3,030	3,098	3,082	0	(52)	0	(52)	0	3,030	0	0	0	104	09/01/2025
31371F-WA-6	FNMA POOL NO 250941 8.000% 03/01/17		11/01/2016	Paydown		133	133	137	134	0	0	0	0	0	133	0	0	0	5	03/01/2017
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29		12/01/2016	Paydown		297	297	298	298	0	(1)	0	(1)	0	297	0	0	0	11	05/01/2029
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31		12/01/2016	Paydown		537	537	545	544	0	(7)	0	(7)	0	537	0	0	0	18	05/01/2031
31371J-6V-1	FNMA POOL NO 253884 6.500% 08/01/16		07/01/2016	Paydown		951	951	973	950	0	1	0	1	0	951	0	0	0	18	08/01/2016
31371J-6V-1	FNMA POOL NO 253884 6.500% 08/01/16		08/01/2016	Maturity		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/01/2016
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		12/01/2016	Paydown		191,936	191,936	208,790	207,653	0	(15,717)	0	(15,717)	0	191,936	0	0	0	5,523	04/01/2033
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		12/01/2016	Paydown		848	848	860	859	0	(11)	0	(11)	0	848	0	0	0	28	09/01/2031
31371K-EV-9	FNMA POOL NO 254048 6.500% 11/01/16		11/01/2016	Paydown		621	621	635	621	0	0	0	0	0	621	0	0	0	16	11/01/2016
31371K-HR-5	FNMA POOL NO 254140 5.500% 01/01/17		12/01/2016	Paydown		216	216	222	217	0	0	0	0	0	216	0	0	0	6	01/01/2017
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		12/01/2016	Paydown		1,446,251	1,446,251	1,430,997	1,431,895	0	14,355	0	14,355	0	1,446,251	0	0	0	41,611	06/01/2034
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		12/01/2016	Paydown		2,133,386	2,133,386	2,046,884	2,054,320	0	79,066	0	79,066	0	2,133,386	0	0	0	59,273	06/01/2034
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		12/01/2016	Paydown		494,797	494,797	511,380	510,065	0	(15,268)	0	(15,268)	0	494,797	0	0	0	12,968	07/01/2035
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		12/01/2016	Paydown		306,680	306,680	316,958	316,152	0	(9,472)	0	(9,472)	0	306,680	0	0	0	8,212	08/01/2035
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		12/01/2016	Paydown		177,098	177,098	174,268	174,426	0	2,672	0	2,672	0	177,098	0	0	0	5,350	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		12/01/2016	Paydown		1,488,718	1,488,718	1,457,548	1,459,370	0	29,349	0	29,349	0	1,488,718	0	0	0	41,829	11/01/2035
31372A-K9-2	FNMA POOL NO 266820 6.000% 01/01/24		12/01/2016	Paydown		1,053	1,053	1,041	1,044	0	9	0	9	0	1,053	0	0	0	60	01/01/2024
31372C-U2-2	FNMA POOL NO 268901 6.500% 01/01/24		12/01/2016	Paydown		26,063	26,063	24,722	25,054	0	1,009	0	1,009	0	26,063	0	0	0	1,316	01/01/2024
31372E-5D-2	FNMA POOL NO 270944 7.000% 06/01/23		12/01/2016	Paydown		111	111	107	108	0	3	0	3	0	111	0	0	0	4	06/01/2023
31372K-F8-8	FNMA POOL NO 274791 6.000% 02/01/24		12/01/2016	Paydown		275	275	263	266	0	9	0	9	0	275	0	0	0	9	02/01/2024
31372N-W8-3	FNMA POOL NO 277971 8.000% 06/01/24		12/01/2016	Paydown		278	278	285	283	0	(5)	0	(5)	0	278	0	0	0	12	06/01/2024
31372S-PL-1	FNMA POOL NO 281327 7.000% 05/01/24		09/01/2016	Paydown		564	564	549	552	0	12	0	12	0	564	0	0	0	20	05/01/2024
31372T-Y6-2	FNMA POOL NO 282533 8.500% 10/01/21		08/01/2016	Paydown		268	268	266	266	0	1	0	1	0	268	0	0	0	11	10/01/2021
31372V-DQ-6	FNMA POOL NO 283711 7.500% 05/01/24		12/01/2016	Paydown		474	474	487	483	0	(8)	0	(8)	0	474	0	0	0	19	05/01/2024
31373B-SX-8	FNMA POOL NO 288634 8.000% 07/01/24		12/01/2016	Paydown		268	268	275	272	0	(5)	0	(5)	0	268	0	0	0	12	07/01/2024
31373D-NE-1	FNMA POOL NO 290289 8.000% 10/01/24		12/01/2016	Paydown		351	351	360	357	0	(6)	0	(6)	0	351	0	0	0	15	10/01/2024
31373E-5D-1	FNMA POOL NO 291644 8.000% 09/01/22		12/01/2016	Paydown		1,036	1,036	1,063	1,052	0	(16)	0	(16)	0	1,036	0	0	0	46	09/01/2022
31373G-6C-7	FNMA POOL NO 293467 8.000% 09/01/24		12/01/2016	Paydown		113	113	116	115	0	(2)	0	(2)	0	113	0	0	0	5	09/01/2024
31373L-E9-4	FNMA POOL NO 296360 9.000% 12/01/24		12/01/2016	Paydown		252	252	260	258	0	(6)	0	(6)	0	252	0	0	0	12	12/01/2024
31373L-QP-5	FNMA POOL NO 296662 9.000% 11/01/24		12/01/2016	Paydown		267	267	278	275	0	(8)	0	(8)	0	267	0	0	0	13	11/01/2024
31373T-SK-7	FNMA POOL NO 303022 8.000% 09/01/24		12/01/2016	Paydown		228	228	234	232	0	(4)	0	(4)	0	228	0	0	0	10	09/01/2024
31373T-T6-7	FNMA POOL NO 303073 8.000% 11/01/24		12/01/2016	Paydown		56	56	58	57	0	(1)	0	(1)	0	56	0	0	0	2	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234 8.000% 01/01/25		12/01/2016	Paydown		204	204	209	208	0	(4)	0	(4)	0	204	0	0	0	9	01/01/2025
31373U-ET-0	FNMA POOL NO 303546 7.000% 10/01/25		12/01/2016	Paydown		205	205	206	206	0	(1)	0	(1)	0	205	0	0	0	8	10/01/2025
31373U-EY-9	FNMA POOL NO 303551 8.000% 10/01/25		12/01/2016	Paydown		239	239	246	244	0	(5)	0	(5)	0	239	0	0	0	10	10/01/2025
31373U-UC-9	FNMA POOL NO 303979 8.000% 01/01/26		12/01/2016	Paydown		692	692	710	706	0	(14)	0	(14)	0	692	0	0	0	26	01/01/2026
31373V-LD-5	FNMA POOL NO 304624 8.500% 04/01/25		12/01/2016	Paydown		37	37	39	39	0	(1)	0	(1)	0	37	0	0	0	2	04/01/2025
31373W-WW-9	FNMA POOL NO 305861 8.500% 06/01/25		12/01/2016	Paydown		198	198	206	204	0	(6)	0	(6)	0	198	0	0	0	9	06/01/2025
31374C-AU-0	FNMA POOL NO 309719 8.500% 05/01/25		12/01/2016	Paydown		338	338	351	349	0	(11)	0	(11)	0	338	0	0	0	17	05/01/2025
31374C-B8-8	FNMA POOL NO 309763 8.500% 05/01/25		12/01/2016	Paydown		282	282	293	291	0	(9)	0	(9)	0	282	0	0	0	12	05/01/2025

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
31374E-E2-4	FNMA POOL NO 311653 8.500% 06/01/25		12/01/2016	Paydown		297	297	309	306	0	(9)	0	(9)	0	297	0	0	0	14	06/01/2025
31374F-KG-3	FNMA POOL NO 312695 8.500% 06/01/25		12/01/2016	Paydown		446	446	464	459	0	(14)	0	(14)	0	446	0	0	0	21	06/01/2025
31374F-WA-3	FNMA POOL NO 313041 8.000% 08/01/26		12/01/2016	Paydown		422	422	433	431	0	(9)	0	(9)	0	422	0	0	0	17	08/01/2026
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27		12/01/2016	Paydown		129	129	133	132	0	(3)	0	(3)	0	129	0	0	0	6	07/01/2027
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27		12/01/2016	Paydown		343	343	345	344	0	(1)	0	(1)	0	343	0	0	0	13	09/01/2027
31374K-CR-7	FNMA POOL NO 316080 8.000% 07/01/25		12/01/2016	Paydown		971	971	996	989	0	(18)	0	(18)	0	971	0	0	0	43	07/01/2025
31374K-UX-4	FNMA POOL NO 316598 8.500% 07/01/25		12/01/2016	Paydown		573	573	596	589	0	(16)	0	(16)	0	573	0	0	0	25	07/01/2025
31374N-JD-5	FNMA POOL NO 318960 8.000% 08/01/25		12/01/2016	Paydown		337	337	346	343	0	(6)	0	(6)	0	337	0	0	0	14	08/01/2025
31374P-H8-3	FNMA POOL NO 319855 8.500% 08/01/25		12/01/2016	Paydown		1,221	1,221	1,271	1,259	0	(38)	0	(38)	0	1,221	0	0	0	57	08/01/2025
31374P-N7-8	FNMA POOL NO 320014 8.000% 08/01/25		12/01/2016	Paydown		157	157	162	161	0	(3)	0	(3)	0	157	0	0	0	7	08/01/2025
31374T-5M-7	FNMA POOL NO 324052 7.000% 09/01/25		12/01/2016	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1	09/01/2025
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28		12/01/2016	Paydown		451	451	463	461	0	(10)	0	(10)	0	451	0	0	0	19	06/01/2028
31374U-JY-3	FNMA POOL NO 324379 7.500% 05/01/24		12/01/2016	Paydown		216	216	221	219	0	(4)	0	(4)	0	216	0	0	0	9	05/01/2024
31374V-HR-8	FNMA POOL NO 325240 7.000% 10/01/25		09/01/2016	Paydown		922	922	917	918	0	4	0	4	0	922	0	0	0	47	10/01/2025
31374V-LN-2	FNMA POOL NO 325333 8.000% 12/01/25		12/01/2016	Paydown		894	894	917	911	0	(17)	0	(17)	0	894	0	0	0	40	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480 8.500% 12/01/25		12/01/2016	Paydown		622	622	647	641	0	(19)	0	(19)	0	622	0	0	0	29	12/01/2025
31375F-VL-9	FNMA POOL NO 333719 8.500% 08/01/25		12/01/2016	Paydown		2,010	2,010	2,091	2,064	0	(54)	0	(54)	0	2,010	0	0	0	94	08/01/2025
31375K-5K-9	FNMA POOL NO 337550 8.000% 01/01/23		12/01/2016	Paydown		1,903	1,903	1,951	1,934	0	(31)	0	(31)	0	1,903	0	0	0	62	01/01/2023
31375X-VH-9	FNMA POOL NO 348116 7.000% 09/01/24		12/01/2016	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	09/01/2024
31375Y-DM-6	FNMA POOL NO 348508 8.000% 06/01/26		12/01/2016	Paydown		73	73	75	75	0	(2)	0	(2)	0	73	0	0	0	3	06/01/2026
31376F-W7-8	FNMA POOL NO 354470 8.500% 07/01/25		12/01/2016	Paydown		236	236	244	241	0	(5)	0	(5)	0	236	0	0	0	11	07/01/2025
31376G-FF-7	FNMA POOL NO 354866 8.500% 08/01/26		12/01/2016	Paydown		1,486	1,486	1,534	1,520	0	(34)	0	(34)	0	1,486	0	0	0	69	08/01/2026
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		12/01/2016	Paydown		855,017	855,017	820,950	823,888	0	31,129	0	31,129	0	855,017	0	0	0	23,612	05/01/2034
31376K-GQ-3	FNMA POOL NO 357607 5.000% 08/01/19		12/01/2016	Paydown		45,858	45,858	49,699	48,139	0	(2,281)	0	(2,281)	0	45,858	0	0	0	1,357	08/01/2019
31376K-UB-0	FNMA POOL NO 357978 5.000% 09/01/20		12/01/2016	Paydown		249,996	249,996	271,335	263,770	0	(13,774)	0	(13,774)	0	249,996	0	0	0	6,530	09/01/2020
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27		12/01/2016	Paydown		464	464	475	473	0	(10)	0	(10)	0	464	0	0	0	21	05/01/2027
31377D-PZ-8	FNMA POOL NO 374040 7.500% 08/01/27		12/01/2016	Paydown		1,216	1,216	1,247	1,241	0	(25)	0	(25)	0	1,216	0	0	0	49	08/01/2027
31378A-AL-0	FNMA POOL NO 392511 7.500% 09/01/27		12/01/2016	Paydown		51	51	52	52	0	(1)	0	(1)	0	51	0	0	0	2	09/01/2027
31378A-AW-6	FNMA POOL NO 392521 7.500% 09/01/27		12/01/2016	Paydown		162	162	166	165	0	(3)	0	(3)	0	162	0	0	0	7	09/01/2027
31378B-CR-3	FNMA POOL NO 393480 8.000% 07/01/27		12/01/2016	Paydown		24	24	24	24	0	(1)	0	(1)	0	24	0	0	0	1	07/01/2027
31378B-KR-4	FNMA POOL NO 393704 8.000% 08/01/27		12/01/2016	Paydown		98	98	100	100	0	(2)	0	(2)	0	98	0	0	0	4	08/01/2027
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27		12/01/2016	Paydown		49	49	51	50	0	(1)	0	(1)	0	49	0	0	0	2	09/01/2027
31378D-BM-1	FNMA POOL NO 395244 6.500% 06/01/19		12/01/2016	Paydown		29,722	29,722	29,209	29,430	0	292	0	292	0	29,722	0	0	0	1,175	06/01/2019
31378D-QR-4	FNMA POOL NO 395664 8.000% 08/01/27		12/01/2016	Paydown		22	22	22	22	0	(1)	0	(1)	0	22	0	0	0	1	08/01/2027
31378E-BE-7	FNMA POOL NO 396137 7.000% 10/01/27		12/01/2016	Paydown		189	189	188	188	0	1	0	1	0	189	0	0	0	7	10/01/2027
31378F-Y9-0	FNMA POOL NO 397736 8.000% 10/01/27		12/01/2016	Paydown		747	747	766	763	0	(16)	0	(16)	0	747	0	0	0	18	10/01/2027
31378G-2C-6	FNMA POOL NO 398671 8.000% 09/01/27		12/01/2016	Paydown		324	324	332	330	0	(6)	0	(6)	0	324	0	0	0	15	09/01/2027
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27		12/01/2016	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	09/01/2027
31378H-7B-1	FNMA POOL NO 399690 7.500% 09/01/27		10/01/2016	Paydown		1,031	1,031	1,058	1,054	0	(22)	0	(22)	0	1,031	0	0	0	63	09/01/2027
31378J-D4-6	FNMA POOL NO 399823 8.000% 09/01/27		12/01/2016	Paydown		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	2	09/01/2027
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27		12/01/2016	Paydown		115	115	118	118	0	(2)	0	(2)	0	115	0	0	0	5	10/01/2027
31378M-VX-5	FNMA POOL NO 403030 8.000% 10/01/27		03/01/2016	Paydown		12,187	12,187	12,502	12,439	0	(252)	0	(252)	0	12,187	0	0	0	243	10/01/2027
31378N-AX-6	FNMA POOL NO 403322 8.000% 01/01/28		12/01/2016	Paydown		87	87	90	89	0	(2)	0	(2)	0	87	0	0	0	4	01/01/2028
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27		12/01/2016	Paydown		86	86	89	88	0	(2)	0	(2)	0	86	0	0	0	4	11/01/2027
31378U-G4-8	FNMA POOL NO 408919 8.000% 12/01/27		12/01/2016	Paydown		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	2	12/01/2027
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28		12/01/2016	Paydown		63	63	62	62	0	0	0	0	0	63	0	0	0	2	02/01/2028
31379E-ZD-2	FNMA POOL NO 417540 6.000% 03/01/28		12/01/2016	Paydown		352	352	337	339	0	13	0	13	0	352	0	0	0	12	03/01/2028
31379E-ZJ-9	FNMA POOL NO 417545 8.000% 08/01/26		12/01/2016	Paydown		982	982	998	994	0	(12)	0	(12)	0	982	0	0	0	43	08/01/2026
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28		12/01/2016	Paydown		593	593	552	558	0	34	0	34	0	593	0	0	0	18	09/01/2028
31379H-VS-6	FNMA POOL NO 420125 8.000% 05/01/26		12/01/2016	Paydown		224	224	230	229	0	(4)	0	(4)	0	224	0	0	0	10	05/01/2026
31379N-Z7-5	FNMA POOL NO 424766 8.000% 01/01/26		02/01/2016	Paydown		381	381	382	382	0	(1)	0	(1)	0	381	0	0	0	5	01/01/2026
31379W-LK-1	FNMA POOL NO 431530 6.000% 09/01/28		12/01/2016	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/01/2028
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28		12/01/2016	Paydown		161	161	165	164	0	(3)	0	(3)	0	161	0	0	0	7	05/01/2028
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28		12/01/2016	Paydown		109	109	104	105	0	4	0	4	0	109	0	0	0	2	08/01/2028
31380F-ZT-1	FNMA POOL NO 439154 8.000% 04/01/28		12/01/2016	Paydown		541	541	555	553	0	(12)	0	(12)	0	541	0	0	0	24	04/01/2028
31380L-AG-3	FNMA POOL NO 442907 6.000% 09/01/28		10/01/2016	Paydown		6,834	6,834	6,649	6,686	0	148	0	148	0	6,834	0	0	0	335	09/01/2028
31380M-LR-5	FNMA POOL NO 444136 7.000% 12/01/28		12/01/2016	Paydown		309	309	308	308	0	1	0	1	0	309	0	0	0	12	12/01/2028
31380N-MP-6	FNMA POOL NO 445066 7.000% 09/01/27		01/01/2016	Paydown		2,011	2,011	2,002	2,002	0	9	0	9	0	2,011	0	0	0	12	09/01/2027

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
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29		12/01/2016	Paydown		222	222	223	222	0	(1)	0	(1)	0	222	0	0	0	9	04/01/2029
31380X-SM-5	FNMA POOL NO 453324 7.000% 02/01/29		12/01/2016	Paydown		189	189	190	190	0	0	0	0	0	189	0	0	0	7	02/01/2029
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29		12/01/2016	Paydown		760	760	756	756	0	3	0	3	0	760	0	0	0	23	01/01/2029
31381F-JZ-4	FNMA POOL NO 459380 7.000% 02/01/29		11/01/2016	Paydown		1,515	1,515	1,519	1,518	0	(3)	0	(3)	0	1,515	0	0	0	95	02/01/2029
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29		12/01/2016	Paydown		325	325	326	326	0	(1)	0	(1)	0	325	0	0	0	12	03/01/2029
31381K-4D-8	FNMA POOL NO 463520 4.550% 10/01/19		12/01/2016	Paydown		50,480	50,480	51,363	50,753	0	(273)	0	(273)	0	50,480	0	0	0	1,278	10/01/2019
31381L-AV-9	FNMA POOL NO 463620 4.720% 10/01/19		12/01/2016	Paydown		25,296	25,296	28,613	26,950	0	(1,653)	0	(1,653)	0	25,296	0	0	0	665	10/01/2019
31381L-BS-5	FNMA POOL NO 463649 4.465% 10/01/19		01/01/2016	Paydown		2,551,102	2,551,102	2,861,648	2,705,881	0	(154,779)	0	(154,779)	0	2,551,102	0	0	0	9,807	10/01/2019
31381L-BY-2	FNMA POOL NO 463655 4.490% 10/01/19		12/01/2016	Paydown		317,486	317,486	321,243	318,471	0	(986)	0	(986)	0	317,486	0	0	0	7,932	10/01/2019
31381L-ER-4	FNMA POOL NO 463744 4.120% 12/01/19		12/01/2016	Paydown		104,504	104,504	102,757	103,590	0	914	0	914	0	104,504	0	0	0	2,392	12/01/2019
31381L-FJ-1	FNMA POOL NO 463769 4.030% 11/01/19		12/01/2016	Paydown		51,215	51,215	56,250	53,760	0	(2,545)	0	(2,545)	0	51,215	0	0	0	1,148	11/01/2019
31381L-J7-3	FNMA POOL NO 463886 4.400% 12/01/19		12/01/2016	Paydown		35,172	35,172	35,326	35,177	0	(5)	0	(5)	0	35,172	0	0	0	861	12/01/2019
31381L-LG-0	FNMA POOL NO 463927 4.430% 12/01/19		12/01/2016	Paydown		30,448	30,448	30,527	30,429	0	19	0	19	0	30,448	0	0	0	750	12/01/2019
31381L-LM-7	FNMA POOL NO 463932 4.320% 12/01/19		12/01/2016	Paydown		17,569	17,569	17,532	17,524	0	46	0	46	0	17,569	0	0	0	422	12/01/2019
31381L-Q4-2	FNMA POOL NO 464075 4.450% 12/01/19		12/01/2016	Paydown		116,586	116,586	117,024	116,571	0	16	0	16	0	116,586	0	0	0	2,886	12/01/2019
31381L-Q5-9	FNMA POOL NO 464076 4.450% 12/01/19		12/01/2016	Paydown		97,301	97,301	97,655	97,283	0	18	0	18	0	97,301	0	0	0	2,408	12/01/2019
31381L-Q6-7	FNMA POOL NO 464077 4.450% 12/01/19		12/01/2016	Paydown		70,526	70,526	70,779	70,511	0	14	0	14	0	70,526	0	0	0	1,746	12/01/2019
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29		12/01/2016	Paydown		120	120	115	115	0	5	0	5	0	120	0	0	0	4	04/01/2029
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29		12/01/2016	Paydown		26	26	25	25	0	1	0	1	0	26	0	0	0	1	08/01/2029
31382G-GB-7	FNMA POOL NO 481794 7.000% 05/01/29		12/01/2016	Paydown		528	528	525	525	0	2	0	2	0	528	0	0	0	20	05/01/2029
31382G-XP-7	FNMA POOL NO 482286 7.000% 01/01/29		12/01/2016	Paydown		358	358	356	356	0	2	0	2	0	358	0	0	0	13	01/01/2029
31382J-Y9-6	FNMA POOL NO 484136 7.000% 02/01/29		12/01/2016	Paydown		512	512	514	513	0	(1)	0	(1)	0	512	0	0	0	19	02/01/2029
31382K-2S-6	FNMA POOL NO 485085 7.500% 10/01/29		12/01/2016	Paydown		167	167	161	162	0	5	0	5	0	167	0	0	0	7	10/01/2029
31382P-5F-0	FNMA POOL NO 488746 7.000% 03/01/29		12/01/2016	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824 7.000% 03/01/29		12/01/2016	Paydown		178	178	178	178	0	0	0	0	0	178	0	0	0	7	03/01/2029
31382R-C6-8	FNMA POOL NO 489793 7.000% 05/01/29		12/01/2016	Paydown		147	147	147	147	0	0	0	0	0	147	0	0	0	5	05/01/2029
31382T-JA-8	FNMA POOL NO 491757 7.000% 04/01/29		12/01/2016	Paydown		121	121	122	122	0	0	0	0	0	121	0	0	0	5	04/01/2029
31382U-RV-0	FNMA POOL NO 492900 7.000% 10/01/28		12/01/2016	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	2	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533 7.000% 04/01/29		12/01/2016	Paydown		567	567	569	568	0	(1)	0	(1)	0	567	0	0	0	22	04/01/2029
31382V-N6-7	FNMA POOL NO 493713 7.000% 04/01/29		12/01/2016	Paydown		62	62	62	62	0	0	0	0	0	62	0	0	0	2	04/01/2029
31383B-HE-0	FNMA POOL NO 498029 6.500% 09/01/29		12/01/2016	Paydown		98	98	91	92	0	6	0	6	0	98	0	0	0	4	09/01/2029
31383C-2Z-7	FNMA POOL NO 499492 7.000% 06/01/29		12/01/2016	Paydown		292	292	294	294	0	(1)	0	(1)	0	292	0	0	0	11	06/01/2029
31383C-UB-9	FNMA POOL NO 499278 6.500% 08/01/29		12/01/2016	Paydown		107	107	100	101	0	6	0	6	0	107	0	0	0	4	08/01/2029
31383E-AD-3	FNMA POOL NO 500504 7.000% 05/01/29		12/01/2016	Paydown		161	161	162	161	0	(1)	0	(1)	0	161	0	0	0	6	05/01/2029
31383E-HS-3	FNMA POOL NO 500741 6.500% 06/01/29		12/01/2016	Paydown		407	407	382	384	0	22	0	22	0	407	0	0	0	15	06/01/2029
31383E-RP-8	FNMA POOL NO 500994 6.500% 08/01/29		12/01/2016	Paydown		25	25	25	25	0	1	0	1	0	25	0	0	0	1	08/01/2029
31383E-XX-4	FNMA POOL NO 501194 7.000% 06/01/29		12/01/2016	Paydown		170	170	171	171	0	(1)	0	(1)	0	170	0	0	0	6	06/01/2029
31383E-YC-9	FNMA POOL NO 501207 7.000% 06/01/29		12/01/2016	Paydown		184	184	184	184	0	(1)	0	(1)	0	184	0	0	0	7	06/01/2029
31383H-NF-7	FNMA POOL NO 503590 6.500% 07/01/29		12/01/2016	Paydown		161	161	155	156	0	5	0	5	0	161	0	0	0	6	07/01/2029
31383H-TN-4	FNMA POOL NO 503757 6.500% 07/01/29		12/01/2016	Paydown		39	39	38	38	0	1	0	1	0	39	0	0	0	2	07/01/2029
31383J-6M-7	FNMA POOL NO 504976 7.500% 07/01/29		12/01/2016	Paydown		203	203	196	197	0	6	0	6	0	203	0	0	0	8	07/01/2029
31383K-EC-7	FNMA POOL NO 505131 6.500% 07/01/29		12/01/2016	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/01/2029
31383K-KM-8	FNMA POOL NO 505300 7.500% 08/01/29		12/01/2016	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	08/01/2029
31383K-R6-6	FNMA POOL NO 505509 6.500% 07/01/29		12/01/2016	Paydown		37	37	36	36	0	1	0	1	0	37	0	0	0	2	07/01/2029
31383L-T7-0	FNMA POOL NO 506474 6.500% 07/01/29		12/01/2016	Paydown		123	123	119	119	0	4	0	4	0	123	0	0	0	5	07/01/2029
31383M-HL-0	FNMA POOL NO 507035 7.500% 08/01/29		12/01/2016	Paydown		29	29	28	29	0	1	0	1	0	29	0	0	0	1	08/01/2029
31383M-VU-4	FNMA POOL NO 507427 7.500% 07/01/29		12/01/2016	Paydown		765	765	739	742	0	22	0	22	0	765	0	0	0	41	07/01/2029
31383Q-FW-9	FNMA POOL NO 509681 6.500% 08/01/29		12/01/2016	Paydown		22	22	22	22	0	1	0	1	0	22	0	0	0	1	08/01/2029
31383U-TH-8	FNMA POOL NO 513652 7.500% 09/01/29		12/01/2016	Paydown		22	22	21	21	0	1	0	1	0	22	0	0	0	1	09/01/2029
31383W-X7-1	FNMA POOL NO 515602 6.500% 11/01/29		12/01/2016	Paydown		61	61	59	59	0	2	0	2	0	61	0	0	0	2	11/01/2029
31384C-Q5-6	FNMA POOL NO 519876 7.500% 02/01/30		12/01/2016	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	1	02/01/2030
31384D-4R-0	FNMA POOL NO 521132 7.000% 12/01/29		12/01/2016	Paydown		110	110	108	108	0	2	0	2	0	110	0	0	0	4	12/01/2029
31384D-5G-3	FNMA POOL NO 521147 7.500% 12/01/29		12/01/2016	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/01/2029
31384D-LC-4	FNMA POOL NO 520623 7.500% 11/01/29		12/01/2016	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	11/01/2029
31384J-BE-8	FNMA POOL NO 524837 7.500% 01/01/30		12/01/2016	Paydown		28	28	27	27	0	1	0	1	0	28	0	0	0	1	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940 7.500% 01/01/30		12/01/2016	Paydown		179	179	173	173	0	5	0	5	0	179	0	0	0	7	01/01/2030
31384N-W2-2	FNMA POOL NO 529065 7.500% 03/01/30		12/01/2016	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/01/2030
31384S-BG-3	FNMA POOL NO 532039 7.500% 06/01/30		12/01/2016	Paydown		614	614	594	596	0	18	0	18	0	614	0	0	0	25	06/01/2030

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
31384V-LV-2	FNMA POOL NO 535040 7.500% 12/01/29		12/01/2016	Paydown		28	28	27	27	0	1	0	1	0	28	0	0	0	1	12/01/2029
31384W-MD-9	FNMA POOL NO 535956 6.500% 05/01/16		05/01/2016	Paydown		957	957	979	955	0	2	0	2	0	957	0	0	0	11	05/01/2016
31385E-MX-4	FNMA POOL NO 542274 7.500% 06/01/30		12/01/2016	Paydown		6	6	5	6	0	0	0	0	0	6	0	0	0	0	06/01/2030
31385H-3H-3	FNMA POOL NO 545400 5.500% 01/01/17		12/01/2016	Paydown		117	117	120	117	0	0	0	0	0	117	0	0	0	3	01/01/2017
31385X-AZ-0	FNMA POOL NO 555424 5.500% 05/01/33		12/01/2016	Paydown		1,818,838	1,818,838	1,978,111	1,967,698	0	(148,859)	0	(148,859)	0	1,818,838	0	0	0	52,983	05/01/2033
31385X-EC-7	FNMA POOL NO 555531 5.500% 06/01/33		12/01/2016	Paydown		294,523	294,523	319,051	317,237	0	(22,715)	0	(22,715)	0	294,523	0	0	0	8,813	06/01/2033
31386E-KQ-0	FNMA POOL NO 561103 6.500% 04/01/16		04/01/2016	Paydown		807	807	825	805	0	2	0	2	0	807	0	0	0	10	04/01/2016
31386F-6B-6	FNMA POOL NO 562566 6.000% 02/01/31		12/01/2016	Paydown		3,253	3,253	3,216	3,219	0	34	0	34	0	3,253	0	0	0	90	02/01/2031
31386L-WH-1	FNMA POOL NO 566848 5.500% 09/01/16		07/01/2016	Paydown		121	121	124	121	0	0	0	0	0	121	0	0	0	2	09/01/2016
31386P-LV-3	FNMA POOL NO 569240 6.500% 09/01/16		09/01/2016	Paydown		662	662	677	662	0	1	0	1	0	662	0	0	0	17	09/01/2016
31386S-L6-2	FNMA POOL NO 571949 6.500% 07/01/31		12/01/2016	Paydown		71	71	73	72	0	(1)	0	(1)	0	71	0	0	0	2	07/01/2031
31386S-PE-1	FNMA POOL NO 572021 5.500% 04/01/16		03/01/2016	Paydown		17	17	18	17	0	0	0	0	0	17	0	0	0	0	04/01/2016
31386T-ER-2	FNMA POOL NO 572644 5.500% 04/01/16		04/01/2016	Paydown		195	195	200	195	0	0	0	0	0	195	0	0	0	2	04/01/2016
31386U-5K-4	FNMA POOL NO 574250 6.500% 08/01/31		12/01/2016	Paydown		57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	2	08/01/2031
31387B-DA-8	FNMA POOL NO 578897 6.500% 04/01/31		12/01/2016	Paydown		61	61	62	62	0	(1)	0	(1)	0	61	0	0	0	2	04/01/2031
31387C-XF-3	FNMA POOL NO 580378 6.500% 04/01/31		12/01/2016	Paydown		387	387	392	392	0	(5)	0	(5)	0	387	0	0	0	14	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287 6.500% 05/01/31		12/01/2016	Paydown		485	485	492	492	0	(6)	0	(6)	0	485	0	0	0	9	05/01/2031
31387E-6X-0	FNMA POOL NO 582386 6.500% 05/01/31		12/01/2016	Paydown		150	150	152	152	0	(2)	0	(2)	0	150	0	0	0	5	05/01/2031
31387G-GZ-9	FNMA POOL NO 583516 6.500% 06/01/16		05/01/2016	Paydown		651	651	665	649	0	1	0	1	0	651	0	0	0	9	06/01/2016
31387G-QB-1	FNMA POOL NO 583750 6.500% 06/01/31		12/01/2016	Paydown		8,276	8,276	8,396	8,387	0	(111)	0	(111)	0	8,276	0	0	0	184	06/01/2031
31387J-6U-5	FNMA POOL NO 585983 6.500% 05/01/16		04/01/2016	Paydown		168	168	172	168	0	0	0	0	0	168	0	0	0	3	05/01/2016
31387J-SQ-0	FNMA POOL NO 585627 6.500% 06/01/31		12/01/2016	Paydown		380	380	386	385	0	(5)	0	(5)	0	380	0	0	0	8	06/01/2031
31387K-BR-3	FNMA POOL NO 586048 6.500% 08/01/16		03/01/2016	Paydown		184	184	188	184	0	0	0	0	0	184	0	0	0	2	08/01/2016
31387K-HE-6	FNMA POOL NO 586229 6.500% 07/01/31		12/01/2016	Paydown		146	146	148	148	0	(2)	0	(2)	0	146	0	0	0	5	07/01/2031
31387N-2P-1	FNMA POOL NO 589482 6.000% 07/01/16		07/01/2016	Paydown		2,207	2,207	2,239	2,202	0	5	0	5	0	2,207	0	0	0	37	07/01/2016
31387N-2P-1	FNMA POOL NO 589482 6.000% 07/01/16		07/01/2016	Maturity		38	38	38	38	0	0	0	0	0	38	0	0	0	1	07/01/2016
31387N-2W-6	FNMA POOL NO 589489 6.500% 08/01/16		07/01/2016	Paydown		637	637	651	636	0	1	0	1	0	637	0	0	0	11	08/01/2016
31387N-2W-6	FNMA POOL NO 589489 6.500% 08/01/16		08/01/2016	Maturity		3	3	3	3	0	0	0	0	0	3	0	0	0	0	08/01/2016
31387N-WG-8	FNMA POOL NO 589347 6.500% 06/01/16		05/01/2016	Paydown		186	186	190	186	0	0	0	0	0	186	0	0	0	2	06/01/2016
31387N-WG-8	FNMA POOL NO 589347 6.500% 06/01/16		06/01/2016	Maturity		20	20	20	20	0	0	0	0	0	20	0	0	0	1	06/01/2016
31387Q-TF-7	FNMA POOL NO 591050 6.500% 08/01/16		08/01/2016	Paydown		1,418	1,418	1,450	1,417	0	1	0	1	0	1,418	0	0	0	34	08/01/2016
31387R-4Z-8	FNMA POOL NO 592240 6.500% 08/01/31		12/01/2016	Paydown		2,010	2,010	2,039	2,035	0	(25)	0	(25)	0	2,010	0	0	0	72	08/01/2031
31387R-B9-8	FNMA POOL NO 591464 6.500% 09/01/31		12/01/2016	Paydown		2,605	2,605	2,643	2,639	0	(34)	0	(34)	0	2,605	0	0	0	97	09/01/2031
31387V-3C-1	FNMA POOL NO 595795 6.500% 09/01/31		12/01/2016	Paydown		760	760	771	770	0	(10)	0	(10)	0	760	0	0	0	28	09/01/2031
31387V-3K-3	FNMA POOL NO 595802 6.500% 09/01/31		12/01/2016	Paydown		700	700	710	709	0	(9)	0	(9)	0	700	0	0	0	25	09/01/2031
31387V-3W-7	FNMA POOL NO 595813 6.500% 07/01/16		07/01/2016	Paydown		1,445	1,445	1,478	1,443	0	2	0	2	0	1,445	0	0	0	27	07/01/2016
31387V-PX-1	FNMA POOL NO 595438 6.500% 08/01/16		07/01/2016	Paydown		841	841	860	840	0	1	0	1	0	841	0	0	0	18	08/01/2016
31387V-PX-1	FNMA POOL NO 595438 6.500% 08/01/16		08/01/2016	Maturity		33	33	34	33	0	0	0	0	0	33	0	0	0	1	08/01/2016
31387V-YP-8	FNMA POOL NO 595718 6.000% 08/01/16		08/01/2016	Paydown		10,118	10,118	10,263	10,102	0	16	0	16	0	10,118	0	0	0	194	08/01/2016
31387W-U9-6	FNMA POOL NO 596508 6.500% 09/01/16		08/01/2016	Paydown		222	222	227	222	0	0	0	0	0	222	0	0	0	5	09/01/2016
31387X-JU-0	FNMA POOL NO 597075 6.500% 09/01/16		08/01/2016	Paydown		1,297	1,297	1,327	1,297	0	0	0	0	0	1,297	0	0	0	31	09/01/2016
31388B-C7-5	FNMA POOL NO 599594 6.500% 08/01/16		07/01/2016	Paydown		601	601	615	601	0	0	0	0	0	601	0	0	0	13	08/01/2016
31388B-VW-9	FNMA POOL NO 600129 6.500% 08/01/31		12/01/2016	Paydown		181	181	183	183	0	(2)	0	(2)	0	181	0	0	0	6	08/01/2031
31388C-GK-0	FNMA POOL NO 600602 6.500% 08/01/31		12/01/2016	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	08/01/2031
31388D-X5-2	FNMA POOL NO 602000 6.500% 08/01/16		08/01/2016	Paydown		544	544	556	544	0	0	0	0	0	544	0	0	0	11	08/01/2016
31388D-YN-2	FNMA POOL NO 602017 6.500% 08/01/16		08/01/2016	Paydown		897	897	917	896	0	1	0	1	0	897	0	0	0	15	08/01/2016
31388D-ZG-6	FNMA POOL NO 602043 6.500% 08/01/16		07/01/2016	Paydown		863	863	882	862	0	1	0	1	0	863	0	0	0	17	08/01/2016
31388E-4K-9	FNMA POOL NO 603026 6.500% 08/01/16		08/01/2016	Paydown		792	792	810	791	0	0	0	0	0	792	0	0	0	18	08/01/2016
31388E-FY-7	FNMA POOL NO 602383 6.500% 08/01/16		08/01/2016	Paydown		1,301	1,301	1,331	1,300	0	1	0	1	0	1,301	0	0	0	25	08/01/2016
31388F-T8-6	FNMA POOL NO 603675 6.500% 10/01/31		12/01/2016	Paydown		244	244	248	248	0	(3)	0	(3)	0	244	0	0	0	9	10/01/2031
31388G-3S-8	FNMA POOL NO 604809 6.500% 09/01/31		12/01/2016	Paydown		3,714	3,714	3,767	3,763	0	(49)	0	(49)	0	3,714	0	0	0	158	09/01/2031
31388G-C9-0	FNMA POOL NO 604096 6.500% 09/01/31		12/01/2016	Paydown		84	84	85	85	0	(1)	0	(1)	0	84	0	0	0	3	09/01/2031
31388G-CP-4	FNMA POOL NO 604078 6.500% 09/01/31		12/01/2016	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	09/01/2031
31388G-CX-7	FNMA POOL NO 604086 6.500% 09/01/31		12/01/2016	Paydown		179	179	182	181	0	(2)	0	(2)	0	179	0	0	0	6	09/01/2031
31388H-BA-6	FNMA POOL NO 604933 6.000% 10/01/31		12/01/2016	Paydown		15,428	15,428	15,254	15,266	0	162	0	162	0	15,428	0	0	0	546	10/01/2031
31388H-G4-5	FNMA POOL NO 605119 6.500% 09/01/16		08/01/2016	Paydown		4,395	4,395	4,492	4,389	0	6	0	6	0	4,395	0	0	0	100	09/01/2016
31388H-G4-5	FNMA POOL NO 605119 6.500% 09/01/16		09/01/2016	Maturity		283	283	290	283	0	0	0	0	0	283	0	0	0	14	09/01/2016
31388H-NL-9	FNMA POOL NO 605295 6.500% 09/01/16		09/01/2016	Paydown		4,187	4,187	4,282	4,183	0	4	0	4	0	4,187	0	0	0	114	09/01/2016

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
31388J-H7-3	FNMA POOL NO 606054 6.500% 10/01/16		09/01/2016	Paydown		3,783	3,783	3,867	3,780	0	3	0	3	0	3,783	0	0	0	88	10/01/2016
31388J-H7-3	FNMA POOL NO 606054 6.500% 10/01/16		10/01/2016	Maturity		20	20	20	20	0	0	0	0	0	20	0	0	0	1	10/01/2016
31388K-Z5-4	FNMA POOL NO 607464 5.500% 11/01/16		10/01/2016	Paydown		292	292	300	293	0	0	0	0	0	292	0	0	0	7	11/01/2016
31388L-7F-1	FNMA POOL NO 608494 5.500% 11/01/16		10/01/2016	Paydown		109	109	112	109	0	0	0	0	0	109	0	0	0	3	11/01/2016
31388N-QM-1	FNMA POOL NO 609860 6.000% 10/01/31		12/01/2016	Paydown		381	381	377	377	0	4	0	4	0	381	0	0	0	12	10/01/2031
31388N-QU-3	FNMA POOL NO 609867 6.000% 10/01/31		12/01/2016	Paydown		5,357	5,357	5,295	5,300	0	57	0	57	0	5,357	0	0	0	176	10/01/2031
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31		12/01/2016	Paydown		1,627	1,627	1,651	1,649	0	(21)	0	(21)	0	1,627	0	0	0	58	10/01/2031
31388P-CH-2	FNMA POOL NO 610372 6.000% 10/01/31		12/01/2016	Paydown		36,435	36,435	36,015	36,036	0	399	0	399	0	36,435	0	0	0	2,144	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283 6.500% 11/01/31		12/01/2016	Paydown		105	105	107	107	0	(1)	0	(1)	0	105	0	0	0	4	11/01/2031
31388Q-JV-2	FNMA POOL NO 611476 5.500% 11/01/16		11/01/2016	Paydown		151	151	155	151	0	0	0	0	0	151	0	0	0	4	11/01/2016
31388Q-LC-1	FNMA POOL NO 611523 6.500% 11/01/31		12/01/2016	Paydown		1,028	1,028	1,043	1,041	0	(13)	0	(13)	0	1,028	0	0	0	37	11/01/2031
31388R-Y8-4	FNMA POOL NO 612835 6.000% 12/01/16		11/01/2016	Paydown		6,314	6,314	6,404	6,313	0	0	0	0	0	6,314	0	0	0	132	12/01/2016
31388U-SQ-4	FNMA POOL NO 615327 5.500% 12/01/16		07/01/2016	Paydown		170	170	174	170	0	0	0	0	0	170	0	0	0	2	12/01/2016
31388V-5K-0	FNMA POOL NO 616550 5.500% 12/01/16		05/01/2016	Paydown		134	134	137	134	0	0	0	0	0	134	0	0	0	2	12/01/2016
31389A-NM-1	FNMA POOL NO 619696 6.500% 12/01/31		12/01/2016	Paydown		543	543	551	550	0	(8)	0	(8)	0	543	0	0	0	19	12/01/2031
31389P-LB-4	FNMA POOL NO 631322 5.500% 02/01/17		12/01/2016	Paydown		170	170	174	170	0	0	0	0	0	170	0	0	0	5	02/01/2017
31389V-NZ-6	FNMA POOL NO 636808 6.500% 04/01/32		12/01/2016	Paydown		106,582	106,582	106,111	106,129	0	453	0	453	0	106,582	0	0	0	5,391	04/01/2032
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		12/01/2016	Paydown		3,717	3,717	3,700	3,701	0	16	0	16	0	3,717	0	0	0	138	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016 6.500% 04/01/32		12/01/2016	Paydown		60,860	60,860	60,603	60,602	0	258	0	258	0	60,860	0	0	0	2,873	04/01/2032
3138A1-HM-6	FNMA POOL NO AH0235 3.500% 12/01/25		12/01/2016	Paydown		870,847	870,847	919,505	910,116	0	(39,269)	0	(39,269)	0	870,847	0	0	0	14,047	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969 3.500% 12/01/25		12/01/2016	Paydown		4,449,867	4,449,867	4,464,468	4,460,234	0	(10,367)	0	(10,367)	0	4,449,867	0	0	0	87,141	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620 4.000% 02/01/26		12/01/2016	Paydown		2,073,766	2,073,766	2,119,386	2,112,004	0	(38,237)	0	(38,237)	0	2,073,766	0	0	0	43,973	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186 4.000% 04/01/41		12/01/2016	Paydown		1,195,693	1,195,693	1,249,032	1,246,380	0	(50,687)	0	(50,687)	0	1,195,693	0	0	0	28,941	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759 4.000% 09/01/41		12/01/2016	Paydown		30,794	30,794	33,254	33,121	0	(2,327)	0	(2,327)	0	30,794	0	0	0	671	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709 4.000% 09/01/41		12/01/2016	Paydown		1,445,544	1,445,544	1,561,027	1,555,622	0	(110,078)	0	(110,078)	0	1,445,544	0	0	0	30,674	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164 4.000% 09/01/41		12/01/2016	Paydown		17,441	17,441	18,835	18,771	0	(1,330)	0	(1,330)	0	17,441	0	0	0	381	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155 4.000% 11/01/41		12/01/2016	Paydown		888,698	888,698	943,409	940,764	0	(52,066)	0	(52,066)	0	888,698	0	0	0	19,369	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576 3.500% 11/01/41		12/01/2016	Paydown		842,598	842,598	870,773	870,186	0	(27,588)	0	(27,588)	0	842,598	0	0	0	17,533	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965 4.000% 06/01/42		12/01/2016	Paydown		469,934	469,934	497,689	497,012	0	(27,078)	0	(27,078)	0	469,934	0	0	0	12,726	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081 3.500% 01/01/42		12/01/2016	Paydown		1,332,574	1,332,574	1,372,948	1,371,258	0	(38,684)	0	(38,684)	0	1,332,574	0	0	0	31,272	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		12/01/2016	Paydown		428,694	428,694	432,512	432,339	0	(3,645)	0	(3,645)	0	428,694	0	0	0	9,197	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452 4.000% 11/01/43		12/01/2016	Paydown		785,458	785,458	831,236	830,045	0	(44,587)	0	(44,587)	0	785,458	0	0	0	18,182	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017 3.500% 12/01/42		12/01/2016	Paydown		4,735,906	4,735,906	4,891,303	4,887,920	0	(152,014)	0	(152,014)	0	4,735,906	0	0	0	91,625	12/01/2042
3138LT-JW-9	FNMA POOL NO AO2976 3.500% 05/01/42		12/01/2016	Paydown		6,942,983	6,942,983	7,089,707	7,084,024	0	(141,042)	0	(141,042)	0	6,942,983	0	0	0	144,019	05/01/2042
3138M7-WU-5	FNMA POOL NO AP4258 3.000% 08/01/42		12/01/2016	Paydown		172,820	172,820	174,494	174,464	0	(1,644)	0	(1,644)	0	172,820	0	0	0	2,924	08/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809 3.500% 12/01/42		12/01/2016	Paydown		1,653,454	1,653,454	1,676,319	1,675,323	0	(21,869)	0	(21,869)	0	1,653,454	0	0	0	32,933	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		12/01/2016	Paydown		5,702,277	5,702,277	5,524,081	5,530,627	0	171,650	0	171,650	0	5,702,277	0	0	0	89,623	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328 3.500% 01/01/43		12/01/2016	Paydown		3,004,139	3,004,139	3,113,978	3,111,373	0	(107,234)	0	(107,234)	0	3,004,139	0	0	0	56,990	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446 4.000% 09/01/44		12/01/2016	Paydown		486,873	486,873	520,879	520,317	0	(33,444)	0	(33,444)	0	486,873	0	0	0	12,183	09/01/2044
3138WT-RW-8	FNMA POOL NO AT5900 3.000% 06/01/43		12/01/2016	Paydown		697,835	697,835	677,009	677,656	0	20,179	0	20,179	0	697,835	0	0	0	12,579	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308 3.500% 01/01/42		12/01/2016	Paydown		1,363,513	1,363,513	1,424,927	1,423,788	0	(60,275)	0	(60,275)	0	1,363,513	0	0	0	30,519	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843 4.000% 11/01/44		12/01/2016	Paydown		970,024	970,024	1,037,016	1,035,932	0	(65,908)	0	(65,908)	0	970,024	0	0	0	24,748	11/01/2044
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		12/01/2016	Paydown		9,711	9,711	9,670	9,670	0	41	0	41	0	9,711	0	0	0	359	04/01/2032
31390L-NS-1	FNMA POOL NO 649401 5.500% 07/01/17		12/01/2016	Paydown		654	654	670	655	0	(1)	0	(1)	0	654	0	0	0	17	07/01/2017
31391D-Y6-4	FNMA POOL NO 664133 5.500% 11/01/17		12/01/2016	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	11/01/2017
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0		12/01/2016	Paydown		6,561	6,561	7,336	7,294	0	(733)	0	(733)	0	6,561	0	0	0	185	10/01/2032
31391W-5H-0	FNMA POOL NO 679548 5.000% 04/01/33		12/01/2016	Paydown		1,572	1,572	1,717	1,709	0	(138)	0	(138)	0	1,572	0	0	0	40	04/01/2033
313964-YA-0	FHLMC GOLD POOL NO D27905		12/01/2016	Paydown		1,649	1,649	1,699	1,675	0	(27)	0	(27)	0	1,649	0	0	0	68	11/01/2022
313968-RF-8	FHLMC GOLD POOL NO D30486		12/01/2016	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547		12/01/2016	Paydown		175	175	170	172	0	3	0	3	0	175	0	0	0	7	02/01/2023
313968-TF-6	FHLMC GOLD POOL NO D30550		12/01/2016	Paydown		69	69	68	68	0	1	0	1	0	69	0	0	0	3	02/01/2023
31397J-ME-1	FREDDIE MAC CMO FLOATER		12/27/2016	Paydown		6,083,162	6,083,162	6,083,162	6,083,162	0	0	0	0	0	6,083,162	0	0	0	16,425	12/25/2036
31398G-GH-6	FANNIE MAE CMBS 4.001% 01/25/19		12/01/2016	Paydown		9,165,086	9,165,086	9,210,911	9,166,099	0	(1,013)	0	(1,013)	0	9,165,086	0	0	0	210,787	01/25/2019
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/01/2016	Paydown		75,954	75,954	74,507	74,601	0	1,354	0	1,354	0	75,954	0	0	0	3,587	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR		12/01/2016	Paydown		83,828	83,828	89,868	89,461	0	(5,633)	0	(5,633)	0	83,828	0	0	0	1,224	07/01/2033
31401N-4U-0	FNMA POOL NO 713735 5.000% 09/01/33		12/01/2016	Paydown		5,270	5,270	5,757	5,737	0	(466)	0	(466)	0	5,270	0	0	0	134	09/01/2033
31402C-PL-0	FNMA POOL NO 725027 5.000% 11/01/33		12/01/2016	Paydown		109,321	109,321	116,171	115,627	0	(6,306)	0	(6,306)	0	109,321	0	0	0	2,991	11/01/2033
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		12/01/2016	Paydown		687,295	687,295	739,594	736,009	0	(48,714)	0	(48,714)	0	687,295	0	0	0	19,931	07/01/2034

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
31402D-KK-5	FNMA POOL NO 725798 2.796% 06/01/34		12/01/2016	Paydown		510,163	510,163	539,431	537,829	0	(27,665)	0	(27,665)	0	510,163	0	0	0	7,550	06/01/2034
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		12/01/2016	Paydown		924,322	924,322	970,912	967,931	0	(43,609)	0	(43,609)	0	924,322	0	0	0	25,599	03/01/2035
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		12/01/2016	Paydown		1,405,775	1,405,775	1,509,344	1,502,847	0	(97,072)	0	(97,072)	0	1,405,775	0	0	0	38,988	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		12/01/2016	Paydown		2,534,553	2,534,553	2,618,609	2,611,545	0	(76,992)	0	(76,992)	0	2,534,553	0	0	0	64,985	04/01/2035
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		12/01/2016	Paydown		74,357	74,357	78,574	78,294	0	(3,937)	0	(3,937)	0	74,357	0	0	0	2,172	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/01/2016	Paydown		682,572	682,572	668,814	669,693	0	12,879	0	12,879	0	682,572	0	0	0	19,196	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		12/01/2016	Paydown		789,976	789,976	850,028	846,228	0	(56,252)	0	(56,252)	0	789,976	0	0	0	22,599	02/01/2035
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		12/01/2016	Paydown		1,988,719	1,988,719	2,034,605	2,031,047	0	(42,328)	0	(42,328)	0	1,988,719	0	0	0	53,634	04/01/2035
31402R-BE-8	FNMA POOL NO 735437 2.785% 09/01/34		12/01/2016	Paydown		161,007	161,007	172,609	172,007	0	(11,000)	0	(11,000)	0	161,007	0	0	0	1,702	09/01/2034
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/01/2016	Paydown		12,719,791	12,719,791	13,128,873	13,101,071	0	(381,280)	0	(381,280)	0	12,719,791	0	0	0	339,220	06/01/2035
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		12/01/2016	Paydown		506,117	506,117	521,870	520,737	0	(14,620)	0	(14,620)	0	506,117	0	0	0	13,598	06/01/2035
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		12/01/2016	Paydown		1,878,656	1,878,656	1,931,296	1,927,253	0	(48,597)	0	(48,597)	0	1,878,656	0	0	0	49,629	06/01/2035
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/01/2016	Paydown		8,151,306	8,151,306	8,332,520	8,318,586	0	(167,280)	0	(167,280)	0	8,151,306	0	0	0	219,586	07/01/2035
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		12/01/2016	Paydown		79,496	79,496	82,204	82,003	0	(2,507)	0	(2,507)	0	79,496	0	0	0	2,113	04/01/2035
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/01/2016	Paydown		11,531,995	11,531,995	11,937,484	11,911,878	0	(379,883)	0	(379,883)	0	11,531,995	0	0	0	306,779	07/01/2035
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		12/01/2016	Paydown		395,349	395,349	415,734	414,535	0	(19,186)	0	(19,186)	0	395,349	0	0	0	10,488	10/01/2035
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		12/01/2016	Paydown		511,165	511,165	523,545	522,656	0	(11,491)	0	(11,491)	0	511,165	0	0	0	13,697	10/01/2035
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		12/01/2016	Paydown		458,062	458,062	493,226	491,113	0	(33,051)	0	(33,051)	0	458,062	0	0	0	13,260	02/01/2035
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623		12/01/2016	Paydown		90,134	90,134	95,522	95,157	0	(5,023)	0	(5,023)	0	90,134	0	0	0	688	09/01/2033
31403C-3V-1	FNMA POOL NO 745212 2.980% 01/01/36		12/01/2016	Paydown		117,929	117,929	126,366	125,918	0	(7,989)	0	(7,989)	0	117,929	0	0	0	1,259	01/01/2036
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		12/01/2016	Paydown		1,441,427	1,441,427	1,504,783	1,501,050	0	(59,623)	0	(59,623)	0	1,441,427	0	0	0	38,113	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		12/01/2016	Paydown		834,124	834,124	856,970	855,509	0	(21,385)	0	(21,385)	0	834,124	0	0	0	21,525	01/01/2036
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		12/01/2016	Paydown		1,598,911	1,598,911	1,661,491	1,657,853	0	(58,943)	0	(58,943)	0	1,598,911	0	0	0	42,265	03/01/2036
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		12/01/2016	Paydown		444,147	444,147	431,933	432,677	0	11,470	0	11,470	0	444,147	0	0	0	13,320	03/01/2036
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		12/01/2016	Paydown		3,403,822	3,403,822	3,483,787	3,478,081	0	(74,258)	0	(74,258)	0	3,403,822	0	0	0	90,454	03/01/2036
31403D-C7-2	FNMA POOL NO 745394 4.500% 11/01/20		12/01/2016	Paydown		338,325	338,325	364,035	355,634	0	(17,309)	0	(17,309)	0	338,325	0	0	0	7,817	11/01/2020
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		12/01/2016	Paydown		933,764	933,764	1,010,946	1,006,267	0	(72,502)	0	(72,502)	0	933,764	0	0	0	28,089	12/01/2035
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/01/2016	Paydown		2,975,796	2,975,796	3,098,106	3,090,883	0	(115,087)	0	(115,087)	0	2,975,796	0	0	0	86,012	04/01/2036
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36		12/01/2016	Paydown		37,142	37,142	38,422	38,341	0	(1,199)	0	(1,199)	0	37,142	0	0	0	984	05/01/2036
31403D-J7-5	FNMA POOL NO 745586 5.500% 06/01/36		12/01/2016	Paydown		1,708,780	1,708,780	1,646,837	1,650,002	0	58,778	0	58,778	0	1,708,780	0	0	0	51,296	06/01/2036
31403D-QG-7	FNMA POOL NO 745755 5.000% 12/01/35		12/01/2016	Paydown		416,049	416,049	418,454	418,218	0	(2,169)	0	(2,169)	0	416,049	0	0	0	11,278	12/01/2035
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36		12/01/2016	Paydown		188,559	188,559	192,537	192,282	0	(3,722)	0	(3,722)	0	188,559	0	0	0	6,432	11/01/2036
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		12/01/2016	Paydown		77,126	77,126	79,609	79,466	0	(2,340)	0	(2,340)	0	77,126	0	0	0	2,044	11/01/2036
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33		12/01/2016	Paydown		6,621	6,621	6,462	6,478	0	143	0	143	0	6,621	0	0	0	178	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33		12/01/2016	Paydown		7,869	7,869	7,679	7,695	0	174	0	174	0	7,869	0	0	0	196	12/01/2033
31403X-6D-2	FNMA POOL NO 761468 4.500% 05/01/19		12/01/2016	Paydown		93,159	93,159	100,238	97,165	0	(4,006)	0	(4,006)	0	93,159	0	0	0	2,194	05/01/2019
31403X-WF-8	FNMA POOL NO 761246 5.000% 01/01/19		12/01/2016	Paydown		32,208	32,208	34,906	33,603	0	(1,394)	0	(1,394)	0	32,208	0	0	0	854	01/01/2019
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		12/01/2016	Paydown		372,810	372,810	357,956	358,982	0	13,828	0	13,828	0	372,810	0	0	0	9,275	04/01/2034
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		12/01/2016	Paydown		1,308,187	1,308,187	1,255,144	1,259,096	0	49,091	0	49,091	0	1,308,187	0	0	0	34,712	04/01/2034
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		12/01/2016	Paydown		659,257	659,257	632,527	634,399	0	24,859	0	24,859	0	659,257	0	0	0	17,627	04/01/2034
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		12/01/2016	Paydown		792,718	792,718	761,133	763,847	0	28,871	0	28,871	0	792,718	0	0	0	17,821	05/01/2034
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		12/01/2016	Paydown		585,357	585,357	562,034	563,871	0	21,485	0	21,485	0	585,357	0	0	0	14,550	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		12/01/2016	Paydown		717,006	717,006	688,437	690,710	0	26,296	0	26,296	0	717,006	0	0	0	15,212	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		12/01/2016	Paydown		49,167	49,167	53,355	53,096	0	(3,929)	0	(3,929)	0	49,167	0	0	0	985	05/01/2034
31404Q-UB-3	FNMA POOL NO 775578 5.500% 05/01/19		12/01/2016	Paydown		190,581	190,581	207,785	200,090	0	(9,509)	0	(9,509)	0	190,581	0	0	0	6,288	05/01/2019
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		12/01/2016	Paydown		1,307,249	1,307,249	1,254,244	1,258,782	0	48,468	0	48,468	0	1,307,249	0	0	0	30,772	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		12/01/2016	Paydown		935,805	935,805	898,519	901,638	0	34,167	0	34,167	0	935,805	0	0	0	24,739	05/01/2034
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		12/01/2016	Paydown		303,407	303,407	291,105	292,021	0	11,386	0	11,386	0	303,407	0	0	0	9,575	05/01/2034
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		12/01/2016	Paydown		954,139	954,139	915,452	917,971	0	36,168	0	36,168	0	954,139	0	0	0	18,860	05/01/2034
31404R-RC-3	FNMA POOL NO 776383 2.753% 06/01/34		12/01/2016	Paydown		166,544	166,544	178,609	177,826	0	(11,281)	0	(11,281)	0	166,544	0	0	0	2,502	06/01/2034
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		12/01/2016	Paydown		837,968	837,968	803,991	806,509	0	31,459	0	31,459	0	837,968	0	0	0	24,582	04/01/2034
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		12/01/2016	Paydown		710,708	710,708	703,157	703,594	0	7,115	0	7,115	0	710,708	0	0	0	27,464	06/01/2034
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		12/01/2016	Paydown		556,964	556,964	551,046	551,382	0	5,582	0	5,582	0	556,964	0	0	0	15,049	06/01/2034
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		12/01/2016	Paydown		3,154,544	3,154,544	3,025,898	3,037,002	0	117,542	0	117,542	0	3,154,544	0	0	0	97,642	06/01/2034
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		12/01/2016	Paydown		547,907	547,907	542,086	542,401	0	5,506	0	5,506	0	547,907	0	0	0	11,766	06/01/2034
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		12/01/2016	Paydown		838,457	838,457	804,460	807,267	0	31,190	0	31,190	0	838,457	0	0	0	25,316	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		12/01/2016	Paydown		850,700	850,700	841,528	842,063	0	8,637	0	8,637	0	850,700	0	0	0	21,110	06/01/2034
31404U-YU-8	FNMA POOL NO 779323 2.822% 06/01/34		12/01/2016	Paydown		110,935	110,935	118,224	117,733	0	(6,798)	0	(6,798)	0	110,935	0	0	0	970	06/01/2034

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
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856		12/01/2016	Paydown		216,415	216,415	232,164	231,194	0	(14,779)	0	(14,779)	0	216,415	0	0	0	2,959	05/01/2034
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		12/01/2016	Paydown		1,011,845	1,011,845	970,818	974,383	0	37,461	0	37,461	0	1,011,845	0	0	0	30,485	05/01/2034
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		12/01/2016	Paydown		1,110,276	1,110,276	1,065,257	1,068,452	0	41,824	0	41,824	0	1,110,276	0	0	0	28,516	05/01/2034
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		12/01/2016	Paydown		768,654	768,654	738,088	741,245	0	27,409	0	27,409	0	768,654	0	0	0	19,969	05/01/2034
31405C-4T-3	FNMA POOL NO 785734 4.500% 11/01/19		12/01/2016	Paydown		77,876	77,876	83,794	81,448	0	(3,572)	0	(3,572)	0	77,876	0	0	0	1,630	11/01/2019
31405D-3D-7	FNMA POOL NO 786596 5.500% 08/01/19		12/01/2016	Paydown		275,565	275,565	300,440	289,813	0	(14,248)	0	(14,248)	0	275,565	0	0	0	8,671	08/01/2019
31405D-AS-6	FNMA POOL NO 785817 5.000% 01/01/20		12/01/2016	Paydown		614,769	614,769	666,263	645,919	0	(31,151)	0	(31,151)	0	614,769	0	0	0	16,132	01/01/2020
31405J-DC-5	FNMA POOL NO 790399 5.500% 09/01/19		12/01/2016	Paydown		193,562	193,562	211,035	203,868	0	(10,306)	0	(10,306)	0	193,562	0	0	0	6,052	09/01/2019
31405J-H2-3	FNMA POOL NO 790549 5.500% 09/01/19		12/01/2016	Paydown		178,862	178,862	195,008	188,285	0	(9,423)	0	(9,423)	0	178,862	0	0	0	4,911	09/01/2019
31405N-RY-3	FNMA POOL NO 794403 3.031% 09/01/34		12/01/2016	Paydown		134,471	134,471	143,823	143,318	0	(8,848)	0	(8,848)	0	134,471	0	0	0	2,039	09/01/2034
31405P-BY-5	FNMA POOL NO 794855 5.500% 10/01/34		06/01/2016	Paydown		46,362	46,362	50,954	50,776	0	(4,414)	0	(4,414)	0	46,362	0	0	0	1,266	10/01/2034
31405U-Q7-7	FNMA POOL NO 799778 5.500% 11/01/34		12/01/2016	Paydown		3,053	3,053	3,356	3,343	0	(290)	0	(290)	0	3,053	0	0	0	92	11/01/2034
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		12/01/2016	Paydown		64,933	64,933	71,364	70,840	0	(5,907)	0	(5,907)	0	64,933	0	0	0	1,161	12/01/2034
31406E-KN-3	FNMA POOL NO 807701 4.500% 12/01/19		12/01/2016	Paydown		111,126	111,126	119,571	116,475	0	(5,349)	0	(5,349)	0	111,126	0	0	0	2,720	12/01/2019
31406G-2N-8	FNMA POOL NO 809981 2.749% 03/01/35		12/01/2016	Paydown		20,814	20,814	22,226	22,151	0	(1,338)	0	(1,338)	0	20,814	0	0	0	286	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		12/01/2016	Paydown		189,871	189,871	205,980	205,027	0	(15,156)	0	(15,156)	0	189,871	0	0	0	5,565	03/01/2035
31406G-BC-2	FNMA POOL NO 809235 5.500% 01/01/20		12/01/2016	Paydown		142,274	142,274	155,128	150,057	0	(7,783)	0	(7,783)	0	142,274	0	0	0	4,235	01/01/2020
31406G-HH-5	FNMA POOL NO 809432 5.500% 02/01/20		12/01/2016	Paydown		32,056	32,056	34,952	33,953	0	(1,897)	0	(1,897)	0	32,056	0	0	0	963	02/01/2020
31406G-ZR-3	FNMA POOL NO 809952 5.500% 02/01/35		12/01/2016	Paydown		130,757	130,757	143,228	142,600	0	(11,843)	0	(11,843)	0	130,757	0	0	0	5,023	02/01/2035
31406J-TD-5	FNMA POOL NO 811548 5.500% 03/01/21		12/01/2016	Paydown		185,761	185,761	202,447	197,124	0	(11,363)	0	(11,363)	0	185,761	0	0	0	4,034	03/01/2021
31406S-3U-5	FNMA POOL NO 819011 2.697% 05/01/35		12/01/2016	Paydown		399,484	399,484	427,269	425,486	0	(26,002)	0	(26,002)	0	399,484	0	0	0	5,599	05/01/2035
31407F-AY-6	FNMA POOL NO 829023 5.000% 07/01/20		12/01/2016	Paydown		605,706	605,706	657,406	639,437	0	(33,730)	0	(33,730)	0	605,706	0	0	0	18,048	07/01/2020
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		12/01/2016	Paydown		1,509,087	1,509,087	1,477,491	1,479,197	0	29,891	0	29,891	0	1,509,087	0	0	0	38,067	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/01/2016	Paydown		441,587	441,587	438,361	438,438	0	3,148	0	3,148	0	441,587	0	0	0	14,077	06/01/2036
31407M-4F-9	FNMA POOL NO 835222 4.500% 08/01/20		12/01/2016	Paydown		179,508	179,508	193,491	188,695	0	(9,187)	0	(9,187)	0	179,508	0	0	0	3,967	08/01/2020
31407M-4J-1	FNMA POOL NO 835225 5.000% 08/01/20		12/01/2016	Paydown		95,644	95,644	103,807	100,936	0	(5,292)	0	(5,292)	0	95,644	0	0	0	2,840	08/01/2020
31407N-QM-8	FNMA POOL NO 835760 4.500% 09/01/35		12/01/2016	Paydown		215,019	215,019	231,122	230,481	0	(15,462)	0	(15,462)	0	215,019	0	0	0	5,402	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203 5.500% 03/01/21		12/01/2016	Paydown		288,386	288,386	314,291	305,899	0	(17,514)	0	(17,514)	0	288,386	0	0	0	8,114	03/01/2021
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35		12/01/2016	Paydown		565,482	565,482	553,643	554,246	0	11,236	0	11,236	0	565,482	0	0	0	12,178	11/01/2035
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35		12/01/2016	Paydown		2,095,916	2,095,916	2,051,869	2,054,525	0	41,391	0	41,391	0	2,095,916	0	0	0	46,200	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35		12/01/2016	Paydown		2,083,416	2,083,416	2,039,794	2,042,314	0	41,101	0	41,101	0	2,083,416	0	0	0	83,463	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35		12/01/2016	Paydown		4,483,744	4,483,744	4,390,216	4,395,236	0	88,509	0	88,509	0	4,483,744	0	0	0	124,468	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35		12/01/2016	Paydown		1,109,765	1,109,765	1,086,356	1,087,617	0	22,147	0	22,147	0	1,109,765	0	0	0	22,781	12/01/2035
31408A-J2-7	FNMA POOL NO 845481 5.500% 06/01/21		12/01/2016	Paydown		187,939	187,939	204,821	199,537	0	(11,598)	0	(11,598)	0	187,939	0	0	0	5,903	06/01/2021
31408B-3M-8	FNMA POOL NO 846904 5.500% 12/01/20		12/01/2016	Paydown		91,061	91,061	99,289	96,447	0	(5,385)	0	(5,385)	0	91,061	0	0	0	3,354	12/01/2020
31409A-N7-0	FNMA POOL NO 865414 5.500% 01/01/36		12/01/2016	Paydown		17,618	17,618	19,281	19,180	0	(1,562)	0	(1,562)	0	17,618	0	0	0	529	01/01/2036
31409B-AF-4	FNMA POOL NO 865906 6.000% 03/01/36		12/01/2016	Paydown		181,995	181,995	183,388	183,267	0	(1,272)	0	(1,272)	0	181,995	0	0	0	7,035	03/01/2036
31409B-BV-8	FNMA POOL NO 865952 5.500% 03/01/36		12/01/2016	Paydown		165,876	165,876	164,010	164,085	0	1,790	0	1,790	0	165,876	0	0	0	4,841	03/01/2036
31409B-CX-3	FNMA POOL NO 865986 6.000% 03/01/36		12/01/2016	Paydown		594,513	594,513	599,065	598,642	0	(4,129)	0	(4,129)	0	594,513	0	0	0	19,573	03/01/2036
31409G-JW-7	FNMA POOL NO 870677 5.500% 12/01/21		12/01/2016	Paydown		315,708	315,708	344,068	336,124	0	(20,416)	0	(20,416)	0	315,708	0	0	0	9,196	12/01/2021
31409J-BF-6	FNMA POOL NO 872238 5.500% 04/01/36		12/01/2016	Paydown		157,064	157,064	171,892	171,183	0	(14,118)	0	(14,118)	0	157,064	0	0	0	4,270	04/01/2036
31409J-R7-7	FNMA POOL NO 872710 6.000% 06/01/36		12/01/2016	Paydown		656,480	656,480	648,633	648,955	0	7,526	0	7,526	0	656,480	0	0	0	19,434	06/01/2036
31409T-U2-2	FNMA POOL NO 878201 6.000% 09/01/36		12/01/2016	Paydown		134,320	134,320	139,735	139,429	0	(5,109)	0	(5,109)	0	134,320	0	0	0	4,825	09/01/2036
31409U-UU-7	FNMA POOL NO 879095 5.500% 05/01/21		12/01/2016	Paydown		225,132	225,132	245,355	239,269	0	(14,137)	0	(14,137)	0	225,132	0	0	0	6,917	05/01/2021
31409V-GB-3	FNMA POOL NO 879594 5.500% 03/01/21		12/01/2016	Paydown		154,542	154,542	168,424	163,931	0	(9,390)	0	(9,390)	0	154,542	0	0	0	3,933	03/01/2021
31409V-R3-9	FNMA POOL NO 879906 3.146% 10/01/33		12/01/2016	Paydown		106,177	106,177	105,480	105,528	0	648	0	648	0	106,177	0	0	0	1,741	10/01/2033
31409W-XW-6	FNMA POOL NO 880993 6.000% 01/01/22		12/01/2016	Paydown		199,027	199,027	214,161	210,061	0	(11,034)	0	(11,034)	0	199,027	0	0	0	6,326	01/01/2022
31410B-B4-5	FNMA POOL NO 883959 6.000% 06/01/21		12/01/2016	Paydown		12,361	12,361	13,301	13,049	0	(688)	0	(688)	0	12,361	0	0	0	405	06/01/2021
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		12/01/2016	Paydown		45,932	45,932	45,690	45,693	0	239	0	239	0	45,932	0	0	0	859	04/01/2036
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		12/01/2016	Paydown		237,282	237,282	241,249	240,948	0	(3,666)	0	(3,666)	0	237,282	0	0	0	6,935	04/01/2036
31410C-SC-7	FNMA POOL NO 885315 6.000% 06/01/36		12/01/2016	Paydown		103,474	103,474	102,698	102,722	0	753	0	753	0	103,474	0	0	0	2,484	06/01/2036
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		12/01/2016	Paydown		149,057	149,057	149,081	149,052	0	5	0	5	0	149,057	0	0	0	4,310	02/01/2037
31410F-VX-0	FNMA POOL NO 888130 5.000% 10/01/34		12/01/2016	Paydown		215,951	215,951	220,067	219,743	0	(3,792)	0	(3,792)	0	215,951	0	0	0	5,672	10/01/2034
31410G-ML-4	FNMA POOL NO 888763 2.563% 10/01/37		12/01/2016	Paydown		295,470	295,470	316,417	315,705	0	(20,235)	0	(20,235)	0	295,470	0	0	0	3,710	10/01/2037
31410G-YE-7	FNMA POOL NO 889109 5.000% 01/01/23		12/01/2016	Paydown		275,816	275,816	290,986	287,375	0	(11,559)	0	(11,559)	0	275,816	0	0	0	6,999	01/01/2023
31410K-JY-1	FNMA POOL NO 889579 6.000% 05/01/38		12/01/2016	Paydown		2,208,291	2,208,291	2,235,944	2,234,449	0	(26,158)	0	(26,158)	0	2,208,291	0	0	0	66,893	05/01/2038
31410K-NW-0	FNMA POOL NO 889705 5.500% 06/01/38		12/01/2016	Paydown		2,658,001	2,658,001	2,601,104	2,603,060	0	54,942	0	54,942	0	2,658,001	0	0	0	73,292	06/01/2038
31410K-NY-6	FNMA POOL NO 889707 6.000% 12/01/35		12/01/2016	Paydown		1,052,392	1,052,392	1,058,147	1,057,575	0	(5,184)	0	(5,184)	0	1,052,392	0	0	0	29,715	12/01/2035

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
31410P-RR-6	FNMA POOL NO 893396 6.000% 08/01/36		12/01/2016	Paydown		2,581	2,581	2,857	2,850	0	(269)	0	(269)	0	2,581	0	0	0	84	08/01/2036
31410T-EA-9	FNMA POOL NO 896629 5.500% 10/01/21		12/01/2016	Paydown		58,732	58,732	64,007	62,630	0	(3,898)	0	(3,898)	0	58,732	0	0	0	1,926	10/01/2021
31410T-ME-2	FNMA POOL NO 896857 5.500% 03/01/22		12/01/2016	Paydown		90,966	90,966	99,080	97,245	0	(6,278)	0	(6,278)	0	90,966	0	0	0	2,923	03/01/2022
31410T-ZM-0	FNMA POOL NO 897248 6.000% 11/01/36		12/01/2016	Paydown		131,920	131,920	137,444	137,119	0	(5,200)	0	(5,200)	0	131,920	0	0	0	3,951	11/01/2036
31410U-NH-1	FNMA POOL NO 897792 6.000% 09/01/36		12/01/2016	Paydown		51,543	51,543	51,140	51,149	0	394	0	394	0	51,543	0	0	0	1,722	09/01/2036
31410Y-VJ-0	FNMA POOL NO 901617 6.000% 11/01/21		12/01/2016	Paydown		67,560	67,560	72,697	71,209	0	(3,649)	0	(3,649)	0	67,560	0	0	0	3,158	11/01/2021
31411D-B8-1	FNMA POOL NO 904663 6.000% 11/01/21		12/01/2016	Paydown		60,996	60,996	65,635	64,240	0	(3,244)	0	(3,244)	0	60,996	0	0	0	2,293	11/01/2021
31411G-TG-7	FNMA POOL NO 907851 5.500% 02/01/22		12/01/2016	Paydown		13,826	13,826	15,059	14,783	0	(957)	0	(957)	0	13,826	0	0	0	416	02/01/2022
31411J-WF-9	FNMA POOL NO 909746 5.500% 02/01/37		12/01/2016	Paydown		444,467	444,467	486,409	484,844	0	(40,377)	0	(40,377)	0	444,467	0	0	0	13,215	02/01/2037
31411S-6T-8	FNMA POOL NO 914482 5.500% 03/01/37		06/01/2016	Paydown		262,676	262,676	288,412	287,567	0	(24,892)	0	(24,892)	0	262,676	0	0	0	3,877	03/01/2037
31411S-7M-2	FNMA POOL NO 914500 6.000% 03/01/37		12/01/2016	Paydown		111,401	111,401	115,892	115,609	0	(4,208)	0	(4,208)	0	111,401	0	0	0	3,352	03/01/2037
31411Y-Z3-0	FNMA POOL NO 918862 6.000% 04/01/37		12/01/2016	Paydown		152,744	152,744	150,501	150,584	0	2,160	0	2,160	0	152,744	0	0	0	3,141	04/01/2037
31412N-SL-1	FNMA POOL NO 930323 6.000% 12/01/38		12/01/2016	Paydown		1,682	1,682	1,851	1,849	0	(167)	0	(167)	0	1,682	0	0	0	64	12/01/2038
31412P-GM-7	FNMA POOL NO 930904 4.500% 04/01/24		12/01/2016	Paydown		353,352	353,352	378,995	374,356	0	(21,004)	0	(21,004)	0	353,352	0	0	0	8,533	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452 4.000% 02/01/25		12/01/2016	Paydown		297,260	297,260	315,723	311,883	0	(14,623)	0	(14,623)	0	297,260	0	0	0	6,801	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274 4.500% 12/01/39		12/01/2016	Paydown		236,727	236,727	242,534	242,221	0	(5,493)	0	(5,493)	0	236,727	0	0	0	6,228	12/01/2039
31412T-MH-3	FNMA POOL NO 934260 6.000% 06/01/38		12/01/2016	Paydown		336,003	336,003	350,073	349,314	0	(13,311)	0	(13,311)	0	336,003	0	0	0	16,322	06/01/2038
31412T-TW-3	FNMA POOL NO 934465 5.000% 09/01/23		12/01/2016	Paydown		58,717	58,717	56,928	57,186	0	1,531	0	1,531	0	58,717	0	0	0	1,158	09/01/2023
31412V-JX-7	FNMA POOL NO 935978 4.000% 05/01/25		12/01/2016	Paydown		1,499,764	1,499,764	1,592,914	1,575,329	0	(75,565)	0	(75,565)	0	1,499,764	0	0	0	28,376	05/01/2025
31412X-4T-8	FNMA POOL NO 938334 6.000% 07/01/22		12/01/2016	Paydown		508,445	508,445	546,801	537,991	0	(29,545)	0	(29,545)	0	508,445	0	0	0	12,546	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410 6.000% 07/01/22		12/01/2016	Paydown		239,076	239,076	257,111	253,211	0	(14,136)	0	(14,136)	0	239,076	0	0	0	5,915	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458 6.000% 07/01/22		12/01/2016	Paydown		299,979	299,979	322,609	317,767	0	(17,787)	0	(17,787)	0	299,979	0	0	0	7,981	07/01/2022
31413A-JU-8	FNMA POOL NO 939575 5.500% 07/01/22		12/01/2016	Paydown		75,170	75,170	81,875	80,292	0	(5,122)	0	(5,122)	0	75,170	0	0	0	2,411	07/01/2022
31413D-5W-3	FNMA POOL NO 942861 6.000% 08/01/37		12/01/2016	Paydown		139,640	139,640	154,788	154,353	0	(14,714)	0	(14,714)	0	139,640	0	0	0	997	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047 6.000% 07/01/22		12/01/2016	Paydown		386,555	386,555	415,716	409,423	0	(22,867)	0	(22,867)	0	386,555	0	0	0	10,212	07/01/2022
31413D-D2-0	FNMA POOL NO 942121 6.000% 07/01/22		12/01/2016	Paydown		660,735	660,735	710,579	698,559	0	(37,824)	0	(37,824)	0	660,735	0	0	0	22,054	07/01/2022
31413D-QW-0	FNMA POOL NO 942469 6.000% 07/01/37		12/01/2016	Paydown		19,088	19,088	21,159	21,103	0	(2,015)	0	(2,015)	0	19,088	0	0	0	633	07/01/2037
31413J-ZJ-6	FNMA POOL NO 947245 6.000% 10/01/37		12/01/2016	Paydown		37,832	37,832	41,936	41,824	0	(3,992)	0	(3,992)	0	37,832	0	0	0	1,427	10/01/2037
31413M-HH-3	FNMA POOL NO 949432 4.500% 05/01/23		12/01/2016	Paydown		262,795	262,795	282,300	277,724	0	(14,929)	0	(14,929)	0	262,795	0	0	0	7,292	05/01/2023
31413T-ZA-3	FNMA POOL NO 955337 5.500% 02/01/23		12/01/2016	Paydown		12,180	12,180	13,259	13,069	0	(889)	0	(889)	0	12,180	0	0	0	365	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338 5.500% 02/01/23		12/01/2016	Paydown		113,736	113,736	123,815	121,098	0	(7,361)	0	(7,361)	0	113,736	0	0	0	3,827	02/01/2023
31413X-EE-9	FNMA POOL NO 958333 4.325% 12/01/19		12/01/2016	Paydown		61,827	61,827	61,730	61,681	0	145	0	145	0	61,827	0	0	0	1,490	12/01/2019
31413X-TS-2	FNMA POOL NO 958761 4.475% 05/01/19		12/01/2016	Paydown		105,855	105,855	118,671	111,868	0	(6,013)	0	(6,013)	0	105,855	0	0	0	2,638	05/01/2019
31413X-UA-9	FNMA POOL NO 958777 4.430% 05/01/19		12/01/2016	Paydown		132,457	132,457	134,734	133,092	0	(635)	0	(635)	0	132,457	0	0	0	3,263	05/01/2019
31414A-MH-2	FNMA POOL NO 960360 5.500% 11/01/22		12/01/2016	Paydown		36,406	36,406	39,653	38,926	0	(2,520)	0	(2,520)	0	36,406	0	0	0	1,091	11/01/2022
31414C-GW-2	FNMA POOL NO 962013 5.500% 03/01/38		12/01/2016	Paydown		99,472	99,472	109,287	108,939	0	(9,467)	0	(9,467)	0	99,472	0	0	0	794	03/01/2038
31414C-GX-0	FNMA POOL NO 962014 6.000% 03/01/38		12/01/2016	Paydown		411,111	411,111	456,578	454,957	0	(43,846)	0	(43,846)	0	411,111	0	0	0	14,639	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465 5.500% 06/01/38		12/01/2016	Paydown		63,995	63,995	62,535	62,586	0	1,409	0	1,409	0	63,995	0	0	0	1,604	06/01/2038
31414F-YS-4	FNMA POOL NO 965221 5.000% 09/01/23		12/01/2016	Paydown		54,134	54,134	52,484	52,737	0	1,397	0	1,397	0	54,134	0	0	0	1,506	09/01/2023
31414F-YW-5	FNMA POOL NO 965225 5.500% 08/01/38		12/01/2016	Paydown		2,319	2,319	2,538	2,533	0	(214)	0	(214)	0	2,319	0	0	0	70	08/01/2038
31414H-H5-9	FNMA POOL NO 966552 6.000% 01/01/38		12/01/2016	Paydown		608,532	608,532	633,729	632,372	0	(23,840)	0	(23,840)	0	608,532	0	0	0	16,660	01/01/2038
31414H-YA-9	FNMA POOL NO 967005 5.500% 12/01/22		12/01/2016	Paydown		89,115	89,115	97,063	95,095	0	(5,980)	0	(5,980)	0	89,115	0	0	0	2,642	12/01/2022
31414L-3M-8	FNMA POOL NO 969804 5.500% 02/01/23		12/01/2016	Paydown		205,256	205,256	223,445	219,955	0	(14,699)	0	(14,699)	0	205,256	0	0	0	5,293	02/01/2023
31414M-2D-7	FNMA POOL NO 970672 5.500% 11/01/38		12/01/2016	Paydown		108,077	108,077	105,611	105,695	0	2,382	0	2,382	0	108,077	0	0	0	2,494	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		12/01/2016	Paydown		121,576	121,576	128,072	127,757	0	(6,181)	0	(6,181)	0	121,576	0	0	0	6,312	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455 7.000% 02/01/38		12/01/2016	Paydown		57,633	57,633	60,713	60,564	0	(2,930)	0	(2,930)	0	57,633	0	0	0	379	02/01/2038
31414R-A7-0	FNMA POOL NO 973530 7.000% 03/01/38		12/01/2016	Paydown		182,155	182,155	191,889	191,416	0	(9,261)	0	(9,261)	0	182,155	0	0	0	7,314	03/01/2038
31414S-AC-7	FNMA POOL NO 974403 4.500% 04/01/23		12/01/2016	Paydown		65,129	65,129	71,157	70,102	0	(4,973)	0	(4,973)	0	65,129	0	0	0	1,465	04/01/2023
31414S-W4-1	FNMA POOL NO 975067 5.500% 08/01/23		12/01/2016	Paydown		98,766	98,766	100,278	99,735	0	(969)	0	(969)	0	98,766	0	0	0	2,809	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416 4.500% 03/01/23		12/01/2016	Paydown		40,003	40,003	43,705	43,075	0	(3,072)	0	(3,072)	0	40,003	0	0	0	1,134	03/01/2023
31415A-T3-5	FNMA POOL NO 981270 5.000% 04/01/23		12/01/2016	Paydown		379,799	379,799	411,216	405,222	0	(25,423)	0	(25,423)	0	379,799	0	0	0	10,245	04/01/2023
31415A-U6-6	FNMA POOL NO 981305 6.000% 06/01/38		12/01/2016	Paydown		132,236	132,236	137,773	137,454	0	(5,218)	0	(5,218)	0	132,236	0	0	0	2,022	06/01/2038
31415A-WK-3	FNMA POOL NO 981350 4.500% 04/01/23		12/01/2016	Paydown		167,207	167,207	179,617	176,967	0	(9,760)	0	(9,760)	0	167,207	0	0	0	3,830	04/01/2023
31415A-WL-1	FNMA POOL NO 981351 4.500% 04/01/23		12/01/2016	Paydown		150,116	150,116	161,257	158,849	0	(8,734)	0	(8,734)	0	150,116	0	0	0	2,628	04/01/2023
31415B-E7-0	FNMA POOL NO 981758 5.000% 07/01/23		12/01/2016	Paydown		72,984	72,984	70,760	71,197	0	1,787	0	1,787	0	72,984	0	0	0	2,162	07/01/2023
31415L-U4-7	FNMA POOL NO 983603 5.000% 05/01/23		12/01/2016	Paydown		595,281	595,281	644,522	635,761	0	(40,480)	0	(40,480)	0	595,281	0	0	0	12,756	05/01/2023
31415S-KF-8	FNMA POOL NO 987794 5.000% 09/01/23		12/01/2016	Paydown		127,766	127,766	123,873	124,479	0	3,286	0	3,286	0	127,766	0	0	0	2,848	09/01/2023
31415S-NH-1	FNMA POOL NO 987892 5.000% 09/01/23		12/01/2016	Paydown		17,158	17,158	16,635	16,695	0	463	0	463	0	17,158	0	0	0	474	09/01/2023

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
31415T-A2-6	FNMA POOL NO 988425 5.000% 10/01/23		12/01/2016	Paydown		32,837	32,837	31,837	32,001	0	836	0	836	0	32,837	0	0	0	896	10/01/2023
31415T-R3-6	FNMA POOL NO 988906 5.500% 08/01/23		12/01/2016	Paydown		298,767	298,767	325,243	320,403	0	(21,636)	0	(21,636)	0	298,767	0	0	0	8,293	08/01/2023
31415T-R8-5	FNMA POOL NO 988911 5.500% 08/01/23		12/01/2016	Paydown		256,312	256,312	279,026	275,440	0	(19,128)	0	(19,128)	0	256,312	0	0	0	7,174	08/01/2023
31415X-5A-5	FNMA POOL NO 992841 4.500% 01/01/24		12/01/2016	Paydown		106,611	106,611	116,093	114,198	0	(7,587)	0	(7,587)	0	106,611	0	0	0	2,690	01/01/2024
31415X-XF-3	FNMA POOL NO 992678 6.000% 12/01/38		12/01/2016	Paydown		23,400	23,400	24,380	24,332	0	(932)	0	(932)	0	23,400	0	0	0	1,023	12/01/2038
31416L-4Q-6	FNMA POOL NO AA3530 4.500% 02/01/24		12/01/2016	Paydown		104,446	104,446	112,026	110,982	0	(6,535)	0	(6,535)	0	104,446	0	0	0	2,421	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119 5.000% 02/01/39		12/01/2016	Paydown		13,768	13,768	15,131	15,078	0	(1,310)	0	(1,310)	0	13,768	0	0	0	377	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947 4.500% 04/01/24		12/01/2016	Paydown		158,956	158,956	173,094	170,460	0	(11,505)	0	(11,505)	0	158,956	0	0	0	2,992	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948 4.500% 04/01/24		12/01/2016	Paydown		143,785	143,785	156,574	154,256	0	(10,471)	0	(10,471)	0	143,785	0	0	0	3,635	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393 4.500% 07/01/39		12/01/2016	Paydown		451,808	451,808	457,615	457,168	0	(5,360)	0	(5,360)	0	451,808	0	0	0	11,859	07/01/2039
31416X-QU-7	FNMA POOL NO AB2266 4.000% 02/01/41		12/01/2016	Paydown		2,918,055	2,918,055	2,934,469	2,933,070	0	(15,015)	0	(15,015)	0	2,918,055	0	0	0	63,226	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267 4.000% 02/01/41		12/01/2016	Paydown		1,708,765	1,708,765	1,724,506	1,723,364	0	(14,598)	0	(14,598)	0	1,708,765	0	0	0	41,374	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017 3.500% 08/01/42		12/01/2016	Paydown		1,175,959	1,175,959	1,248,660	1,245,360	0	(69,402)	0	(69,402)	0	1,175,959	0	0	0	24,056	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314 3.000% 09/01/42		12/01/2016	Paydown		1,041,511	1,041,511	1,102,374	1,098,993	0	(57,483)	0	(57,483)	0	1,041,511	0	0	0	20,612	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315 3.000% 09/01/42		12/01/2016	Paydown		567,359	567,359	596,791	595,130	0	(27,771)	0	(27,771)	0	567,359	0	0	0	10,639	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931 3.000% 04/01/43		12/01/2016	Paydown		448,064	448,064	438,543	438,815	0	9,249	0	9,249	0	448,064	0	0	0	6,893	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374 3.500% 05/01/43		12/01/2016	Paydown		342,205	342,205	350,501	350,258	0	(8,053)	0	(8,053)	0	342,205	0	0	0	7,228	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676 3.500% 06/01/43		12/01/2016	Paydown		89,646	89,646	92,083	92,011	0	(2,365)	0	(2,365)	0	89,646	0	0	0	2,111	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576 4.500% 09/01/39		12/01/2016	Paydown		177,445	177,445	192,059	191,307	0	(13,862)	0	(13,862)	0	177,445	0	0	0	6,638	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435 4.500% 11/01/39		12/01/2016	Paydown		35,844	35,844	38,796	38,730	0	(2,887)	0	(2,887)	0	35,844	0	0	0	598	11/01/2039
31417W-3N-9	FNMA POOL NO AC9804 4.000% 01/01/25		12/01/2016	Paydown		338,679	338,679	360,000	356,027	0	(17,348)	0	(17,348)	0	338,679	0	0	0	8,410	01/01/2025
31418A-JV-1	FNMA POOL NO MA1175 3.000% 09/01/42		12/01/2016	Paydown		561,781	561,781	581,356	580,261	0	(18,479)	0	(18,479)	0	561,781	0	0	0	10,284	09/01/2042
31418M-A2-8	FNMA POOL NO AD0024 5.500% 08/01/37		12/01/2016	Paydown		4,637	4,637	5,082	5,072	0	(436)	0	(436)	0	4,637	0	0	0	133	08/01/2037
31418M-LY-6	FNMA POOL NO AD0342 4.655% 10/01/19		12/01/2016	Paydown		1,828,637	1,828,637	2,012,336	1,923,354	0	(94,717)	0	(94,717)	0	1,828,637	0	0	0	79,453	10/01/2019
31418M-WW-8	FNMA POOL NO AD0660 4.503% 12/01/19		12/01/2016	Paydown		943,287	943,287	960,089	948,800	0	(5,513)	0	(5,513)	0	943,287	0	0	0	39,623	12/01/2019
31418Q-TE-3	FNMA POOL NO AD3248 4.000% 05/01/25		12/01/2016	Paydown		587,285	587,285	623,761	616,591	0	(29,306)	0	(29,306)	0	587,285	0	0	0	15,919	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382 4.000% 06/01/25		12/01/2016	Paydown		595,429	595,429	632,411	624,911	0	(29,482)	0	(29,482)	0	595,429	0	0	0	11,751	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799 4.500% 04/01/40		12/01/2016	Paydown		265,622	265,622	288,018	287,187	0	(21,565)	0	(21,565)	0	265,622	0	0	0	3,553	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623 4.000% 04/01/25		12/01/2016	Paydown		326,628	326,628	346,915	343,467	0	(16,838)	0	(16,838)	0	326,628	0	0	0	7,312	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077 4.500% 05/01/25		12/01/2016	Paydown		844	844	912	905	0	(61)	0	(61)	0	844	0	0	0	17	05/01/2025
31418U-2M-5	FNMA POOL NO AD7079 4.500% 06/01/25		12/01/2016	Paydown		5,265	5,265	5,686	5,640	0	(375)	0	(375)	0	5,265	0	0	0	122	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361 4.500% 05/01/40		12/01/2016	Paydown		669,925	669,925	726,411	724,574	0	(54,649)	0	(54,649)	0	669,925	0	0	0	16,940	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507 4.500% 08/01/40		12/01/2016	Paydown		316,756	316,756	343,464	342,702	0	(25,946)	0	(25,946)	0	316,756	0	0	0	2,560	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234 4.500% 08/01/25		12/01/2016	Paydown		4,440	4,440	4,795	4,753	0	(313)	0	(313)	0	4,440	0	0	0	107	08/01/2025
31419B-DA-0	FNMA POOL NO AE0996 4.000% 02/01/41		12/01/2016	Paydown		2,166,589	2,166,589	2,180,807	2,179,653	0	(13,064)	0	(13,064)	0	2,166,589	0	0	0	49,193	02/01/2041
31419D-K7-5	FNMA POOL NO AE3017 4.500% 09/01/40		12/01/2016	Paydown		319,580	319,580	346,526	345,099	0	(25,519)	0	(25,519)	0	319,580	0	0	0	10,224	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40		12/01/2016	Paydown		164,349	164,349	177,657	177,077	0	(12,729)	0	(12,729)	0	164,349	0	0	0	5,020	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		12/01/2016	Paydown		2,089,140	2,089,140	2,265,292	2,258,247	0	(169,107)	0	(169,107)	0	2,089,140	0	0	0	63,844	11/01/2040
646122-A*-2	New Jersey Housing Agency SR NT		05/01/2016	Call 100.0000		920,000	920,000	920,000	920,000	0	0	0	0	0	920,000	0	0	0	20,700	11/01/2019
677555-05-6	The Ohio Enterprise Bond Fund Senior Sec		12/01/2016	Redemption 100.0000		134,559	134,559	134,559	134,559	0	0	0	0	0	134,559	0	0	0	2,913	09/01/2027
745181-PF-8	PUERTO RICO HIGHWAY AND TRANSP CORPORATE		07/01/2016	Call 100.0000		375,000	375,000	390,071	383,701	0	(8,701)	0	(8,701)	0	375,000	0	0	0	18,750	07/01/2036
745181-VV-6	PUERTO RICO HIGHWAY AND TRANSP CORPORATE		07/01/2016	Call 100.0000		625,000	625,000	653,338	641,255	0	(16,255)	0	(16,255)	0	625,000	0	0	0	34,375	07/01/2036
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	9,763	11/15/2025
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		163,632	163,632	163,632	163,632	0	0	0	0	0	163,632	0	0	0	6,013	11/15/2026
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	10,157	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		87,880	87,880	87,880	87,880	0	0	0	0	0	87,880	0	0	0	2,876	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		82,700	82,700	82,700	82,700	0	0	0	0	0	82,700	0	0	0	2,708	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		42,857	42,857	42,857	42,857	0	0	0	0	0	42,857	0	0	0	1,389	05/15/2027
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,087	11/15/2023

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
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	4,347	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	3,140	11/15/2028
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	9,158	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,305	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	979	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,631	11/17/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2016	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,915	11/17/2025
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se		11/15/2016	Redemption 100.0000		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	13,600	11/15/2026
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan		12/15/2016	Redemption 100.0000		1,336,938	1,336,938	1,336,938	1,336,938	0	0	0	0	0	1,336,938	0	0	0	23,377	10/15/2035
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan		05/01/2016	PGIM, Inc.		30,089,282	30,182,667	30,182,667	30,182,667	0	0	0	0	0	30,182,667	0	(93,385)	(93,385)	413,737	10/15/2035
3199999. Subtotal - Bonds - U.S. Special Revenues						305,453,899	305,547,284	311,997,964	311,069,019	0	(5,521,717)	0	(5,521,717)	0	305,547,284	0	(93,385)	(93,385)	7,234,737	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
000750-AS-1	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		05/04/2016	Key Capital Markets		34,774,011	37,638,060	36,539,452	36,582,668	0	27,215	0	27,215	0	36,609,855	0	(1,835,843)	(1,835,843)	80,693	09/25/2036
000750-AS-1	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		04/25/2016	Paydown		3,273,589	3,273,589	3,178,037	3,181,796	0	91,793	0	91,793	0	3,273,589	0	0	0	3,037	09/25/2036
00075W-AP-4	ABFC_06-HE1 ABS FLOATER		08/04/2016	Merrill Lynch,Pierce,Fenner &		6,866,290	10,936,849	6,913,685	6,226,110	0	(149,296)	0	(149,296)	0	6,076,813	0	789,477	789,477	37,590	01/25/2037
00075W-AP-4	ABFC_06-HE1 ABS FLOATER		07/25/2016	Paydown		481,275	481,275	304,236	273,979	0	207,296	0	207,296	0	481,275	0	0	0	853	01/25/2037
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER		12/27/2016	Call 101.0448		1,078,421	1,067,270	260,692	206,188	0	(24,834)	0	(24,834)	0	181,374	0	897,068	897,068	5,121	07/25/2037
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER		10/25/2016	Paydown		1,754,671	1,754,671	480,969	338,988	0	1,415,684	0	1,415,684	0	1,754,671	0	0	0	7,814	07/25/2037
001031-AH-6	AEP INDUSTRIES INC CORP		10/13/2016	Call 100.0000		1,128,000	1,128,000	1,150,560	1,143,992	0	(9,478)	0	(9,478)	0	1,134,514	0	(6,514)	(6,514)	115,814	04/15/2019
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2		12/27/2016	Call 113.1629		98,589	87,121	42,913	42,835	0	4,793	0	4,793	0	47,627	0	50,961	50,961	0	06/25/2029
00111@-AA-2	Aes Hawaii, Inc. Senior Note		12/31/2016	Redemption 100.0000		643,614	643,614	583,935	587,608	0	56,007	0	56,007	0	643,614	0	0	0	27,898	06/30/2022
00124#-AD-9	Ag Processing Inc Senior Note		11/15/2016	Redemption 100.0000		750,000	750,000	809,288	787,391	0	(37,391)	0	(37,391)	0	750,000	0	0	0	44,175	11/15/2017
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2016	Redemption 100.0000		461,488	461,488	297,353	326,449	0	135,038	0	135,038	0	461,488	0	0	0	14,805	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2016	Redemption 100.0000		67,806	67,806	48,403	52,960	0	14,846	0	14,846	0	67,806	0	0	0	2,381	09/30/2028
00184A-AG-0	TIME WARNER INC COMPANY GUARNT		12/14/2016	Tender (Corp Action)		14,568,719	11,107,000	13,886,653	13,543,166	0	(90,531)	0	(90,531)	0	13,452,635	0	1,116,083	1,116,083	957,393	05/01/2032
00206R-AS-1	AT&T INC CORPORATE 6.550% 02/15/39		09/07/2016	Taxable Exchange		278,350	225,000	280,093	279,238	0	(888)	0	(888)	0	278,350	0	0	0	15,638	02/15/2039
00206R-BA-9	AT&T INC CORPORATE 5.550% 08/15/41		09/07/2016	Taxable Exchange		5,045,550	4,370,000	5,067,159	5,039,898	0	(9,634)	0	(9,634)	0	5,030,265	0	15,285	15,285	257,357	08/15/2041
00220*-AA-2	ASC Leasing VIII, Inc. Senior Secured		12/30/2016	Redemption 100.0000		310,555	310,555	310,555	310,555	0	0	0	0	0	310,555	0	0	0	9,261	11/25/2020
00257@-AA-6	Aaron Inc/Invt Co/Aaron Prodt Senior Not		04/27/2016	Redemption 100.0000		4,167,000	4,167,000	4,167,000	4,167,000	0	0	0	0	0	4,167,000	0	0	0	82,298	04/27/2018
002819-AC-4	ABBOTT LABS CORPORATE 6.150% 11/30/37		07/05/2016	MILLENIUM ADVISORS, LLC		800,946	600,000	803,526	788,756	0	(2,849)	0	(2,849)	0	785,906	0	15,040	15,040	22,345	11/30/2037
002824-AY-6	ABBOTT LABORATORIES CORPORATE		07/07/2016	Various		18,777,290	15,200,000	18,698,560	18,477,351	0	(43,109)	0	(43,109)	0	18,434,242	0	343,048	343,048	501,321	05/27/2040
00287Y-AJ-8	ABBVIE INC CORPORATE 1.750% 11/06/17		12/19/2016	Call 100.0000		4,952,000	4,952,000	4,979,731	4,967,317	0	(7,973)	0	(7,973)	0	4,959,343	0	(7,343)	(7,343)	127,529	11/06/2017
00440E-AS-6	CHUBB INA HOLDINGS INC CORPORATE		11/15/2016	Merrill Lynch,Pierce,Fenner &		5,062,850	5,000,000	5,180,750	5,169,366	0	(14,437)	0	(14,437)	0	5,154,929	0	(92,079)	(92,079)	185,063	03/15/2025
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER		05/25/2016	Paydown		628,066	628,066	624,524	627,113	0	953	0	953	0	628,066	0	0	0	735	08/25/2036
004421-AU-7	ACE SECURITIES CORP SERIES 2001 AQ1 CL		12/15/2016	JP Morgan Securities, Inc		1,808,649	1,824,614	1,808,649	1,820,198	0	528	0	528	0	1,820,726	0	(12,077)	(12,077)	33,487	04/25/2031
004421-AU-7	ACE SECURITIES CORP SERIES 2001 AQ1 CL		11/25/2016	Paydown		245,100	245,100	242,956	244,507	0	593	0	593	0	245,100	0	0	0	2,390	04/25/2031
004421-DK-6	ACE SECURITIES CORP ABS FLOATER		09/22/2016	Jefferies & Co, Inc		1,336,764	1,437,380	1,442,321	1,440,825	0	(202)	0	(202)	0	1,440,623	0	(103,859)	(103,859)	12,981	09/25/2033
004421-DK-6	ACE SECURITIES CORP ABS FLOATER		09/26/2016	Paydown		175,141	175,141	175,743	175,560	0	(420)	0	(420)	0	175,141	0	0	0	2,907	09/25/2033

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
004421-EW-9	ACE SECURITIES CORP ABS FLOATER		05/25/2016	Merrill Lynch,Pierce,Fenner &		6,202,424	6,778,606	6,801,907	6,789,277	0	(213)	0	(213)	0	6,789,064	0	(586,640)	(586,640)	28,482	04/25/2034
004421-EW-9	ACE SECURITIES CORP ABS FLOATER		05/25/2016	Paydown		308,760	308,760	309,821	309,246	0	(486)	0	(486)	0	308,760	0	0	0	7,760	04/25/2034
004421-KX-0	ACE SECURITIES CORP ACE_05-HE1		12/27/2016	Paydown		5,722,134	5,722,134	4,597,958	5,302,483	0	419,651	0	419,651	0	5,722,134	0	0	0	45,459	02/25/2035
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		12/27/2016	Paydown		550,933	550,933	262,509	247,342	0	303,591	0	303,591	0	550,933	0	0	0	1,287	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		12/27/2016	Paydown		52,663	(2,064)	(590)	(206)	0	52,869	0	52,869	0	52,663	0	0	0	1,275	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER		12/27/2016	Paydown		44,047	44,047	39,437	38,635	0	5,412	0	5,412	0	44,047	0	0	0	723	12/25/2033
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER		05/16/2016	Goldman Sachs & Co		2,202,565	5,646,154	2,369,185	2,411,516	0	(66,121)	0	(66,121)	0	2,345,395	0	(142,830)	(142,830)	12,131	12/25/2036
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER		04/25/2016	Paydown		104,179	104,179	47,405	44,496	0	59,683	0	59,683	0	104,179	0	0	0	124	12/25/2036
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER		12/27/2016	Call 100.5409		322,405	320,671	101,296	57,716	0	(4,364)	0	(4,364)	0	53,352	0	269,053	269,053	1,684	05/25/2037
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER		10/25/2016	Paydown		223,877	223,877	71,531	40,294	0	183,583	0	183,583	0	223,877	0	0	0	1,139	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER		12/27/2016	Paydown		313,461	313,461	139,304	105,919	0	207,542	0	207,542	0	313,461	0	0	0	1,038	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER		12/27/2016	Paydown		398,346	398,346	286,784	211,665	0	186,681	0	186,681	0	398,346	0	0	0	1,426	06/25/2037
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER		09/09/2016	Key Capital Markets		2,356,669	4,403,703	2,580,139	2,007,933	0	(112,705)	0	(112,705)	0	1,895,228	0	461,441	461,441	18,177	12/25/2036
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER		08/25/2016	Paydown		248,835	248,835	145,793	113,460	0	135,375	0	135,375	0	248,835	0	0	0	594	12/25/2036
00678*-AA-9	Adelante Media Group, LLC Senior Secured		07/18/2016	Call 100.0000		53,364	53,364	0	0	0	0	0	0	0	0	0	53,364	53,364	0	12/31/2014
00753*-AL-3	Advanced Drainage Systems Inc. Senior Se		09/24/2016	Redemption 100.0000		15,386,667	15,386,667	15,386,667	15,386,667	0	0	0	0	0	15,386,667	0	0	0	646,240	09/24/2018
00764M-AH-0	AEGIS ASSET BACKED SECURITIES SERIES 20		10/07/2016	Citigroup Capital Markets Inc		1,362,249	1,494,411	1,499,607	1,499,290	0	(356)	0	(356)	0	1,498,934	0	(136,684)	(136,684)	19,043	11/25/2033
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE		12/27/2016	Paydown		125,644	125,644	125,644	125,644	0	0	0	0	0	125,644	0	0	0	968	10/25/2034
008016-A#-4	The Aerospace Corporation Senior Secured		12/08/2016	Redemption 100.0000		836,250	836,250	836,250	836,250	0	0	0	0	0	836,250	0	0	0	21,495	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured		12/03/2016	Redemption 100.0000		1,428,107	1,428,107	1,428,107	1,428,107	0	0	0	0	0	1,428,107	0	0	0	50,126	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured		12/02/2016	Redemption 100.0000		279,308	279,308	279,308	279,308	0	0	0	0	0	279,308	0	0	0	5,882	04/04/2033
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In		09/22/2016	Redemption 100.0000		196,918	196,918	196,918	196,918	0	0	0	0	0	196,918	0	0	0	11,323	03/22/2035
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		09/22/2016	Redemption 100.0000		66,364	66,364	66,364	66,364	0	0	0	0	0	66,364	0	0	0	4,480	03/22/2035
008548-AF-6	Agua Caliente Band Cahuilla In Senior Se		10/04/2016	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	525,140	10/01/2021
00855L-AA-7	Agua Caliente Band of Cahuilla Senior Se		10/01/2016	Redemption 100.0000		186,000	186,000	186,000	186,000	0	0	0	0	0	186,000	0	0	0	11,978	10/01/2016
00855L-AB-5	Agua Caliente Band of Cahuilla Senior Se		10/04/2016	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	414,425	10/01/2021
00910#-AA-3	Air Comm Corporation LLC Senior Secured		11/02/2016	Redemption 100.0000		10,593,647	10,593,647	10,593,647	10,593,647	0	0	0	0	0	10,593,647	0	0	0	668,353	05/17/2018
010392-FF-0	ALABAMA POWER CORPORATE		07/05/2016	Susquehanna Intl Group		1,778,924	1,415,000	1,696,302	1,674,482	0	(3,099)	0	(3,099)	0	1,671,383	0	107,540	107,540	44,352	06/01/2041
010392-FG-8	ALABAMA POWER CORPORATE		01/12/2016	Morgan Stanley & Co, Inc		1,412,883	1,453,000	1,508,532	1,506,218	0	(26)	0	(26)	0	1,506,192	0	(93,309)	(93,309)	29,787	01/15/2042
010392-FL-7	ALABAMA POWER CORPORATE		01/12/2016	Barclays Capital Inc		4,925,825	5,020,000	5,415,021	5,407,647	0	(263)	0	(263)	0	5,407,384	0	(481,559)	(481,559)	86,804	08/15/2044
010392-FN-3	ALABAMA POWER CORPORATE		11/15/2016	Morgan Stanley & Co, Inc		849,049	855,000	854,042	854,076	0	81	0	81	0	854,157	0	(5,108)	(5,108)	27,066	04/01/2025
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio		03/09/2016	Redemption 100.0000		1,254,000	1,254,000	1,351,818	1,293,948	0	(39,948)	0	(39,948)	0	1,254,000	0	0	0	43,263	03/09/2020
01449*-AA-5	Alexander & Baldwin, LLC Senior Note		07/25/2016	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	66,360	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note		01/25/2016	Redemption 100.0000		445,500	445,500	445,500	445,500	0	0	0	0	0	445,500	0	0	0	12,363	01/25/2026
01449*-AD-9	Alexander & Baldwin, LLC Senior Note		11/30/2016	Redemption 100.0000		792,917	792,917	799,611	798,459	0	(5,542)	0	(5,542)	0	792,917	0	0	0	23,052	11/30/2024
017475-AB-0	ALLEGIANCE CORP DEBENTURES		10/15/2016	Maturity		9,000,000	9,000,000	9,168,840	9,011,189	0	(11,189)	0	(11,189)	0	9,000,000	0	0	0	702,000	10/15/2016
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec		07/10/2016	Redemption 100.0000		476,714	476,714	476,714	476,714	0	0	0	0	0	476,714	0	0	0	12,910	01/10/2033
018490-AM-4	ALLERGAN INC CORPORATE		04/01/2016	Maturity		7,679,000	7,679,000	7,580,264	7,673,846	0	5,077	0	5,077	0	7,678,923	0	77	77	220,771	04/01/2016
01877K-AB-9	Alliance Pipeline Senior Note		12/31/2016	Redemption 100.0000		54,857	54,857	62,555	60,339	0	(5,482)	0	(5,482)	0	54,857	0	0	0	2,878	12/31/2019

SCHEDULE D - PART 4

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										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
02112#-AE-7	Alsco Inc. Senior Note		12/17/2016	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	186,000	12/17/2016
02112#-AF-4	Alsco Inc. Senior Unsecured Note		08/01/2016	PGIM, Inc.		9,753,144	9,460,000	9,460,000	9,460,000	0	0	0	0	0	9,460,000	0	293,144	293,144	251,767	01/15/2025
02133@-AA-2	Alta Realty Investments LLC Senior Secur		10/31/2016	Redemption 100.0000		504,105	504,105	504,105	504,105	0	0	0	0	0	504,105	0	0	0	23,271	01/31/2031
02377A-AA-6	AMERICAN AIRLINES AMERICAN AIRLINES INC		10/01/2016	Redemption 100.0000		56,431	56,431	56,501	56,500	0	(69)	0	(69)	0	56,431	0	0	0	1,562	04/01/2028
02377U-AB-0	AMERICAN AIRLINES CORPORATE		07/15/2016	Redemption 100.0000		114,755	114,755	124,222	122,729	0	(7,974)	0	(7,974)	0	114,755	0	0	0	4,537	07/15/2024
025816-AX-7	AMERICAN EXPRESS CO CORPORATE		09/23/2016	Various		5,823,355	5,556,000	6,723,417	5,981,104	0	(167,384)	0	(167,384)	0	5,813,721	0	9,634	9,634	341,476	08/28/2017
02582J-GH-7	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		01/22/2016	JP Morgan Securities, Inc		996,758	1,000,000	1,003,711	1,003,079	0	(78)	0	(78)	0	1,003,001	0	(6,243)	(6,243)	1,263	05/17/2021
02587A-AH-7	AMERICAN EXPRESS CARDS ABS FLOATER		01/22/2016	Mitsubishi UFJ SEC (USA) Inc		1,996,094	2,000,000	2,008,359	2,005,595	0	(155)	0	(155)	0	2,005,440	0	(9,346)	(9,346)	2,525	02/16/2021
0258M0-DC-0	AMERICAN EXPRESS CREDIT CORPORATE		09/19/2016	Maturity		28,600,000	28,600,000	28,609,724	28,600,944	0	(944)	0	(944)	0	28,600,000	0	0	0	800,800	09/19/2016
0258M0-DD-8	AMERICAN EXPRESS CREDIT CORPORATE		11/17/2016	Goldman Sachs & Co		5,022,650	5,000,000	5,187,350	5,056,828	0	(41,138)	0	(41,138)	0	5,015,690	0	6,960	6,960	137,882	03/24/2017
0258M0-DH-9	AMERICAN EXPRESS CREDIT CORP FLOATER		07/29/2016	Maturity		61,400,000	61,400,000	61,400,000	61,400,000	0	0	0	0	0	61,400,000	0	0	0	484,166	07/29/2016
02666Q-M5-9	AMERICAN HONDA FIN CORP CORP FLOATER		05/26/2016	Maturity		37,500,000	37,500,000	37,500,000	37,500,000	0	0	0	0	0	37,500,000	0	0	0	168,749	05/26/2016
02918*-AC-1	American Railcar Leasing LLC Senior Secu		12/01/2016	Redemption 100.0000		149,957	149,957	149,957	149,957	0	0	0	0	0	149,957	0	0	0	2,982	10/01/2020
03040#-AC-6	American Water Capital Corp Sr. Unsecure		12/21/2016	Maturity		6,050,000	6,050,000	6,919,179	6,268,330	0	(218,330)	0	(218,330)	0	6,050,000	0	0	0	333,960	12/21/2016
03070Q-AN-1	AMERISTAR CASINOS INC CORPORATE		04/28/2016	Call 100.0000		7,000,000	7,000,000	7,572,500	7,299,658	0	(42,011)	0	(42,011)	0	7,257,647	0	(257,647)	(257,647)	543,958	04/15/2021
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2		12/27/2016	Paydown		313,023	313,023	316,153	314,097	0	(1,074)	0	(1,074)	0	313,023	0	0	0	5,482	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/27/2016	Paydown		123,866	123,866	124,595	124,564	0	(699)	0	(699)	0	123,866	0	0	0	2,569	08/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/27/2016	Paydown		1,092,342	1,375,596	1,058,305	1,041,733	0	50,609	0	50,609	0	1,092,342	0	0	0	35,703	02/25/2033
03072S-EY-7	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		08/04/2016	KGS ALPHA CAP MARKETS LP		4,495,917	4,731,766	4,744,569	4,737,679	0	(269)	0	(269)	0	4,737,410	0	(241,494)	(241,494)	52,934	02/25/2033
03072S-EY-7	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		07/25/2016	Paydown		380,845	380,845	381,876	381,321	0	(476)	0	(476)	0	380,845	0	0	0	1,939	02/25/2033
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/27/2016	Paydown		199,245	199,245	160,191	114,375	0	84,870	0	84,870	0	199,245	0	0	0	3,607	02/25/2033
03072S-JG-1	AMERIQUEST MORTGAGE SECURITIES SERIES 2		07/21/2016	Citigroup Capital Markets Inc		5,406,275	5,733,249	5,747,454	5,738,482	0	(55)	0	(55)	0	5,738,427	0	(332,152)	(332,152)	43,256	10/25/2033
03072S-JG-1	AMERIQUEST MORTGAGE SECURITIES SERIES 2		07/25/2016	Paydown		698,489	698,489	700,220	699,127	0	(638)	0	(638)	0	698,489	0	0	0	10,272	10/25/2033
03072S-SH-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/27/2016	Paydown		291,271	291,271	252,752	271,957	0	19,313	0	19,313	0	291,271	0	0	0	1,217	07/25/2034
03072S-VB-8	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		07/21/2016	Citigroup Capital Markets Inc		6,452,389	7,011,085	7,025,326	7,021,056	0	(734)	0	(734)	0	7,020,322	0	(567,933)	(567,933)	56,283	09/25/2034
03072S-XY-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/27/2016	Paydown		396,895	396,895	397,639	397,008	0	(113)	0	(113)	0	396,895	0	0	0	2,536	03/25/2035
03077J-AA-8	AMERIGAS FINANCE LLC CORPORATE		06/27/2016	Tender (Corp Action)		114,114	110,000	120,725	114,556	0	(1,037)	0	(1,037)	0	113,519	0	595	595	4,476	05/20/2020
03078@-AB-5	Ameripride Services Sr. Unsecured Note		05/02/2016	Redemption 100.0000		179,563	179,563	179,563	179,563	0	0	0	0	0	179,563	0	0	0	2,597	11/04/2030
03078@-AB-5	Ameripride Services Sr. Unsecured Note		08/01/2016	PGIM, Inc.		7,371,068	7,030,437	7,030,437	7,030,437	0	0	0	0	0	7,030,437	0	340,631	340,631	202,252	11/04/2030
03083#-AC-4	AmeriMark Direct, LLC Revolver		09/09/2016	Call 100.0000		3,165,372	3,165,372	3,165,372	3,165,372	0	0	0	0	0	3,165,372	0	0	0	165,995	11/09/2016
03083#-AD-2	AmeriMark Direct, LLC Term A		09/09/2016	Redemption 100.0000		4,471,350	4,471,350	4,471,350	4,471,350	0	0	0	0	0	4,471,350	0	0	0	354,019	11/09/2016
03083#-AE-0	AmeriMark Direct, LLC Senior Subordinate		09/08/2016	Call 105.0403		3,062,023	2,915,094	2,915,094	2,915,094	0	0	0	0	0	2,915,094	0	146,928	146,928	276,934	05/09/2017
031162-BA-7	AMGEN INC CORPORATE 6.400% 02/01/39		06/14/2016	Taxable Exchange		2,746,087	2,118,000	2,764,201	2,753,499	0	(7,413)	0	(7,413)	0	2,746,087	0	0	0	82,679	02/01/2039
031162-BC-3	AMGEN INC CORPORATE 5.750% 03/15/40		06/14/2016	Taxable Exchange		6,287,155	5,500,000	6,324,175	6,295,263	0	(8,108)	0	(8,108)	0	6,287,155	0	0	0	236,309	03/15/2040
031162-BH-2	AMGEN INC CORPORATE 5.650% 06/15/42		02/17/2016	Goldman Sachs & Co		13,107,924	12,101,000	14,894,790	14,741,187	0	(8,519)	0	(8,519)	0	14,732,669	0	(1,624,744)	(1,624,744)	127,245	06/15/2042
031162-BK-5	AMGEN INC CORPORATE 5.150% 11/15/41		06/14/2016	Taxable Exchange		1,950,135	1,707,000	1,956,280	1,952,597	0	(2,462)	0	(2,462)	0	1,950,135	0	0	0	51,037	11/15/2041
031162-BP-4	AMGEN INC CORPORATE 5.375% 05/15/43		06/14/2016	Taxable Exchange		2,726,369	2,312,000	2,735,857	2,730,175	0	(3,806)	0	(3,806)	0	2,726,369	0	0	0	72,146	05/15/2043
032511-AY-3	ANADARKO PETE CORP CORPORATE		02/23/2016	Merrill Lynch,Pierce,Fenner &		3,290,734	4,107,000	5,238,622	5,216,576	0	(4,825)	0	(4,825)	0	5,211,751	0	(1,921,017)	(1,921,017)	118,470	09/15/2036
032511-BG-1	ANADARKO PETE CORP CORPORATE		02/22/2016	Morgan Stanley & Co, Inc		11,256,000	13,400,000	19,359,784	19,002,577	0	(20,281)	0	(20,281)	0	18,982,296	0	(7,726,296)	(7,726,296)	207,142	06/15/2039
03754*-AA-0	Apex Clean Energy Holdings LLC Senior Su		11/15/2016	Call 100.0000		931,284	931,284	859,468	863,724	0	5,013	0	5,013	0	868,737	0	62,548	62,548	149,339	01/31/2022
03754*-AD-4	Apex Clean Energy Holdings LLC Senior Su		11/15/2016	Call 100.0000		201,849	201,849	185,967	186,406	0	1,142	0	1,142	0	187,547	0	14,302	14,302	32,423	01/31/2022
038521-AM-2	ARAMARK CORPORATION CORPORATE		06/14/2016	Call 100.0000		1,938,000	1,938,000	2,025,210	1,997,810	0	(11,863)	0	(11,863)	0	1,985,946	0	(47,946)	(47,946)	126,768	03/15/2020
038521-E*-7	ARAMARK CORPORATION Jan 2007 LC		05/20/2016	Redemption 100.0000		24,473	24,473	24,266	24,450	0	23	0	23	0	24,473	0	0	0	0	07/26/2016

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
000000-00-0	ARAMARK CORPORATION BK LN		12/30/2016	Redemption 100.0000		26,154	26,154	26,160	26,153	0	1	0	1	0	26,154	0	0	0	60,342	02/24/2021
038808-AA-5	ArcaTech Systems, LLC Senior Secured Ter		12/19/2016	Redemption 100.0000		2,043,190	2,043,190	2,043,190	2,043,190	0	0	0	0	0	2,043,190	0	0	0	91,526	12/19/2020
03937R-A#-9	Arch Chemicals Inc Series A Senior Note		08/29/2016	Maturity		24,350,000	24,350,000	24,350,000	24,350,000	0	0	0	0	0	24,350,000	0	0	0	1,364,073	08/29/2016
040104-AE-1	ARGENT SECURITIES INC. SERIES 2003 W1		02/25/2016	Paydown		230,997	230,997	183,757	212,658	0	18,339	0	18,339	0	230,997	0	0	0	919	09/25/2033
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER		12/27/2016	Paydown		87,646	87,646	84,424	65,509	0	22,137	0	22,137	0	87,646	0	0	0	1,068	01/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED		12/01/2016	Paydown		752,717	752,717	714,964	719,724	0	32,993	0	32,993	0	752,717	0	0	0	14,129	05/25/2034
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER		12/27/2016	Paydown		581,528	581,528	583,346	581,806	0	(277)	0	(277)	0	581,528	0	0	0	3,850	06/25/2034
04013P-AF-8	ARES CLO FUNDS CLO 2.128% 04/19/23		10/19/2016	Paydown		16,363,436	16,363,436	16,363,436	16,363,436	0	0	0	0	0	16,363,436	0	0	0	257,221	04/19/2023
040850-A*-0	Arkansas Electric Cooperative First Mtge		12/30/2016	Redemption 100.0000		312,500	312,500	367,686	359,355	0	(46,855)	0	(46,855)	0	312,500	0	0	0	14,719	12/30/2030
04101*-AC-4	Arkansas Oklahoma Gas SRNT		06/30/2016	Redemption 100.0000		156,000	156,000	156,000	156,000	0	0	0	0	0	156,000	0	0	0	5,140	06/30/2018
04101*-AD-2	Arkansas Oklahoma Gas Senior Note		07/20/2016	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	66,060	07/20/2017
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP		11/25/2016	Paydown		632,110	632,110	628,036	628,501	0	3,609	0	3,609	0	632,110	0	0	0	5,757	11/25/2043
043178-AA-6	Arthur J. Gallagher & Co Series C Senior		11/30/2016	Redemption 100.0000		17,575,000	17,575,000	17,575,000	17,575,000	0	0	0	0	0	17,575,000	0	0	0	1,028,138	12/02/2019
04472*-AH-4	Ashley Furniture Industries, I Senior No		06/03/2016	Redemption 100.0000		1,590,909	1,590,909	1,590,909	1,590,909	0	0	0	0	0	1,590,909	0	0	0	41,523	06/03/2020
04472*-AJ-0	Ashley Furniture Industries, I Series D		12/30/2016	Redemption 100.0000		1,797,239	1,797,239	1,797,239	1,797,239	0	0	0	0	0	1,797,239	0	0	0	56,854	06/30/2025
04472*-AK-7	Ashley Furniture Industries, I Senior No		10/17/2016	Redemption 100.0000		271,486	271,486	271,486	271,486	0	0	0	0	0	271,486	0	0	0	6,084	10/17/2034
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE		12/15/2016	Paydown		210,781	210,781	175,743	181,359	0	29,423	0	29,423	0	210,781	0	0	0	3,906	04/15/2033
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER		12/15/2016	Paydown		163,486	163,486	123,391	102,830	0	60,656	0	60,656	0	163,486	0	0	0	3,253	06/15/2033
04541G-FN-7	ASSET BACKED SECURITIES CORP ABS FLOATER		08/09/2016	Southwest Securities Inc.		342,685	381,821	352,407	302,952	0	(1,854)	0	(1,854)	0	301,098	0	41,587	41,587	8,372	09/15/2033
04541G-FN-7	ASSET BACKED SECURITIES CORP ABS FLOATER		06/15/2016	Paydown		25,445	25,445	23,485	20,189	0	5,256	0	5,256	0	25,445	0	0	0	165	09/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6		12/27/2016	Paydown		148,416	148,416	129,719	122,032	0	26,384	0	26,384	0	148,416	0	0	0	2,068	11/25/2033
04541G-HL-9	ASSET BACKED SECURITIES CORP ABS FLOATER		07/21/2016	JP Morgan Securities, Inc		2,486,117	2,575,453	2,589,537	2,582,730	0	(255)	0	(255)	0	2,582,475	0	(96,358)	(96,358)	23,576	01/15/2034
04541G-HL-9	ASSET BACKED SECURITIES CORP ABS FLOATER		07/15/2016	Paydown		264,566	264,566	266,013	265,314	0	(748)	0	(748)	0	264,566	0	0	0	1,382	01/15/2034
04541G-HM-7	ASSET BACKED SECURITIES CORP ABSHE_04-HE		12/15/2016	Paydown		112,056	112,056	85,742	102,648	0	9,408	0	9,408	0	112,056	0	0	0	1,648	01/15/2034
04541G-TL-6	ASSET BACKED SECURITIES CORP ABSHE_05-HE		09/16/2016	Southwest Securities Inc.		757,552	757,316	757,316	757,316	0	0	0	0	0	757,316	0	237	237	6,541	07/25/2035
04541G-TL-6	ASSET BACKED SECURITIES CORP ABSHE_05-HE		08/25/2016	Paydown		581,058	581,058	581,058	581,058	0	0	0	0	0	581,058	0	0	0	2,472	07/25/2035
04542B-JP-8	ASSET BACKED FDG CORP ABFC_04-HE1		10/07/2016	Southwest Securities Inc.		975,022	1,042,630	1,031,746	1,032,992	0	647	0	647	0	1,033,639	0	(58,617)	(58,617)	11,396	03/25/2034
04542B-JP-8	ASSET BACKED FDG CORP ABFC_04-HE1		09/26/2016	Paydown		107,844	107,844	106,718	106,847	0	997	0	997	0	107,844	0	0	0	624	03/25/2034
04542B-JQ-6	ASSET BACKED FDG CORP ABS FLOATER		12/27/2016	Call 102.8783		15,796	15,354	1,960	1,438	0	182	0	182	0	1,620	0	14,175	14,175	0	01/25/2034
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		12/27/2016	Paydown		248,355	248,355	172,749	150,073	0	98,282	0	98,282	0	248,355	0	0	0	726	11/25/2036
04544R-AC-9	ABSHE_07-HE1 ABS FLOATER		08/17/2016	Key Capital Markets		13,128,138	14,918,339	6,687,488	6,864,837	0	(144,119)	0	(144,119)	0	6,720,718	0	6,407,420	6,407,420	57,454	12/25/2036
04544R-AC-9	ABSHE_07-HE1 ABS FLOATER		07/25/2016	Paydown		1,273,648	1,273,648	578,292	586,083	0	687,565	0	687,565	0	1,273,648	0	0	0	2,286	12/25/2036
04544R-AD-7	ABSHE_07-HE1 ABS FLOATER		08/17/2016	JP Morgan Securities, Inc		5,266,348	7,831,000	3,239,472	3,778,826	0	207,009	0	207,009	0	3,985,835	0	1,280,512	1,280,512	34,301	12/25/2036
04571B-AA-7	Associated Milk Producers, Inc Senior Se		12/01/2016	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	35,208	12/01/2020
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		12/31/2016	Redemption 100.0000		2,533,718	2,533,718	2,533,718	2,533,718	0	0	0	0	0	2,533,718	0	0	0	52,269	03/31/2027
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		05/01/2016	PGIM, Inc.		11,599,617	11,171,848	11,171,848	11,171,848	0	0	0	0	0	11,171,848	0	427,769	427,769	158,547	03/31/2027
04650N-AB-0	AT&T INC CORPORATE 5.350% 09/01/40		09/07/2016	Taxable Exchange		6,230,479	5,725,000	6,245,219	6,237,822	0	(7,343)	0	(7,343)	0	6,230,479	0	0	0	311,392	09/01/2040
05070G-AE-8	AUDATEX NORTH AMERICA INC CORPORATE		03/03/2016	Tender (Corp Action)		4,620,000	4,800,000	4,852,500	4,833,913	0	(1,681)	0	(1,681)	0	4,832,232	0	(212,232)	(212,232)	62,400	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA INC CORPORATE		03/03/2016	Tender (Corp Action)		5,293,750	5,500,000	5,599,375	5,576,310	0	(1,911)	0	(1,911)	0	5,574,399	0	(280,649)	(280,649)	114,163	11/01/2023
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE		09/23/2016	FTN FINANCIAL SECURITIES		8,379,756	7,700,000	7,996,758	7,986,430	0	(45,205)	0	(45,205)	0	7,941,225	0	438,531	438,531	268,538	09/15/2025

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
05332*-AV-0	Automotive Rentals, Inc. Sr Series 2010-		01/18/2016	Redemption 100.0000		2,183,333	2,183,333	2,208,349	2,184,579	0	(1,246)	0	(1,246)	0	2,183,333	0	0	0	7,551	01/18/2016
05332*-AW-8	Automotive Rentals, Inc. Senior Secured		01/18/2016	Maturity		4,880,000	4,880,000	4,880,000	4,880,000	0	0	0	0	0	4,880,000	0	0	0	15,250	01/18/2016
05332*-AX-6	Automotive Rentals, Inc. Senior Secured		10/31/2016	Maturity		4,540,000	4,540,000	4,540,000	4,540,000	0	0	0	0	0	4,540,000	0	0	0	124,850	10/31/2016
05332*-BB-3	Automotive Rentals, Inc. Senior Secured		08/01/2016	PGIM, Inc.		9,586,655	9,600,000	9,600,000	9,600,000	0	0	0	0	0	9,600,000	0	(13,345)	(13,345)	195,659	01/20/2025
05367D-AG-2	AVIATION SECURITIZATION LLC SERIES III,		04/11/2016	Redemption 100.0000		166,498	166,498	166,498	166,498	0	0	0	0	0	166,498	0	0	0	3,930	05/11/2018
05367D-AH-0	AVIATION SECURITIZATION LLC Series III,		04/11/2016	Redemption 100.0000		39,055	39,055	39,055	39,055	0	0	0	0	0	39,055	0	0	0	942	05/11/2018
05367D-AJ-6	AVIATION SECURITIZATION LLC SERIES III,		04/11/2016	Redemption 100.0000		13,018	13,018	13,018	13,018	0	0	0	0	0	13,018	0	0	0	333	05/11/2018
05367D-BX-4	AVIATION SECURITIZATION LLC AFG SERIES X		12/12/2016	Paydown		298,324	298,324	298,324	298,324	0	0	0	0	0	298,324	0	0	0	4,638	06/11/2025
05367D-BY-2	AVIATION SECURITIZATION LLC AFG SERIES X		12/12/2016	Paydown		55,936	55,936	55,936	55,936	0	0	0	0	0	55,936	0	0	0	870	06/11/2025
05367D-BZ-9	AVIATION SECURITIZATION LLC AFG SERIES X		12/12/2016	Paydown		18,645	18,645	18,645	18,645	0	0	0	0	0	18,645	0	0	0	304	06/11/2025
000000-00-0	AVIATION SECURITIZATION LLC Series 1, CI		11/30/2016	Write-Off		0	2,030	2,030	2,030	0	0	0	0	0	2,030	0	(2,030)	(2,030)	0	12/11/2019
000000-00-0	AVIATION SECURITIZATION LLC Series 1, CI		11/30/2016	Redemption 100.0000		(2,030)	(2,030)	(2,030)	(2,030)	0	0	0	0	0	(2,030)	0	0	0	0	12/11/2019
05377R-AL-8	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		03/20/2016	Paydown		6,000,000	6,000,000	5,999,932	5,999,479	0	521	0	521	0	6,000,000	0	0	0	31,500	03/20/2017
05377R-AV-6	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		12/20/2016	Paydown		14,666,667	14,666,667	15,101,265	14,757,543	0	(90,877)	0	(90,877)	0	14,666,667	0	0	0	419,650	02/20/2018
05463D-AA-8	AXIALL CORP CORPORATE 4.875% 05/15/23		09/07/2016	Tax Free Exchange		1,042,300	1,000,000	940,000	945,955	0	4,089	0	4,089	0	950,043	0	92,257	92,257	39,542	05/15/2023
05577@-AG-5	BTMU Capital Corp Equip Note Series A		08/26/2016	Redemption 100.0000		628,428	628,428	628,428	628,428	0	0	0	0	0	628,428	0	0	0	30,872	02/26/2021
05577@-AH-3	BTMU Capital Corp Equip Note Series B		08/26/2016	Redemption 100.0000		604,826	604,826	604,826	604,826	0	0	0	0	0	604,826	0	0	0	29,712	02/26/2021
05577@-AJ-9	BTMU Capital Corp Equip Note Series C		02/26/2016	Call 100.0000		10,848	10,848	10,848	10,848	0	0	0	0	0	10,848	0	0	0	355	02/26/2021
05577@-AJ-9	BTMU Capital Corp Equip Note Series C		08/26/2016	Redemption 100.0000		185,667	185,667	185,667	185,667	0	0	0	0	0	185,667	0	0	0	9,114	02/26/2021
05577@-AK-6	BTMU Capital Corp Equity Note Series D		08/26/2016	Redemption 100.0000		190,187	190,187	190,187	190,187	0	0	0	0	0	190,187	0	0	0	9,343	02/26/2021
05577@-AM-2	BTMU Capital Corp Equip Note Series E		02/26/2016	Call 100.0000		4,328	4,328	4,328	4,328	0	0	0	0	0	4,328	0	0	0	142	02/26/2021
05577@-AM-2	BTMU Capital Corp Equip Note Series E		08/26/2016	Redemption 100.0000		76,744	76,744	76,744	76,744	0	0	0	0	0	76,744	0	0	0	3,767	02/26/2021
05577@-AN-0	BTMU Capital Corp Equipment Note		10/15/2016	Redemption 100.0000		390,909	390,909	435,023	424,923	0	(34,014)	0	(34,014)	0	390,909	0	0	0	14,161	10/15/2024
05825#-AK-4	Baldwin Richardson Foods Series E Senior		12/31/2016	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	145,313	12/31/2017
05825#-AL-2	Baldwin Richardson Foods Senior Secured		12/31/2016	Redemption 100.0000		425,271	425,271	425,271	425,271	0	0	0	0	0	425,271	0	0	0	16,081	12/31/2021
05948K-HP-7	BANC OF AMERICA ALTERNATIVE LO PRVT CMO		07/01/2016	Paydown		79,573	79,573	69,999	75,920	0	3,653	0	3,653	0	79,573	0	0	0	2,135	12/25/2018
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7		12/01/2016	Paydown		837,615	1,194,977	998,451	997,862	0	(160,247)	0	(160,247)	0	837,615	0	0	0	39,102	08/25/2035
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		12/01/2016	Paydown		60,367	61,668	60,568	60,828	0	1,606	2,067	(461)	0	60,367	0	0	0	1,577	05/25/2034
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		03/01/2016	Redemption 0.0002		0	5,217	5,149	5,146	0	(5,146)	0	(5,146)	0	0	0	0	0	41	05/25/2034
05948K-Y6-0	BANC OF AMERICA ALTERNATIVE LO CMO		12/01/2016	Paydown		274,372	360,473	292,216	292,243	0	(17,871)	0	(17,871)	0	274,372	0	0	0	10,439	01/25/2036
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO		12/01/2016	Paydown		527,024	530,209	498,230	453,042	0	73,982	0	73,982	0	527,024	0	0	0	16,652	06/25/2046
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS		03/01/2016	Paydown		14,085,718	14,085,718	15,917,256	14,200,722	0	(115,004)	0	(115,004)	0	14,085,718	0	0	0	183,467	05/10/2045
05950X-AE-6	BANC OF AMERICA COMMERCIAL MOR CMBS		09/01/2016	Paydown		35,838,554	35,838,554	34,533,320	35,685,647	0	152,907	0	152,907	0	35,838,554	0	0	0	1,075,676	09/10/2047
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO		12/01/2016	Paydown		111,834	111,834	53,252	72,844	0	38,990	0	38,990	0	111,834	0	0	0	3,480	09/20/2034
06051G-EK-1	BANK OF AMERICA CORP CORPORATE		07/12/2016	Maturity		10,560,000	10,560,000	10,539,514	10,557,532	0	2,468	0	2,468	0	10,560,000	0	0	0	396,000	07/12/2016
06849R-AF-9	BARRICK NORTH AMERICA FINANCE CORPORATE		03/21/2016	Tender (Corp Action)		8,586,190	9,102,000	9,095,771	9,098,216	0	(79)	0	(79)	0	9,098,137	0	(511,947)	(511,947)	123,484	05/30/2021
070101-C*-9	Basin Electric Power Coop 1st MTG Oblig		10/03/2016	Redemption 100.0000		4,291,667	4,291,667	4,291,667	4,291,667	0	0	0	0	0	4,291,667	0	0	0	191,579	10/01/2038
07132*-AK-2	Baton Rouge Wtr Wks Company Mortgage Rel		08/01/2016	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	167,750	08/01/2016
071813-BA-6	BAXTER INTL INC CORPORATE		09/14/2016	Call 100.0000		12,900,000	12,900,000	12,911,697	12,904,647	0	(802)	0	(802)	0	12,903,845	0	(3,845)	(3,845)	1,874,177	08/15/2019
071813-BG-3	BAXTER INTL INC CORPORATE		01/07/2016	Credit Suisse First Boston Cor		3,956,360	4,000,000	4,067,040	4,063,962	0	(84)	0	(84)	0	4,063,878	0	(107,518)	(107,518)	13,500	06/15/2043
071813-BH-1	BAXTER INTL INC CORPORATE		03/02/2016	Tender (Corp Action)		7,640,880	8,000,000	7,992,320	7,998,883	0	422	0	422	0	7,999,305	0	(358,425)	(358,425)	419,211	06/01/2016
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/27/2016	Paydown		26,636	26,636	26,744	26,689	0	(53)	0	(53)	0	26,636	0	0	0	205	10/25/2032

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										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
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/27/2016	Paydown		20,636	20,636	20,636	20,636	0	0	0	0	0	20,636	0	0	0	137	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/27/2016	Paydown		61,907	61,907	61,907	61,907	0	0	0	0	0	61,907	0	0	0	549	11/25/2042
073855-AB-4	BEAR STEARNS ASSET BACKED SECS ABS FLOAT		10/26/2016	Write-Off		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2032
073855-AB-4	BEAR STEARNS ASSET BACKED SECS ABS FLOAT		10/25/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2032
073879-CV-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/27/2016	Paydown		247,218	247,218	239,966	238,259	0	8,960	0	8,960	0	247,218	0	0	0	2,702	08/25/2034
073879-EU-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		06/15/2016	Citigroup Capital Markets Inc		3,242,141	3,560,347	3,589,831	3,580,619	0	(1,288)	0	(1,288)	0	3,579,331	0	(337,189)	(337,189)	23,078	08/25/2034
073879-KR-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/01/2016	Merrill Lynch,Pierce,Fenner &		2,347,964	2,497,834	2,452,762	2,456,712	0	1,868	0	1,868	0	2,458,579	0	(110,615)	(110,615)	52,957	09/25/2034
073879-KR-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		11/25/2016	Paydown		230,438	230,438	226,280	226,644	0	3,794	0	3,794	0	230,438	0	0	0	2,653	09/25/2034
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		02/01/2016	Paydown		8,994,167	8,994,167	8,636,795	8,970,549	0	23,618	0	23,618	0	8,994,167	0	0	0	65,572	04/12/2038
07387B-FT-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		03/01/2016	Paydown		18,150,486	18,150,486	19,964,826	18,247,109	0	(96,622)	0	(96,622)	0	18,150,486	0	0	0	142,028	04/12/2038
07387J-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		04/01/2016	Paydown		1,456,375	1,456,375	1,648,889	1,465,898	0	(9,523)	0	(9,523)	0	1,456,375	0	0	0	17,306	09/11/2038
07388N-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		09/01/2016	Paydown		4,775,653	4,775,653	4,612,049	4,753,822	0	21,831	0	21,831	0	4,775,653	0	0	0	127,069	10/12/2041
075386-AC-6	BEAVER VALLEY TWO FUNDING CORP DEBENTURE		05/31/2016	Call 100.0000		94,000	94,000	103,381	94,753	0	(556)	0	(556)	0	94,197	0	(197)	(197)	0	06/01/2017
07556Q-BB-0	BEAZER HOMES USA INC CORPORATE		09/21/2016	Tender (Corp Action)		2,470,000	2,500,000	2,625,000	2,563,975	0	(30,013)	0	(30,013)	0	2,533,962	0	(63,962)	(63,962)	154,583	04/15/2018
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1		12/28/2016	Redemption 100.0000		326,772	326,772	350,300	334,356	0	(7,584)	0	(7,584)	0	326,772	0	0	0	11,849	06/28/2026
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1		12/28/2016	Redemption 100.0000		240,487	240,487	240,487	240,487	0	0	0	0	0	240,487	0	0	0	8,373	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla		12/28/2016	Redemption 100.0000		440,637	440,637	440,637	440,637	0	0	0	0	0	440,637	0	0	0	15,352	01/28/2022
079867-AP-2	BELLSOUTH TELECOMMUNICATIONS DEBENTURES		09/07/2016	Taxable Exchange		36,465,330	42,085,000	36,457,638	36,468,002	0	(2,672)	0	(2,672)	0	36,465,330	0	0	0	2,258,562	12/01/2095
082610-AA-3	Benson Power, LLC Senior Secured Note		12/31/2016	Redemption 100.0000		1,139,354	1,139,354	1,174,918	1,173,994	0	(34,640)	0	(34,640)	0	1,139,354	0	0	0	42,876	07/15/2027
084664-BW-0	BERKSHIRE HATHAWAY FIN CORPORATE		10/11/2016	WELLS FARGO SEC LLC		1,001,060	1,000,000	995,884	995,993	0	1,312	0	1,312	0	997,305	0	3,755	3,755	11,881	05/15/2018
084664-BY-6	BERKSHIRE HATHAWAY FIN CORPORATE		01/14/2016	Merrill Lynch,Pierce,Fenner &		508,405	500,000	507,930	507,738	0	(152)	0	(152)	0	507,586	0	819	819	4,306	08/15/2018
084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE		10/11/2016	Morgan Stanley & Co, Inc		2,531,899	2,227,000	2,517,659	2,513,584	0	(4,920)	0	(4,920)	0	2,508,664	0	23,235	23,235	117,753	02/11/2043
08516*-AB-6	Berlin Station LLC Senior Note		10/31/2016	Redemption 100.0000		489,500	489,500	489,500	489,500	0	0	0	0	0	489,500	0	0	0	22,945	09/30/2031
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T		12/15/2016	Redemption 100.0000		901,191	901,191	901,191	901,191	0	0	0	0	0	901,191	0	0	0	31,989	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		12/15/2016	Redemption 100.0000		126,701	126,701	126,701	126,701	0	0	0	0	0	126,701	0	0	0	2,750	06/15/2032
09068#-AA-4	Biotrial, USA, Inc. Debt		09/26/2016	Redemption 100.0000		25,123	25,123	24,920	24,942	0	181	0	181	0	25,123	0	0	0	1,062	07/25/2022
09068#-AA-4	Biotrial, USA, Inc. Debt		10/03/2016	PGIM, Inc.		9,675,912	9,624,877	9,546,872	9,555,399	0	6,647	0	6,647	0	9,562,046	0	113,866	113,866	421,088	07/25/2022
09126#-AA-4	Birmingham U.S. Treasury Credit-Tenant L		12/12/2016	Redemption 100.0000		127,564	127,564	128,840	128,766	0	(1,202)	0	(1,202)	0	127,564	0	0	0	2,933	12/12/2029
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		12/31/2016	Redemption 100.0000		1,507,051	1,507,051	1,507,051	1,507,051	0	0	0	0	0	1,507,051	0	0	0	46,527	03/31/2032
09172#-AD-1	Bissell, Inc Senior Note		08/31/2016	Redemption 100.0000		1,906,250	1,906,250	1,906,250	1,906,250	0	0	0	0	0	1,906,250	0	0	0	63,335	08/31/2021
09247X-AC-5	BLACKROCK INC CORPORATE		11/17/2016	JP Morgan Securities, Inc		3,008,136	2,886,000	3,502,883	3,118,762	0	(121,014)	0	(121,014)	0	2,997,749	0	10,387	10,387	213,945	09/15/2017
09534#-AA-0	Blue Cross Blue Shield of FL Senior Unse		05/01/2016	PGIM, Inc.		8,336,612	8,100,000	8,100,000	8,100,000	0	0	0	0	0	8,100,000	0	236,612	236,612	100,215	03/31/2025
09534#-AC-6	Blue Cross Blue Shield of FL Senior Unse		08/01/2016	PGIM, Inc.		6,294,849	6,050,000	6,050,000	6,050,000	0	0	0	0	0	6,050,000	0	244,849	244,849	114,180	03/31/2025
097023-AW-5	BOEING CO CORPORATE 6.000% 03/15/19		06/29/2016	PGIM, Inc.		8,233,180	7,300,000	8,037,453	7,598,508	0	(43,584)	0	(43,584)	0	7,554,924	0	678,256	678,256	346,750	03/15/2019
097023-BP-9	BOEING CO CORPORATE 2.600% 10/30/25		11/15/2016	Market Axess		2,566,674	2,610,000	2,547,334	2,548,214	0	4,884	0	4,884	0	2,553,098	0	13,576	13,576	71,442	10/30/2025
09768#-AA-7	Bollinger Shipyards, LLC Senior Secured		07/01/2016	Call 100.0000		1,314,014	1,314,014	1,314,014	1,314,014	0	0	0	0	0	1,314,014	0	0	0	33,836	12/23/2021
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE		07/05/2016	Scotia Capital Markets USA		272,977	247,000	268,855	267,469	0	(234)	0	(234)	0	267,235	0	5,742	5,742	9,944	02/15/2042
10138M-AK-1	BOTTLING GROUP LLC CORPORATE		11/07/2016	Call 100.0000		5,700,000	5,700,000	5,665,743	5,687,509	0	2,958	0	2,958	0	5,690,467	0	9,533	9,533	850,864	01/15/2019
10575@-AB-8	Bray International, Inc. Senior Secured		12/30/2016	Redemption 100.0000		4,400,000	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	0	0	243,100	12/30/2016

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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
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se		12/30/2016	Redemption 100.0000		409,444	409,444	409,444	409,444	0	0	0	0	0	409,444	0	0	0	20,083	06/30/2024
109208-AB-0	Bright House Networks, LLC Series A Seni		02/17/2016	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	1,812,500	02/17/2016
109208-AC-8	Bright House Networks, LLC Ser 2009-A Gt		01/25/2016	Maturity		53,080,000	53,080,000	53,080,000	53,080,000	0	0	0	0	0	53,080,000	0	0	0	1,934,840	01/25/2016
109208-AD-6	Bright House Networks, LLC Ser 2009-A 2		05/18/2016	Call 100.0000		42,285,714	42,285,714	42,285,714	42,285,714	0	0	0	0	0	42,285,714	0	0	0	2,554,762	07/28/2019
114259-A*-5	Keyspan Energy Delivery NY Senior Note		11/29/2016	Maturity		2,680,000	2,680,000	2,680,000	2,680,000	0	0	0	0	0	2,680,000	0	0	0	150,080	11/29/2016
114474-B*-9	Brookshire Grocery Company Senior Note		12/01/2016	Redemption 100.0000		432,836	432,836	432,836	432,836	0	0	0	0	0	432,836	0	0	0	11,931	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note		12/01/2016	Redemption 100.0000		52,013	52,013	52,013	52,013	0	0	0	0	0	52,013	0	0	0	1,319	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note		12/01/2016	Redemption 100.0000		304,299	304,299	304,299	304,299	0	0	0	0	0	304,299	0	0	0	7,051	11/29/2027
115236-A#-8	Brown & Brown Inc Senior Note		12/22/2016	Maturity		8,350,000	8,350,000	8,472,388	8,393,239	0	(43,239)	0	(43,239)	0	8,350,000	0	0	0	472,610	12/22/2016
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE		06/01/2016	Redemption 100.0000		234,176	234,176	234,176	234,176	0	0	0	0	0	234,176	0	0	0	8,021	06/01/2034
12189L-AA-9	BURLINGTN NORTH SANTA FE LLC CORPORATE		01/08/2016	Goldman Sachs & Co		1,441,646	1,262,000	1,600,775	1,595,096	0	(286)	0	(286)	0	1,594,810	0	(153,165)	(153,165)	14,513	05/01/2040
12189L-AE-1	BURLINGTN NORTH SANTA FE LLC CORPORATE		01/08/2016	Goldman Sachs & Co		2,052,760	1,872,000	2,280,034	2,273,742	0	(334)	0	(334)	0	2,273,408	0	(220,647)	(220,647)	11,794	06/01/2041
12189L-AP-6	BURLINGTN NORTH SANTA FE LLC CORPORATE		01/08/2016	Goldman Sachs & Co		1,561,910	1,465,000	1,732,414	1,728,823	0	(169)	0	(169)	0	1,728,654	0	(166,744)	(166,744)	27,664	09/01/2043
12189T-AB-0	BURLINGTON NORTH SANTA F DEBENTURES		02/15/2016	Maturity		600,000	600,000	630,024	600,232	0	(232)	0	(232)	0	600,000	0	0	0	20,625	02/15/2016
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER		06/08/2016	Credit Suisse First Boston Cor		4,898,250	8,223,714	5,011,679	4,331,789	0	(55,550)	0	(55,550)	0	4,276,239	0	622,010	622,010	20,835	11/25/2036
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER		05/25/2016	Paydown		185,891	185,891	113,285	97,917	0	87,974	0	87,974	0	185,891	0	0	0	241	11/25/2036
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/27/2016	Paydown		83,463	83,463	73,378	71,537	0	11,926	0	11,926	0	83,463	0	0	0	2,067	01/25/2033
12489W-HY-3	CREDIT-BASED ASSET SERVICING SERIES 200		05/25/2016	Goldman Sachs & Co		4,548,408	4,994,820	4,994,820	4,994,820	0	0	0	0	0	4,994,820	0	(446,412)	(446,412)	26,060	07/25/2033
12489W-HY-3	CREDIT-BASED ASSET SERVICING SERIES 200		05/25/2016	Paydown		319,796	319,796	319,796	319,796	0	0	0	0	0	319,796	0	0	0	960	07/25/2033
12489W-NN-0	CREDIT-BASED ASSET SERVICING CBASS_05-CB		12/01/2016	Paydown		29,821	29,821	27,538	28,501	0	2,317	997	1,320	0	29,821	0	0	0	941	07/25/2035
12489W-PJ-7	CREDIT-BASED ASSET SERVICING ASSET BACKE		12/01/2016	Paydown		194,647	194,647	182,104	187,980	0	6,667	0	6,667	0	194,647	0	0	0	6,203	11/25/2035
1248EP-AW-3	CCO HLDGS LLC CAP CORP CORPORATE		05/06/2016	Call 100.0000		45,000	45,000	49,950	46,589	0	(284)	0	(284)	0	46,305	0	(1,305)	(1,305)	3,098	06/01/2020
12502Y-AK-9	CCR Inc. MT 100 Paymt Rights Senior Secu		12/12/2016	Redemption 100.0000		3,296,006	3,296,006	3,261,398	3,263,180	0	32,825	0	32,825	0	3,296,006	0	0	0	16,462	07/10/2017
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu		12/10/2016	Redemption 100.0000		1,821,429	1,821,429	1,821,429	1,821,429	0	0	0	0	0	1,821,429	0	0	0	46,863	07/11/2022
12506Y-AC-3	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/27/2016	Paydown		70,771	70,771	48,008	40,123	0	30,648	0	30,648	0	70,771	0	0	0	997	01/25/2032
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/27/2016	Call 112.6366		88,122	78,236	819	2,571	0	(129)	0	(129)	0	2,442	0	85,680	85,680	0	01/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		04/25/2016	Paydown		60,464	60,464	43,965	26,641	0	33,822	0	33,822	0	60,464	0	0	0	472	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		06/27/2016	Paydown		14,329	14,329	14,227	14,216	0	113	0	113	0	14,329	0	0	0	83	06/25/2034
125148-AA-0	CED California Holdings, LLC Senior Note		12/31/2016	Redemption 100.0000		341,527	341,527	341,527	341,527	0	0	0	0	0	341,527	0	0	0	13,180	06/30/2037
125152-AC-2	CE GENERATION LLC SECURED		12/15/2016	Redemption 100.0000		1,421,544	1,421,544	1,409,694	1,413,312	0	8,232	0	8,232	0	1,421,544	0	0	0	79,066	12/15/2018
12519*-AA-7	CED Alamo 5, LLC Debt in a Project		12/31/2016	Redemption 100.0000		93,669	93,669	93,669	93,669	0	0	0	0	0	93,669	0	0	0	3,440	12/31/2040
12542R-E#-3	CHS Inc. Senior Series J Note		02/08/2016	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	72,250	02/08/2018
12542R-F*-6	CHS Inc. Senior Note 4.000% 11/23/20		11/23/2016	Redemption 100.0000		8,820,000	8,820,000	8,820,000	8,820,000	0	0	0	0	0	8,820,000	0	0	0	352,800	11/23/2020
12542R-F*-6	CHS Inc. Senior Note 4.000% 11/23/20		08/01/2016	PGIM, Inc.		5,557,770	5,410,000	5,410,000	5,410,000	0	0	0	0	0	5,410,000	0	147,770	147,770	149,076	11/23/2020
12542R-H#-0	CHS Inc. Senior Note 6.180% 10/04/17		10/04/2016	Redemption 100.0000		5,945,000	5,945,000	5,945,000	5,945,000	0	0	0	0	0	5,945,000	0	0	0	367,401	10/04/2017
000000-00-0	CHS COMMUNITY HEALTH SYS CHS CMNTY HLTH		04/29/2016	Redemption 100.0000		330,106	330,106	330,003	330,021	0	85	0	85	0	330,106	0	0	0	39,053	12/31/2018
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BK LN		09/30/2016	Redemption 100.0000		37,321	37,321	37,363	37,340	0	(19)	0	(19)	0	37,321	0	0	0	74,768	01/27/2021
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BK LN		09/30/2016	Redemption 100.0000		20,283	20,283	20,306	20,294	0	(11)	0	(11)	0	20,283	0	0	0	40,631	12/31/2019
125464-AA-5	CIC Receivables Master Trust Senior Secu		10/07/2016	Redemption 100.0000		3,010,138	3,010,138	3,010,138	3,010,138	0	0	0	0	0	3,010,138	0	0	0	128,908	10/07/2021
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		12/01/2016	Paydown		65,547	65,547	65,856	66,052	0	(505)	0	(505)	0	65,547	0	0	0	3,108	02/25/2033

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
125896-BA-7	CMS ENERGY CORP CORPORATE		12/15/2016	Call 100.0000		17,500,000	17,500,000	19,822,585	18,491,766	0	(610,444)	0	(610,444)	0	17,881,322	0	(381,322)	(381,322)	2,189,284	07/17/2017
126192-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/01/2016	Paydown		6,959,136	6,959,136	7,289,151	7,021,797	0	(62,660)	0	(62,660)	0	6,959,136	0	0	0	103,831	12/10/2044
12624B-AB-2	COMM MORTGAGE TRUST CMBS		12/01/2016	Paydown		1,510,482	1,510,482	1,589,251	1,532,216	0	(21,734)	0	(21,734)	0	1,510,482	0	0	0	22,413	05/15/2045
12625L-AH-6	CRF-18 Subordinated Note		12/01/2016	Capital Distribution		81,250	0	81,250	81,250	0	0	0	0	0	81,250	0	0	0	0	06/01/2031
12625V-AL-5	CRF-19 LLC Subordinated Note Class D		12/01/2016	Redemption 66.6166		85,580	128,467	85,580	85,580	0	0	0	0	0	85,580	0	0	0	0	08/01/2035
12625V-AL-5	CRF-19 LLC Subordinated Note Class D		12/01/2016	Capital Distribution		78,214	0	78,214	78,214	0	0	0	0	0	78,214	0	0	0	0	08/01/2035
12626P-AG-8	CRH AMERICA INC CORPORATE		09/30/2016	Maturity		2,480,000	2,480,000	2,464,599	2,478,240	0	1,760	0	1,760	0	2,480,000	0	0	0	148,800	09/30/2016
126342-DZ-4	ASSOCIATES MANUFACTURED HOUSIN SERIES 1		12/15/2016	Paydown		148,228	148,228	157,970	148,210	0	18	0	18	0	148,228	0	0	0	5,885	03/15/2027
126408-GY-3	CSX CORP CORPORATE 4.100% 03/15/44		02/11/2016	Goldman Sachs & Co		17,937,177	19,500,000	18,673,022	18,710,049	0	2,283	0	2,283	0	18,712,332	0	(775,154)	(775,154)	336,435	03/15/2044
126650-BH-2	CVS HEALTH CORP CORPORATE		07/26/2016	Call 100.0000		6,000,000	6,000,000	6,370,870	6,082,967	0	(32,997)	0	(32,997)	0	6,049,970	0	(49,970)	(49,970)	476,738	06/01/2017
12666V-AD-3	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/31/2016	Settlement Process		11,863,364	18,420,469	8,327,118	8,290,360	0	(329,862)	0	(329,862)	0	7,960,498	0	3,902,866	3,902,866	54,189	03/25/2047
12666V-AD-3	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		06/27/2016	Paydown		829,531	829,531	374,996	373,340	0	456,190	0	456,190	0	829,531	0	0	0	17,460	03/25/2047
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/27/2016	Paydown		74,550	74,550	74,550	74,550	0	0	0	0	0	74,550	0	0	0	1,439	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		07/25/2016	Paydown		183,082	183,082	183,082	183,082	0	0	0	0	0	183,082	0	0	0	1,281	12/25/2033
126671-5K-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		06/28/2016	Citigroup Capital Markets Inc		7,493,129	8,019,402	8,019,402	8,019,402	0	0	0	0	0	8,019,402	0	(526,273)	(526,273)	47,828	07/25/2034
126671-5K-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		06/27/2016	Paydown		447,916	447,916	447,916	447,916	0	0	0	0	0	447,916	0	0	0	1,295	07/25/2034
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		11/25/2016	Paydown		192,802	192,802	164,137	163,717	0	29,085	0	29,085	0	192,802	0	0	0	1,758	05/25/2032
126671-RN-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		09/26/2016	Paydown		43,277	43,277	43,282	43,278	0	(1)	0	(1)	0	43,277	0	0	0	289	03/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/27/2016	Paydown		51,896	51,896	51,482	51,488	0	408	0	408	0	51,896	0	0	0	530	12/25/2032
126673-EF-5	Countrywide Asset-Backed Certi CWL_04-7		07/27/2016	Goldman Sachs & Co		4,367,813	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(132,188)	(132,188)	49,280	12/25/2034
126673-NV-0	Countrywide Asset-Backed Certi CWL_04-12		08/25/2016	Morgan Stanley & Co, Inc		1,211,823	1,211,918	1,211,918	1,211,918	0	0	0	0	0	1,211,918	0	(95)	(95)	10,340	03/25/2035
126673-NV-0	Countrywide Asset-Backed Certi CWL_04-12		08/25/2016	Paydown		3,442,111	3,442,111	3,442,111	3,442,111	0	0	0	0	0	3,442,111	0	0	0	24,474	03/25/2035
126673-NW-8	Countrywide Asset-Backed Certi CWL_04-12		07/21/2016	JP Morgan Securities, Inc		17,734,454	17,891,000	17,877,250	17,882,420	0	731	0	731	0	17,883,151	0	(148,698)	(148,698)	195,224	03/25/2035
126673-RP-9	Countrywide Asset-Backed Certi CWL_04-13		07/14/2016	Morgan Stanley & Co, Inc		12,500,886	12,561,732	12,561,732	12,561,732	0	0	0	0	0	12,561,732	0	(60,846)	(60,846)	91,541	04/25/2035
126673-RP-9	Countrywide Asset-Backed Certi CWL_04-13		06/27/2016	Paydown		191,268	191,268	191,268	191,268	0	0	0	0	0	191,268	0	0	0	1,241	04/25/2035
126673-UQ-3	Countrywide Asset-Backed Certi CWL_04-15		07/21/2016	Citigroup Capital Markets Inc		12,599,548	12,755,000	12,755,000	12,755,000	0	0	0	0	0	12,755,000	0	(155,452)	(155,452)	105,380	04/25/2035
126673-W4-0	Countrywide Asset-Backed Certi CWL_05-6		12/31/2016	Settlement Process		8,380,268	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	(119,732)	(119,732)	47,974	12/25/2035
12667F-SM-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		12/31/2016	Settlement Process		178,402	178,113	168,716	161,299	0	16,814	0	16,814	0	178,113	0	289	289	4,797	04/25/2020
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		12/01/2016	Paydown		104,178	104,178	106,605	105,263	0	(1,085)	0	(1,085)	0	104,178	0	0	0	2,726	09/25/2019
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO		12/01/2016	Paydown		691,115	691,115	674,426	680,378	0	10,737	0	10,737	0	691,115	0	0	0	17,415	01/25/2020
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9		12/01/2016	Call 44.0073		672,788	1,528,809	935	1,273	0	0	0	0	0	1,273	0	671,515	671,515	0	05/25/2035
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9		06/01/2016	Paydown		0	(1,217,664)	(744)	(1,014)	0	1,014	0	1,014	0	0	0	0	0	0	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		12/01/2016	Call 63.7821		446,419	699,912	4,541	4,743	0	(555)	0	(555)	0	4,188	0	442,231	442,231	0	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		06/01/2016	Paydown		0	(915,959)	(9,777)	(6,207)	0	6,207	0	6,207	0	0	0	0	0	0	05/25/2035
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		11/01/2016	Call 90225100.0000		18,045	0	0	0	0	0	0	0	0	0	0	18,045	18,045	0	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/27/2016	Paydown		3,407,230	3,407,230	2,408,766	2,419,607	0	987,622	0	987,622	0	3,407,230	0	0	0	10,764	08/25/2037
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6		12/27/2016	Call 119.3622		256,386	214,797	83,715	0	0	0	0	0	0	256,386	0	256,386	256,386	0	05/25/2035
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te		12/10/2016	Redemption 100.0000		264,914	264,914	264,914	264,914	0	0	0	0	0	264,914	0	0	0	5,798	08/10/2035
12681#-AC-1	Cabela's Incorporated Senior Note		01/16/2016	Redemption 100.0000		1,188,571	1,188,571	1,188,571	1,188,571	0	0	0	0	0	1,188,571	0	0	0	42,789	01/16/2018
12682#-AB-2	CV Project Entity, LLC Debt in a Project		12/30/2016	Redemption 100.0000		140,282	140,282	140,282	140,282	0	0	0	0	0	140,282	0	0	0	1,098	01/15/2020
12806*-AH-4	Caithness Long Island, LLC Series H Seni		07/15/2016	Redemption 100.0000		544,903	544,903	544,903	544,903	0	0	0	0	0	544,903	0	0	0	23,369	01/15/2032
131347-BY-1	CALPINE CORP CORPORATE		12/19/2016	Call 100.0000		8,000	8,000	9,040	8,516	0	(187)	0	(187)	0	8,329	0	(329)	(329)	900	01/15/2023
134429-AZ-2	CAMPBELL SOUP CO CORPORATE		01/06/2016	Citigroup Capital Markets Inc		1,363,710	1,565,000	1,552,245	1,553,034	0	18	0	18	0	1,553,053	0	(189,343)	(189,343)	26,266	08/02/2042
13885*-AA-1	Canyon Fuel Company, LLC Senior Secured		10/11/2016	Redemption 100.0000		2,777,778	2,777,778	2,777,778	2,777,778	0	0	0	0	0	2,777,778	0	0	0	78,980	10/11/2016
14169W-AA-5	CAREFREE PORTFOLIO TRUST CMBS		06/15/2016	Paydown		17,000,000	17,000,000	16,973,438	16,988,491	0	11,509	0	11,509	0	17,000,000	0	0	0	149,896	11/15/2019
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST ABS FLOAT		10/07/2016	ROBERT BAIRD		1,060,694	1,140,531	1,134,828	1,137,493	0	133	0	133	0	1,137,626	0	(76,932)	(76,932)	11,239	05/25/2034

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
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST ABS FLOAT		09/26/2016	Paydown		217,489	217,489	216,402	216,910	0	579	0	579	0	217,489	0	0	0	1,148	05/25/2034
14912L-2Y-6	CATERPILLAR FINL SVCS CORP CORPORATE		03/15/2016	Maturity		8,000,000	8,000,000	9,265,760	8,068,050	0	(68,050)	0	(68,050)	0	8,000,000	0	0	0	220,000	03/15/2016
14986D-AF-7	CITIGROUP/DEUTSCHE BANK COMMER CMBS		10/01/2016	Paydown		2,754,940	2,754,940	3,101,164	2,798,261	0	(43,321)	0	(43,321)	0	2,754,940	0	0	0	76,140	10/15/2048
15135#-BF-8	Centennial Energy Holdings, In Senior No		10/14/2016	Maturity		19,200,000	19,200,000	19,200,000	19,200,000	0	0	0	0	0	19,200,000	0	0	0	1,060,725	10/14/2016
15137@-AA-0	Centennial Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		640,000	640,000	640,000	640,000	0	0	0	0	0	640,000	0	0	0	32,280	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	9,988	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	5,903	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	4,045	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,960	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	8,060	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	9,925	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se		12/31/2016	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	12,345	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT		12/31/2016	Redemption 100.0000		475,949	475,949	475,949	475,949	0	0	0	0	0	475,949	0	0	0	24,633	09/30/2023
15189Y-AC-0	CENTERPOINT ENERGY CORPORATE		05/01/2016	Maturity		12,065,000	12,065,000	11,843,409	12,049,507	0	15,493	0	15,493	0	12,065,000	0	0	0	370,999	05/01/2016
152314-GD-6	CENTEX HOME EQUITY ABS FLOATER		10/07/2016	Merrill Lynch,Pierce,Fenner &		1,156,871	1,310,670	1,313,742	1,316,313	0	(476)	0	(476)	0	1,315,837	0	(158,966)	(158,966)	16,121	12/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		03/25/2016	Paydown		106,914	106,914	101,139	97,842	0	9,072	0	9,072	0	106,914	0	0	0	242	03/25/2033
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		09/26/2016	Redemption 100.0000		110,172	110,172	104,221	100,824	0	9,349	0	9,349	0	110,172	0	0	0	1,403	03/25/2033
152314-HD-5	CENTEX HOME EQUITY SERIES 2003 B CLASS		09/16/2016	Mizuho Securities USA, Inc.		1,756,733	1,882,634	1,883,926	1,883,285	0	(82)	0	(82)	0	1,883,203	0	(126,471)	(126,471)	16,136	06/25/2033
152314-HD-5	CENTEX HOME EQUITY SERIES 2003 B CLASS		08/25/2016	Paydown		305,923	305,923	306,133	306,029	0	(106)	0	(106)	0	305,923	0	0	0	2,025	06/25/2033
152314-JY-7	CENTEX HOME EQUITY SERIES 2004 B CLASS		12/27/2016	Paydown		225,791	225,791	138,666	145,418	0	80,374	0	80,374	0	225,791	0	0	0	2,807	03/25/2034
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS		11/25/2016	Paydown		177,114	177,114	176,727	176,953	0	161	0	161	0	177,114	0	0	0	1,248	06/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D		12/27/2016	Paydown		40,803	40,803	11,867	14,065	0	26,738	0	26,738	0	40,803	0	0	0	325	09/25/2034
15642@-AC-4	Centric Group, LLC Senior Note		09/30/2016	Call 100.0000		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	97,240	12/14/2022
15642@-AE-0	Centric Group, LLC Senior Note		09/30/2016	Call 100.0000		3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	140,766	04/09/2025
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2016	Redemption 100.0000		25,685	25,685	25,685	25,685	0	0	0	0	0	25,685	0	0	0	673	01/10/2041
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2016	Redemption 100.0000		114,790	114,790	114,790	114,790	0	0	0	0	0	114,790	0	0	0	3,231	01/10/2041
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		12/10/2016	Redemption 100.0000		277,432	277,432	277,432	277,432	0	0	0	0	0	277,432	0	0	0	6,787	03/10/2045
161175-AP-9	CHARTER COMM OPT LLC/CAP CORPORATE		05/25/2016	Tax Free Exchange		1,130,840	1,000,000	1,044,056	1,043,995	0	(177)	0	(177)	0	1,043,818	0	87,022	87,022	38,184	10/23/2045
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT		08/25/2016	Paydown		200,160	200,160	179,789	157,125	0	43,034	0	43,034	0	200,160	0	0	0	825	05/25/2034
161546-HJ-8	CHASE FUNDING MORTGAGE LOAN AS CHAML_03-		10/25/2016	Goldman Sachs & Co		2,070,470	2,226,311	2,159,950	2,156,103	0	5,628	0	5,628	0	2,161,731	0	(91,261)	(91,261)	22,837	11/25/2034
161546-HJ-8	CHASE FUNDING MORTGAGE LOAN AS CHAML_03-		07/25/2016	Paydown		303,065	303,065	294,031	293,508	0	9,557	0	9,557	0	303,065	0	0	0	1,097	11/25/2034
161571-BR-4	CHASE ISSUANCE TRUST ABS FLOATER		06/16/2016	WELLS FARGO SEC LLC		2,983,459	2,990,000	2,965,639	2,981,506	0	3,543	0	3,543	0	2,985,049	0	(1,590)	(1,590)	10,439	04/15/2019
165303-D@-4	Chesapeake Utilities Corp Senior Note		10/12/2016	Redemption 100.0000		400,000	400,000	448,789	437,982	0	(37,982)	0	(37,982)	0	400,000	0	0	0	22,000	10/12/2020
16619#-AA-3	Chester S V C Partnership SR NT		12/20/2016	Redemption 100.0000		97,218	97,218	113,685	102,924	0	(5,705)	0	(5,705)	0	97,218	0	0	0	5,519	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT		12/20/2016	Redemption 100.0000		10,761	10,761	10,761	10,761	0	0	0	0	0	10,761	0	0	0	418	11/01/2020
166764-AA-8	CHEVRON CORP CORPORATE		04/28/2016	US Bank NA		26,820,899	26,815,000	26,815,000	26,815,000	0	0	0	0	0	26,815,000	0	5,899	5,899	121,704	12/05/2017
166764-AB-6	CHEVRON CORP CORPORATE		04/29/2016	Deutsche Bank Securities Inc		10,524,675	10,500,000	10,301,645	10,354,610	0	6,563	0	6,563	0	10,361,173	0	163,502	163,502	102,344	12/05/2022
166764-AY-6	CHEVRON CORP CORPORATE		04/28/2016	Key Capital Markets		3,130,764	3,050,000	3,050,000	3,050,000	0	0	0	0	0	3,050,000	0	80,764	80,764	34,021	11/17/2020

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
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		12/15/2016	Redemption 100.0000		898,517	898,517	762,522	778,930	0	119,587	0	119,587	0	898,517	0	0	0	41,449	12/15/2031
17121F-AB-0	CHRYSLER CAP AUTO RECEIVABLES ASSET BACK		12/15/2016	Paydown		33,183,151	33,183,151	33,182,623	33,182,607	0	543	0	543	0	33,183,151	0	0	0	347,422	12/17/2018
171232-AR-2	CHUBB CORPORATION CORPORATE		11/17/2016	US Bank NA		1,130,934	1,065,000	1,208,157	1,175,442	0	(41,108)	0	(41,108)	0	1,134,334	0	(3,400)	(3,400)	62,428	05/15/2018
172441-AV-9	Cinemark USA, Inc. CORPORATE		04/19/2016	Call 100.0000		2,050,000	2,050,000	2,198,625	2,146,922	0	(14,273)	0	(14,273)	0	2,132,649	0	(82,649)	(82,649)	148,884	06/15/2021
17275R-AC-6	CISCO SYSTEMS INC CORPORATE		02/22/2016	Maturity		25,964,000	25,964,000	28,501,693	26,023,147	0	(59,147)	0	(59,147)	0	25,964,000	0	0	0	714,010	02/22/2016
17275R-AU-6	CISCO SYSTEMS INC CORPORATE		01/14/2016	Pierpont Securities		705,061	700,000	704,373	704,258	0	(92)	0	(92)	0	704,167	0	894	894	1,123	06/15/2018
172967-JU-6	CITIGROUP INC CORPORATE		12/20/2016	Tender (Corp Action)		380,542	376,000	383,717	383,716	0	(128)	0	(128)	0	383,588	0	(3,046)	(3,046)	24,283	07/30/2045
17305E-DK-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		12/15/2016	Paydown		15,600,000	15,600,000	11,415,660	15,003,640	0	596,360	0	596,360	0	15,600,000	0	0	0	114,518	12/17/2018
17307G-KN-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		12/27/2016	Paydown		28,332	28,332	28,114	28,124	0	208	0	208	0	28,332	0	0	0	174	11/25/2034
17307G-NS-3	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		08/04/2016	Citigroup Capital Markets Inc		855,318	1,004,778	1,004,778	1,004,778	0	0	0	0	0	1,004,778	0	(149,461)	(149,461)	6,037	02/25/2035
17307G-NS-3	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		07/25/2016	Paydown		184,459	184,459	184,459	184,459	0	0	0	0	0	184,459	0	0	0	578	02/25/2035
17307G-SK-5	CITIGROUP MTG LOAN TRUST INC CMLTI_05-OP		08/25/2016	Morgan Stanley & Co, Inc		7,533,471	7,554,718	7,554,718	7,554,718	0	0	0	0	0	7,554,718	0	(21,248)	(21,248)	50,241	05/25/2035
17307G-SK-5	CITIGROUP MTG LOAN TRUST INC CMLTI_05-OP		08/25/2016	Paydown		1,843,550	1,843,550	1,843,550	1,843,550	0	0	0	0	0	1,843,550	0	0	0	15,608	05/25/2035
17309B-AC-1	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT		12/01/2016	Paydown		1,008,993	1,008,993	576,158	511,343	0	497,650	0	497,650	0	1,008,993	0	0	0	23,144	05/25/2036
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		12/01/2016	Paydown		1,008,993	1,008,993	570,147	505,650	0	503,343	0	503,343	0	1,008,993	0	0	0	23,144	05/25/2036
17309B-AE-7	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		12/01/2016	Paydown		2,790,395	2,790,395	1,539,083	1,385,356	0	1,405,038	0	1,405,038	0	2,790,395	0	0	0	64,004	05/25/2036
17309D-AE-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/01/2016	Paydown		4,397,424	4,397,424	4,909,140	4,437,723	0	(40,299)	0	(40,299)	0	4,397,424	0	0	0	53,379	03/15/2049
17309M-AB-9	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		05/04/2016	Goldman Sachs & Co		7,228,001	7,427,618	7,427,618	7,427,618	0	0	0	0	0	7,427,618	0	(199,617)	(199,617)	15,924	08/25/2036
17309M-AB-9	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		04/25/2016	Paydown		742,610	742,610	742,610	742,610	0	0	0	0	0	742,610	0	0	0	829	08/25/2036
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		12/01/2016	Paydown		395,009	395,009	394,989	393,772	0	1,238	0	1,238	0	395,009	0	0	0	11,281	07/25/2036
17311Q-BH-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2016	Paydown		4,104,843	4,104,843	4,418,959	4,167,003	0	(62,160)	0	(62,160)	0	4,104,843	0	0	0	169,372	12/10/2049
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2016	Paydown		907,016	907,016	979,861	916,460	0	(9,444)	0	(9,444)	0	907,016	0	0	0	29,615	12/10/2049
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/26/2016	Goldman Sachs & Co		3,223,477	3,000,000	3,029,912	3,025,879	0	(2,217)	0	(2,217)	0	3,023,662	0	199,815	199,815	83,341	07/10/2047
18055#-AJ-1	Clarion Lion Prop Fd Hldg, L.P Senior No		06/15/2016	Maturity		6,880,000	6,880,000	6,880,000	6,880,000	0	0	0	0	0	6,880,000	0	0	0	195,736	06/15/2016
193906-AD-6	COLLEGE & UNIVERSITY FACILITY SERIES 19		12/01/2016	Paydown		63,092	63,092	31,603	58,164	0	4,928	0	4,928	0	63,092	0	0	0	2,161	06/01/2018
19416Q-DX-5	COLGATE PALMOLIVE CO CORPORATE		11/17/2016	Key Capital Markets		450,225	450,000	447,579	449,500	0	425	0	425	0	449,924	0	301	301	7,914	01/15/2017
000000-00-0	HCA INC Tranche B-5 Term Loan		03/18/2016	Call 99.9500		1,740,258	1,741,129	1,744,383	1,740,527	0	602	0	602	0	1,741,129	0	(871)	(871)	11,992	03/31/2017
20030N-AG-6	COMCAST CORP CORPORATE		06/15/2016	Maturity		7,250,000	7,250,000	6,486,865	7,203,557	0	46,443	0	46,443	0	7,250,000	0	0	0	179,438	06/15/2016
200339-CG-2	COMERICA BK CORPORATE 5.750% 11/21/16		11/21/2016	Maturity		5,000,000	5,000,000	4,988,000	4,998,282	0	1,718	0	1,718	0	5,000,000	0	0	0	287,500	11/21/2016
20047#-AA-7	Comm-Works Invt Hldg Co, LLC Senior Secu		12/15/2016	Redemption 100.0000		345,895	345,895	345,895	345,895	0	0	0	0	0	345,895	0	0	0	9,409	06/15/2020
20047#-AB-5	Comm-Works Invt Hldg Co, LLC Sr. Secured		09/26/2016	Call 100.0000		486,000	486,000	486,000	486,000	0	0	0	0	0	486,000	0	0	0	23,867	06/15/2020
20047E-AF-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		10/01/2016	Paydown		31,551,497	31,551,497	34,990,610	32,476,135	0	(924,638)	0	(924,638)	0	31,551,497	0	0	0	1,202,571	12/10/2046
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		04/01/2016	Paydown		40,840,366	40,840,366	43,385,401	40,987,194	0	(146,828)	0	(146,828)	0	40,840,366	0	0	0	546,430	06/10/2046
201723-AH-6	COMMERCIAL METALS CO CORPORATE		02/18/2016	Tender (Corp Action)		10,200,000	10,000,000	10,437,501	10,418,020	0	(34,808)	0	(34,808)	0	10,383,212	0	(183,212)	(183,212)	384,583	07/15/2017
20364#-AA-2	Community Development Ventures SRNT		06/30/2016	Call 100.0000		(23,139)	(23,139)	0	0	0	(370)	0	(370)	0	(370)	0	(22,769)	(22,769)	42,654	09/30/2019
204028-E#-7	Community Reinvestment Fund Unsecured No		02/17/2016	Call 100.0000		4,000,000	4,000,000	2,707,125	3,923,006	0	28,493	0	28,493	0	3,951,499	0	48,501	48,501	33,944	05/03/2016
205363-AL-8	COMPUTER SCIENCES CORP CORPORATE		03/17/2016	Call 100.0000		9,000,000	9,000,000	8,532,450	8,854,529	0	14,050	0	14,050	0	8,868,579	0	131,421	131,421	1,183,870	03/15/2018
205887-BS-0	CONAGRA FOODS INC CORPORATE		02/17/2016	Tender (Corp Action)		7,653,989	8,085,000	8,163,889	8,160,066	0	(169)	0	(169)	0	8,159,896	0	(505,908)	(505,908)	210,951	01/25/2043
20847T-AZ-4	CONSECO FINANCE CNFHE_01-C		09/16/2016	Morgan Stanley & Co, Inc		1,024,493	1,029,480	1,032,375	1,029,959	0	(85)	0	(85)	0	1,029,874	0	(5,380)	(5,380)	9,138	08/15/2033
20847T-AZ-4	CONSECO FINANCE CNFHE_01-C		09/15/2016	Paydown		376,613	376,613	377,672	376,788	0	(175)	0	(175)	0	376,613	0	0	0	1,832	08/15/2033
20847T-BK-6	CONSECO FINANCE CNFHE_01-D		12/15/2016	Paydown		373,335	373,335	375,726	373,613	0	(279)	0	(279)	0	373,335	0	0	0	3,519	11/15/2032
21012#-AF-7	Consolidated Smart Systems, LL Revolver		10/31/2016	Call 14.8282		165,349	1,105,525	26	0	26	0	0	26	0	26	0	165,323	165,323	0	03/31/2012
21036P-AD-0	CONSTELLATION BRANDS INC CORPORATE		08/29/2016	Call 100.0000		500,000	500,000	570,625	516,978	0	(16,836)	0	(16,836)	0	500,141	0	(141)	(141)	36,239	09/01/2016
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS		08/02/2016	Redemption 100.0000		201,542	201,542	200,983	201,388	0	153	0	153	0	201,542	0	0	0	7,755	02/02/2019
21166@-AA-2	Continental Mills, Inc. Senior Note		09/01/2016	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	15,450	09/01/2020
21246#-AL-0	Convenience Store Investments Senior Not		11/24/2016	Redemption 100.0000		282,842	282,842	282,842	282,842	0	0	0	0	0	282,842	0	0	0	10,632	11/24/2019
21246#-AM-8	Convenience Store Investments Series J S		11/24/2016	Redemption 100.0000		884,654	884,654	884,654	884,654	0	0	0	0	0	884,654	0	0	0	32,300	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S		11/24/2016	Redemption 100.0000		639,768	639,768	639,768	639,768	0	0	0	0	0	639,768	0	0	0	22,345	02/24/2022

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#-AP-1	Convenience Store Investments Series L S		11/24/2016	Redemption 100.0000		305,661	305,661	305,661	305,661	0	0	0	0	0	305,661	0	0	0	8,181	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec		11/24/2016	Redemption 100.0000		41,100	41,100	41,100	41,100	0	0	0	0	0	41,100	0	0	0	968	11/24/2023
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
21246#-AT-3	Convenience Store Investments Senior Not		11/24/2016	Redemption 100.0000		349,820	349,820	349,820	349,820	0	0	0	0	0	349,820	0	0	0	9,584	02/24/2034
216871-AF-0	COOPER US INC CORPORATE		01/15/2016	Maturity		800,000	800,000	823,868	800,450	0	(450)	0	(450)	0	800,000	0	0	0	9,500	01/15/2016
217020-B@-4	Coorstek, Inc Senior Series E Note		06/05/2016	Redemption 100.0000		8,683,333	8,683,333	8,683,333	8,683,333	0	0	0	0	0	8,683,333	0	0	0	295,233	06/05/2018
21871D-AC-7	CORELOGIC INC CORPORATE		07/15/2016	Call 100.0000		3,500,000	3,500,000	3,670,625	3,631,865	0	(20,580)	0	(20,580)	0	3,611,286	0	(111,286)	(111,286)	286,878	06/01/2021
22160K-AE-5	COSTCO WHOLESALE CORP CORPORATE		11/17/2016	Mizuho Securities USA, Inc.		15,014,400	15,000,000	14,961,000	14,984,083	0	7,195	0	7,195	0	14,991,279	0	23,121	23,121	157,969	12/15/2017
22540A-7A-0	CS FIRST BOSTON MTG SECURITIES ABS FLOAT		08/25/2016	KGS ALPHA CAP MARKETS LP		1,180,058	1,354,442	1,358,675	1,357,550	0	(156)	0	(156)	0	1,357,394	0	(177,337)	(177,337)	9,855	01/25/2032
22540A-7A-0	CS FIRST BOSTON MTG SECURITIES ABS FLOAT		05/25/2016	Paydown		93,340	93,340	93,631	93,554	0	(214)	0	(214)	0	93,340	0	0	0	290	01/25/2032
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2016	Paydown		134,224	134,224	89,579	88,286	0	45,937	0	45,937	0	134,224	0	0	0	1,409	02/25/2032
22540V-HE-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2016	Paydown		91,013	91,013	91,297	91,278	0	(266)	0	(266)	0	91,013	0	0	0	972	03/25/2032
22540V-XD-9	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		11/25/2016	Paydown		69,180	69,180	36,449	3,498	0	65,682	0	65,682	0	69,180	0	0	0	1,086	08/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2016	Paydown		265,889	265,889	209,466	221,457	0	44,432	0	44,432	0	265,889	0	0	0	2,909	02/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2016	Paydown		178,249	178,249	179,196	178,809	0	(560)	0	(560)	0	178,249	0	0	0	1,231	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/27/2016	Paydown		132,697	132,697	133,443	133,116	0	(419)	0	(419)	0	132,697	0	0	0	1,158	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		12/01/2016	Paydown		159,092	159,092	126,036	139,843	0	19,249	0	19,249	0	159,092	0	0	0	4,648	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005		12/01/2016	Paydown		210,250	210,250	105,371	132,468	0	77,783	0	77,783	0	210,250	0	0	0	5,880	02/25/2035
22545Y-AB-7	CREDIT SUISSE MORTGAGE CAPITAL CMBS		07/01/2016	Paydown		56,418	56,418	57,421	57,082	0	(664)	0	(664)	0	56,418	0	0	0	1,793	01/15/2049
228047-A*-7	Crowley Holdings, Inc. Sr. Secured		10/14/2016	Redemption 100.0000		1,548,000	1,548,000	1,548,000	1,548,000	0	0	0	0	0	1,548,000	0	0	0	30,549	10/14/2020
22861#-AA-6	Crown Two, Inc. Promissory Note		11/01/2016	Redemption 62.8396		14,217	22,624	14,143	14,143	0	74	0	74	0	14,217	0	0	0	0	07/01/2024
22861#-AA-6	Crown Two, Inc. Promissory Note		11/01/2016	Capital Distribution		19,706	0	19,706	19,706	0	0	0	0	0	19,706	0	0	0	0	07/01/2024
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back		12/15/2016	Redemption 100.0000		475,541	475,541	475,541	475,541	0	0	0	0	0	475,541	0	0	0	14,928	10/15/2030
22951@-AA-9	Texas Health Resources SPE		12/15/2016	Redemption 100.0000		612,994	612,994	612,994	612,994	0	0	0	0	0	612,994	0	0	0	18,179	12/15/2025
22964*-AA-6	CSolar IV West, LLC Cash Grant Bridge Lo		11/21/2016	Redemption 100.0000		3,281,016	3,281,016	3,281,016	3,281,016	0	0	0	0	0	3,281,016	0	0	0	59,146	09/30/2017
22964*-AB-4	CSolar IV West, LLC Senior Secured Term		12/30/2016	Redemption 100.0000		87,967	87,967	87,967	87,967	0	0	0	0	0	87,967	0	0	0	2,052	06/30/2023
23000*-AA-0	Creel, LLC Sr. Secured Revolver		11/28/2016	Call 100.0000		6,313,352	6,313,352	6,313,352	6,313,352	0	0	0	0	0	6,313,352	0	0	0	352,755	11/09/2020
23000*-AB-8	Creel, LLC Sr. Secured Term Loan		02/29/2016	Redemption 100.0000		498,298	498,298	498,298	498,298	0	0	0	0	0	498,298	0	0	0	7,959	11/09/2020
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		11/25/2016	Call 751619550		150,324	0	0	0	0	0	0	0	0	0	0	150,324	150,324	0	06/25/2021
23245C-AE-0	COUNTRYWIDE HOME EQUITY ABS FLOATER		07/14/2016	Goldman Sachs & Co		10,417,398	19,186,000	8,786,958	9,243,829	0	(405,819)	0	(405,819)	0	8,838,010	0	1,579,388	1,579,388	64,861	07/25/2037
23245C-AE-0	COUNTRYWIDE HOME EQUITY ABS FLOATER		06/27/2016	Paydown		0	(914,301)	(418,739)	(440,511)	0	440,511	0	440,511	0	0	0	0	0	3,873	07/25/2037
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note		12/15/2016	Redemption 100.0000		349,814	349,814	349,814	349,814	0	0	0	0	0	349,814	0	0	0	23,508	12/15/2023
23307*-AB-8	DC Arena, LP Senior Note		11/30/2016	Redemption 100.0000		85,537	85,537	85,537	85,537	0	0	0	0	0	85,537	0	0	0	3,999	11/30/2023
23307*-AC-6	DC Arena, LP Senior Note		11/30/2016	Redemption 100.0000		138,040	138,040	138,040	138,040	0	0	0	0	0	138,040	0	0	0	6,826	11/30/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec		12/15/2016	Redemption 100.0000		2,755,355	2,755,355	2,755,355	2,755,355	0	0	0	0	0	2,755,355	0	0	0	180,205	06/15/2027
23312*-AA-3	DATC Path 15 LLC Senior note		12/15/2016	Redemption 100.0000		458,912	458,912	458,912	458,912	0	0	0	0	0	458,912	0	0	0	27,535	12/15/2028
23338V-AE-6	DTE ELECTRIC CO CORPORATE		07/05/2016	Deutsche Bank Securities Inc		2,717,725	2,500,000	2,356,025	2,356,553	0	1,363	0	1,363	0	2,357,916	0	359,809	359,809	75,285	03/15/2045
233851-AT-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		01/11/2016	Maturity		7,000,000	7,000,000	6,991,390	6,999,904	0	96	0	96	0	7,000,000	0	0	0	43,750	01/11/2016

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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
233851-AY-0	DAIMLER FINANCE NORTH AMERICA CORP FLOAT		08/01/2016	Maturity		45,000,000	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	0	0	411,900	08/01/2016
233851-BP-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		11/17/2016	CREDIT AGRICOLE CIB		749,723	750,000	749,370	749,555	0	166	0	166	0	749,721	0	1	1	15,125	03/02/2018
23390#-AB-2	The Chefs' Warehouse, Inc. Senior Secure		06/22/2016	Call 100.0000		29,400,000	29,400,000	29,400,000	29,400,000	0	0	0	0	0	29,400,000	0	0	0	6,215,693	04/17/2023
23390#-AC-0	The Chefs' Warehouse, Inc. Sr. Secured		06/22/2016	Call 100.0000		15,480,000	15,480,000	15,480,000	15,480,000	0	0	0	0	0	15,480,000	0	0	0	3,204,186	10/19/2020
235851-AM-4	DANAHER CORP CORPORATE		08/12/2016	Call 100.0000		3,750,000	3,750,000	3,795,338	3,776,414	0	(2,939)	0	(2,939)	0	3,773,474	0	(23,474)	(23,474)	566,825	06/23/2021
235851-AQ-5	DANAHER CORP CORPORATE		11/14/2016	Barclays Capital Inc		7,573,750	7,300,000	7,426,290	7,425,110	0	(10,168)	0	(10,168)	0	7,414,942	0	158,808	158,808	286,667	09/15/2025
244199-BF-1	DEERE & CO CORPORATE 3.900% 06/09/42		01/05/2016	PGIM, Inc.		11,839,892	12,400,000	11,854,338	13,111,903	0	0	1,257,565	(1,257,565)	0	11,854,338	0	(14,446)	(14,446)	38,957	06/09/2042
24422E-RC-5	JOHN DEERE CAPITAL CORP CORPORATE		06/07/2016	Maturity		800,000	800,000	798,424	799,844	0	156	0	156	0	800,000	0	0	0	9,000	06/07/2016
24422E-RN-1	JOHN DEERE CAPITAL CORP CORPORATE		01/14/2016	Susquehanna Intl Group		1,001,940	1,000,000	1,003,023	1,002,866	0	(124)	0	(124)	0	1,002,741	0	(801)	(801)	4,861	03/15/2017
24715@-AA-2	Deloitte LLP Guaranteed Series A Senior		08/20/2016	Redemption 100.0000		4,545,455	4,545,455	4,545,455	4,545,455	0	0	0	0	0	4,545,455	0	0	0	305,909	08/20/2023
24735@-AA-2	DELTA AIR LINES 2012-1 PASS TH CORPORATE		11/07/2016	Redemption 100.0000		49,445	49,445	52,226	52,140	0	(2,695)	0	(2,695)	0	49,445	0	0	0	1,755	11/07/2021
24736@-BH-7	DELTA AIR LINES INC CORP SINKING FUND		08/10/2016	Redemption 100.0000		214,874	214,874	136,445	156,085	0	58,789	0	58,789	0	214,874	0	0	0	11,017	02/10/2024
24774@-A@-5	Delta Natural Gas Co Inc Senior Note		12/20/2016	Redemption 100.0000		234,569	234,569	234,569	234,569	0	0	0	0	0	234,569	0	0	0	9,993	12/20/2031
24823U-AH-1	DENBURY RES INC. CORPORATE		04/28/2016	Various		398,313	700,000	280,875	708,491	0	1,821	427,215	(425,394)	0	283,097	0	115,215	115,215	25,739	07/15/2023
250847-EK-2	DTE Electric Company CORPORATE		07/05/2016	WELLS FARGO SEC LLC		2,455,121	2,190,000	2,176,478	2,177,261	0	130	0	130	0	2,177,391	0	277,730	277,730	48,779	06/15/2042
25179M-AT-0	DEVON ENERGY CORP CORPORATE		04/28/2016	JP Morgan Securities, Inc		479,525	500,000	499,135	499,473	0	55	0	55	0	499,528	0	(20,003)	(20,003)	4,313	12/15/2018
25212#-AE-7	DEX MEDIA EAST LLC / FIN BK LN NEW TERM		01/27/2016	Deutsche Bank Securities Inc		0	0	(24,243)	22,985	0	(22,985)	24,243	(47,228)	0	(24,243)	0	24,243	24,243	0	12/30/2016
25212#-AE-7	DEX MEDIA EAST LLC / FIN BK LN NEW TERM		01/27/2016	Redemption 100.0000		0	0	(780)	(22,985)	0	23,765	780	22,985	0	0	0	0	0	0	12/30/2016
25365T-A#-0	Diebold, Inc. Senior Note		03/02/2016	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	81,736	03/02/2016
25389J-A#-3	Digital Realty Trust LP Series C Senior		01/06/2016	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	29,040	01/06/2016
25459H-AX-3	DIRECTV HOLDINGS FIN INC CORPORATE		03/21/2016	Tax Free Exchange		8,075,108	7,645,000	8,482,739	8,437,777	0	(3,524)	0	(3,524)	0	8,434,252	0	(359,145)	(359,145)	275,220	08/15/2040
25459H-BF-1	DIRECTV HOLDINGS FIN INC CORPORATE		03/21/2016	Tax Free Exchange		15,282,360	15,000,000	15,048,900	15,034,797	0	(576)	0	(576)	0	15,034,221	0	248,139	248,139	294,500	03/15/2022
25459H-BG-9	DIRECTV HOLDINGS FIN INC CORPORATE		03/21/2016	Tax Free Exchange		2,088,129	2,152,000	2,240,936	2,239,467	0	(232)	0	(232)	0	2,239,235	0	(151,106)	(151,106)	57,261	03/15/2042
25468P-CM-6	WALT DISNEY CO CORPORATE		08/16/2016	Maturity		2,200,000	2,200,000	2,182,532	2,197,726	0	2,274	0	2,274	0	2,200,000	0	0	0	29,700	08/16/2016
25468P-CV-6	WALT DISNEY CO CORPORATE		11/17/2016	JP Morgan Securities, Inc		13,446,989	13,440,000	13,344,442	13,402,654	0	17,269	0	17,269	0	13,419,924	0	27,065	27,065	144,144	12/01/2017
25468P-CX-2	WALT DISNEY CO CORPORATE		10/03/2016	Jefferies & Co, Inc		1,341,242	1,265,000	1,255,917	1,256,428	0	125	0	125	0	1,256,553	0	84,688	84,688	39,394	12/01/2042
25468P-DF-0	WALT DISNEY CO CORPORATE		11/14/2016	US Bank NA		7,101,430	7,000,000	6,983,340	6,983,539	0	1,292	0	1,292	0	6,984,831	0	116,599	116,599	257,250	09/17/2025
256911-AJ-7	Dollar Diversified Payment Rig 2008-2 NT		12/15/2016	Redemption 100.0000		9,696,000	9,696,000	9,696,000	9,696,000	0	0	0	0	0	9,696,000	0	0	0	318,150	06/15/2018
257559-AD-6	DOMTAR CORP CORPORATE 9.500% 08/01/16		08/01/2016	Maturity		3,371,000	3,371,000	3,955,767	3,498,828	0	(127,828)	0	(127,828)	0	3,371,000	0	0	0	320,245	08/01/2016
260003-AK-4	DOVER CORP CORPORATE 5.375% 03/01/41		10/20/2016	Barclays Capital Inc		12,563,100	10,000,000	13,137,300	12,920,434	0	(60,380)	0	(60,380)	0	12,860,054	0	(296,954)	(296,954)	618,125	03/01/2041
26138E-AH-2	DR PEPPER SNAPPLE GROUP CORPORATE		10/11/2016	Call 100.0000		7,462,000	7,462,000	7,724,365	7,550,681	0	(28,806)	0	(28,806)	0	7,521,875	0	(59,875)	(59,875)	1,118,562	05/01/2018
26153#-AF-3	The Drees Company Series C Senior Note		08/30/2016	Call 100.0000		2,966,590	2,966,590	2,966,590	2,966,590	0	0	0	0	0	2,966,590	0	0	0	226,697	09/08/2016
263534-CD-9	E.I. DU PONT DE NEMOURS CORPORATE		01/15/2016	Maturity		22,000,000	22,000,000	21,331,070	21,994,044	0	5,956	0	5,956	0	22,000,000	0	0	0	214,500	01/15/2016
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE		07/05/2016	Susquehanna Intl Group		1,957,291	1,665,000	1,743,921	1,743,493	0	(804)	0	(804)	0	1,742,688	0	214,602	214,602	56,252	03/30/2044
26858*-AB-4	EIF Calypso, LLC Term B		12/30/2016	Redemption 100.0000		587,101	587,101	587,101	587,101	0	0	0	0	0	587,101	0	0	0	9,211	11/14/2019
26875P-AA-9	EOG RESOURCES INC CORPORATE		04/28/2016	WELLS FARGO SEC LLC		7,302,822	6,900,000	8,258,817	7,321,812	0	(82,565)	0	(82,565)	0	7,239,248	0	63,574	63,574	256,738	09/15/2017
26875P-AD-3	EOG RESOURCES INC CORPORATE		04/28/2016	Market Axess		5,508,550	5,000,000	6,131,231	5,619,066	0	(59,666)	0	(59,666)	0	5,559,400	0	(50,850)	(50,850)	118,750	06/01/2019
26875P-AL-5	EOG RESOURCES INC CORPORATE		04/28/2016	ROBERT BAIRD		503,170	500,000	499,204	499,215	0	63	0	63	0	499,278	0	3,892	3,892	7,214	04/01/2020
268766-A@-1	EOP Operating LP Senior Unsecured Term L		12/02/2016	Redemption 100.0000		29,142,857	29,142,857	29,142,857	29,142,857	0	0	0	0	0	29,142,857	0	0	0	371,521	12/03/2016
269871-AB-5	EAGLE SPINCO INC CORPORATE		09/07/2016	Tax Free Exchange		6,255,000	6,000,000	5,920,449	5,936,388	0	7,703	0	7,703	0	5,944,091	0	310,909	310,909	294,458	02/15/2021
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr		07/15/2016	Redemption 100.0000		211,038	211,038	211,038	211,038	0	0	0	0	0	211,038	0	0	0	7,277	01/15/2039
277432-AG-5	EASTMAN CHEMICAL CO CORPORATE		11/30/2016	Call 100.0000		3,230,000	3,230,000	3,350,867	3,262,806	0	(9,766)	0	(9,766)	0	3,253,040	0	(23,040)	(23,040)	515,277	11/15/2018
277432-AM-2	EASTMAN CHEMICAL CO CORPORATE		12/19/2016	Call 100.0000		6,385,000	6,385,000	6,475,063	6,420,354	0	(17,929)	0	(17,929)	0	6,402,425	0	(17,425)	(17,425)	191,254	06/01/2017
27876G-BE-7	DISH DBS CORP CORPORATE		02/01/2016	Maturity		9,737,000	9,737,000	10,759,385	9,775,465	0	(38,465)	0	(38,465)	0	9,737,000	0	0	0	346,881	02/01/2016
27933@-AA-1	EducationDynamics, LLC Senior Secured Te		12/30/2016	Redemption 100.0000		249,800	249,800	249,800	249,800	0	0	0	0	0	249,800	0	0	0	11,662	11/30/2020

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
279338-AB-9	EducationDynamics, LLC Senior Secured Re		02/24/2016	Call 100.0000		1,025,200	1,025,200	1,025,200	1,025,200	0	0	0	0	0	1,025,200	0	0	0	12,343	11/30/2020
28103*-AN-7	Edison Properties Senior Note		12/27/2016	Redemption 100.0000		1,095,050	1,095,050	1,095,050	1,095,050	0	0	0	0	0	1,095,050	0	0	0	36,700	02/27/2021
28103*-AR-8	Edison Properties Senior Note		09/19/2016	Call 100.0000		6,604,115	6,604,115	6,604,115	6,604,115	0	0	0	0	0	6,604,115	0	0	0	281,891	09/16/2021
28103*-AR-8	Edison Properties Senior Note		09/16/2016	Redemption 100.0000		873,715	873,715	873,715	873,715	0	0	0	0	0	873,715	0	0	0	15,765	09/16/2021
28103*-AT-4	Edison Properties Senior Note		10/24/2016	Call 100.0000		34,465,270	34,465,270	34,465,270	34,465,270	0	0	0	0	0	34,465,270	0	0	0	1,522,934	10/21/2026
28103*-AT-4	Edison Properties Senior Note		10/21/2016	Redemption 100.0000		2,138,195	2,138,195	2,138,195	2,138,195	0	0	0	0	0	2,138,195	0	0	0	51,787	10/21/2026
281504-A*-1	Educational Ventures, Inc. Senior Note		12/08/2016	Redemption 100.0000		7,198,051	7,198,051	7,198,051	7,197,972	0	79	0	79	0	7,198,051	0	0	0	228,535	02/08/2027
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		12/10/2016	Redemption 100.0000		98,682	98,682	98,682	98,682	0	0	0	0	0	98,682	0	0	0	4,520	10/10/2031
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds		11/01/2016	Redemption 100.0000		153,511	153,511	117,809	120,553	0	32,958	0	32,958	0	153,511	0	0	0	4,827	11/01/2033
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK		08/11/2016	Redemption 100.0000		200,863	200,863	229,546	224,507	0	(23,644)	0	(23,644)	0	200,863	0	0	0	7,881	02/11/2030
29078E-AB-1	EMBARQ CORPORATION CORPORATE		06/01/2016	Maturity		4,603,000	4,603,000	5,392,787	4,701,910	0	(98,910)	0	(98,910)	0	4,603,000	0	0	0	162,992	06/01/2016
291011-BD-5	EMERSON ELEC CO CORPORATE		07/05/2016	Goldman Sachs & Co		7,541,085	5,900,000	7,127,259	7,023,111	0	(14,854)	0	(14,854)	0	7,008,257	0	532,828	532,828	200,477	11/15/2039
29137*-AH-8	Emkay, Inc. Senior Secured Note		01/19/2016	Maturity		10,000,000	10,000,000	10,164,238	10,005,847	0	(5,847)	0	(5,847)	0	10,000,000	0	0	0	30,583	01/19/2016
29252B-AA-7	Enbridge Pipelines LLC Senior Note		12/30/2016	Redemption 100.0000		273,209	273,209	273,209	273,209	0	0	0	0	0	273,209	0	0	0	8,433	07/02/2040
292554-A*-3	Encore Capital Group Inc. Senior Secured		04/01/2016	Call 100.0000		517,005	517,005	517,005	517,005	0	0	0	0	0	517,005	0	0	0	16,645	09/18/2017
292554-A*-3	Encore Capital Group Inc. Senior Secured		12/17/2016	Redemption 100.0000		1,691,498	1,691,498	1,691,498	1,691,498	0	0	0	0	0	1,691,498	0	0	0	91,235	09/18/2017
292554-A@-1	Encore Capital Group Inc. Senior Secured		04/01/2016	Call 100.0000		989,821	989,821	989,821	989,821	0	0	0	0	0	989,821	0	0	0	39,307	02/12/2018
292554-A@-1	Encore Capital Group Inc. Senior Secured		11/10/2016	Redemption 100.0000		2,428,817	2,428,817	2,428,817	2,428,817	0	0	0	0	0	2,428,817	0	0	0	127,247	02/12/2018
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP CORPORATE		01/25/2016	Merrill Lynch,Pierce,Fenner &		945,675	1,250,000	1,014,974	1,014,974	0	0	0	0	0	1,014,974	0	(69,299)	(69,299)	9,145	12/15/2045
29364L-AL-6	ENTERGY GULF STATES CORPORATE		06/20/2016	Call 100.0000		15,000,000	15,000,000	14,924,006	14,941,304	0	478	0	478	0	14,941,782	0	58,218	58,218	901,583	07/01/2033
29372E-AY-4	ENTERPRISE FLEET FINANCING ASSET BACKED		07/20/2016	Paydown		305,118	305,118	305,821	305,346	0	(228)	0	(228)	0	305,118	0	0	0	1,018	03/20/2019
29372E-BB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2016	Paydown		464,974	464,974	464,953	464,965	0	9	0	9	0	464,974	0	0	0	2,172	09/20/2019
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE		07/25/2016	Paydown		16,458	16,458	16,638	16,629	0	(171)	0	(171)	0	16,458	0	0	0	207	12/25/2032
29445F-BY-3	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3		10/07/2016	WELLS FARGO SEC LLC		1,996,875	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(3,125)	(3,125)	21,862	12/25/2034
29445F-CB-2	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3		12/15/2016	ROBERT BAIRD		1,068,964	1,214,732	1,214,732	1,214,732	0	0	0	0	0	1,214,732	0	(145,768)	(145,768)	23,855	12/25/2034
29445U-AB-1	EQUIFIRST LOAN SECURITIZATION ABS FLOATE		12/27/2016	Paydown		2,296,184	2,296,184	1,178,880	1,175,945	0	1,120,239	0	1,120,239	0	2,296,184	0	0	0	8,009	04/25/2037
294751-CJ-9	EQUITY ONE ABS, INC. ASSET BACKED		12/14/2016	Stifel, Nicolaus & Co		83,643	86,230	85,704	85,430	0	6	0	6	0	85,436	0	(1,793)	(1,793)	4,915	09/25/2033
294751-CJ-9	EQUITY ONE ABS, INC. ASSET BACKED		10/01/2016	Paydown		7,072	7,072	7,028	7,006	0	66	0	66	0	7,072	0	0	0	108	09/25/2033
294751-DF-6	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		12/01/2016	Paydown		188,975	188,975	187,784	187,500	0	1,475	0	1,475	0	188,975	0	0	0	5,647	10/25/2034
294751-DG-4	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		11/01/2016	Paydown		125,017	125,017	116,132	111,617	0	13,400	0	13,400	0	125,017	0	0	0	3,538	10/25/2034
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA		12/01/2016	Paydown		45,441	45,441	45,441	45,396	0	45	0	45	0	45,441	0	0	0	1,156	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3		12/01/2016	Paydown		237,733	237,733	237,733	237,733	0	0	0	0	0	237,733	0	0	0	5,772	07/25/2034
29717P-A*-8	Essex Portfolio LP Senior Note		01/04/2016	Call 100.0000		36,360,000	36,360,000	36,360,000	36,360,000	0	0	0	0	0	36,360,000	0	0	0	413,938	03/31/2016
30161N-AR-2	EXELON CORPORATION CORPORATE		05/19/2016	Tax Free Exchange		1,106,103	1,000,000	1,013,256	1,013,231	0	(93)	0	(93)	0	1,013,138	0	92,965	92,965	21,817	06/15/2045
30162A-AF-5	EXELIS INC CORP 4.250% 10/01/16		10/01/2016	Maturity		4,000,000	4,000,000	4,153,552	4,028,938	0	(28,938)	0	(28,938)	0	4,000,000	0	0	0	170,000	10/01/2016
301965-CE-7	FFCA SECURED LENDING CORPORATI FFCA_1999		12/01/2016	Paydown		214,594	214,594	240,647	218,323	0	(3,728)	0	(3,728)	0	214,594	0	0	0	9,271	05/18/2026
30219G-AG-3	EXPRESS SCRIPTS HOLDINGS CORPORATE		02/10/2016	Goldman Sachs & Co		15,016,897	13,980,000	17,736,345	17,532,280	0	(9,505)	0	(9,505)	0	17,522,775	0	(2,505,879)	(2,505,879)	216,447	11/15/2041
30231G-AD-4	EXXON MOBIL CORPORATION CORPORATE		04/28/2016	Toronto Dominion Securities		810,920	800,000	802,950	802,890	0	(305)	0	(305)	0	802,584	0	8,336	8,336	9,216	03/15/2019
30256Y-AA-1	FPL Energy Marcus Hook LP Senior Notes		12/02/2016	Call 100.0000		5,061,589	5,061,589	5,444,975	5,257,198	0	(67,085)	0	(67,085)	0	5,190,113	0	(128,524)	(128,524)	535,710	07/10/2018
30256Y-AA-1	FPL Energy Marcus Hook LP Senior Notes		07/10/2016	Redemption 100.0000		151,029	151,029	162,468	156,865	0	(5,837)	0	(5,837)	0	151,029	0	0	0	6,453	07/10/2018
302788-AJ-9	FMT Heavy Oil Transportation Senior Secu		12/01/2016	Redemption 100.0000		183,600	183,600	183,600	183,600	0	0	0	0	0	183,600	0	0	0	4,341	09/26/2017
302788-AK-6	FMT Heavy Oil Transportation Senior Secu		12/01/2016	Redemption 100.0000		212,400	212,400	212,400	212,400	0	0	0	0	0	212,400	0	0	0	5,022	10/31/2017

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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
302788-AL-4	FMT Heavy Oil Transportation Senior Secu		12/01/2016	Redemption 100.0000		108,000	108,000	108,000	108,000	0	0	0	0	0	108,000	0	0	0	2,553	12/20/2017
302788-AM-2	FMT Heavy Oil Transportation Senior Secu		12/01/2016	Redemption 100.0000		36,000	36,000	36,000	36,000	0	0	0	0	0	36,000	0	0	0	851	12/31/2017
302788-AN-0	FMT Heavy Oil Transportation Senior Note		12/01/2016	Redemption 100.0000		1,557,542	1,557,542	1,557,542	1,557,542	0	0	0	0	0	1,557,542	0	0	0	47,245	01/01/2021
302788-AP-5	FMT Heavy Oil Transportation Senior Note		12/01/2016	Redemption 100.0000		865,000	865,000	865,000	865,000	0	0	0	0	0	865,000	0	0	0	22,256	03/01/2024
30706V-AA-3	FAMILY TREE ESCROW LLC CORPORATE		08/01/2016	Tax Free Exchange		4,606,263	4,270,000	4,438,750	4,423,625	0	(15,524)	0	(15,524)	0	4,408,100	0	198,162	198,162	225,065	03/01/2023
314275-AA-6	MACYS RETAIL HLDGS INC CORPORATE		12/01/2016	Maturity		11,100,000	11,100,000	12,249,447	11,447,794	0	(347,794)	0	(347,794)	0	11,100,000	0	0	0	654,900	12/01/2016
315292-AQ-5	FERRELLGAS LP/FINANCE CORPORATE		07/06/2016	Tax Free Exchange		5,310,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(690,000)	(690,000)	229,167	06/15/2023
316599-AC-3	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		08/04/2016	Goldman Sachs & Co		2,983,164	5,205,084	2,645,137	2,766,873	0	(118,260)	0	(118,260)	0	2,648,613	0	334,551	334,551	18,140	11/25/2036
316599-AC-3	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		07/25/2016	Paydown		298,141	298,141	155,670	158,483	0	139,658	0	139,658	0	298,141	0	0	0	526	11/25/2036
31659E-AC-2	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		12/15/2016	Credit Suisse First Boston Cor		824,215	1,470,172	890,599	844,365	0	(25,652)	0	(25,652)	0	818,713	0	5,502	5,502	9,426	07/25/2036
31659E-AC-2	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		11/25/2016	Paydown		117,769	117,769	71,342	67,639	0	50,131	0	50,131	0	117,769	0	0	0	347	07/25/2036
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER		12/27/2016	Paydown		101,550	101,550	66,014	39,054	0	62,495	0	62,495	0	101,550	0	0	0	324	04/25/2047
31677Q-AV-1	FIFTH THIRD BK CINCINNATI CORPORATE		11/17/2016	JP Morgan Securities, Inc		2,796,892	2,800,000	2,794,736	2,796,253	0	1,524	0	1,524	0	2,797,777	0	(885)	(885)	50,073	02/28/2018
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		07/02/2016	Redemption 100.0000		916,142	916,142	916,142	916,142	0	0	0	0	0	916,142	0	0	0	37,585	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		07/02/2016	Redemption 100.0000		852,960	852,960	852,960	852,960	0	0	0	0	0	852,960	0	0	0	34,993	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2016	Call 100.0000		105,205	105,205	105,205	105,205	0	0	0	0	0	105,205	0	0	0	6,270	10/15/2027
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2016	Redemption 100.0000		573,847	573,847	573,847	573,847	0	0	0	0	0	573,847	0	0	0	25,651	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2016	Redemption 100.0000		57,242	57,242	57,242	57,242	0	0	0	0	0	57,242	0	0	0	2,559	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2016	Call 100.0000		9,457	9,457	9,457	9,457	0	0	0	0	0	9,457	0	0	0	564	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2016	Redemption 100.0000		362,805	362,805	362,805	362,805	0	0	0	0	0	362,805	0	0	0	16,141	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2016	Call 100.0000		8,812	8,812	8,812	8,812	0	0	0	0	0	8,812	0	0	0	525	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2016	Redemption 100.0000		144,992	144,992	144,992	144,992	0	0	0	0	0	144,992	0	0	0	6,481	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2016	Call 100.0000		17,252	17,252	17,252	17,252	0	0	0	0	0	17,252	0	0	0	1,028	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2016	Redemption 100.0000		194,480	194,480	194,480	194,480	0	0	0	0	0	194,480	0	0	0	8,693	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2016	Redemption 100.0000		174,088	174,088	174,088	174,088	0	0	0	0	0	174,088	0	0	0	7,705	12/13/2027
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/27/2016	Call 125.8543		387,506	307,900	140,743	134,085	0	6,658	0	6,658	0	140,743	0	246,762	246,762	0	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		02/25/2016	Paydown		0	(733)	(324)	(319)	0	319	0	319	0	0	0	0	0	0	09/25/2033
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF		12/27/2016	Paydown		169,646	169,646	156,518	158,483	0	13,173	2,010	11,163	0	169,646	0	0	0	1,193	02/25/2034
32027N-HH-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		09/16/2016	WELLS FARGO SEC LLC		1,490,174	1,619,754	1,619,754	1,619,754	0	0	0	0	0	1,619,754	0	(129,580)	(129,580)	13,581	03/25/2034
32027N-HH-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		08/25/2016	Paydown		126,955	126,955	126,955	126,955	0	0	0	0	0	126,955	0	0	0	489	03/25/2034
32027N-MY-4	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		09/22/2016	WELLS FARGO SEC LLC		2,593,224	2,612,820	2,612,820	2,612,820	0	0	0	0	0	2,612,820	0	(19,596)	(19,596)	25,413	01/25/2035
32027N-NR-8	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		09/22/2016	WELLS FARGO SEC LLC		1,139,222	1,140,648	1,140,648	1,140,648	0	0	0	0	0	1,140,648	0	(1,426)	(1,426)	9,726	10/25/2034
32027N-NR-8	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		09/26/2016	Paydown		1,084,614	1,084,614	1,084,614	1,084,614	0	0	0	0	0	1,084,614	0	0	0	7,322	10/25/2034
32027N-PF-2	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		10/25/2016	WELLS FARGO SEC LLC		656,459	655,946	655,946	655,946	0	0	0	0	0	655,946	0	512	512	9,644	01/25/2035
32027N-PF-2	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		10/25/2016	Paydown		1,240,318	1,240,318	1,240,318	1,240,318	0	0	0	0	0	1,240,318	0	0	0	10,663	01/25/2035
32027N-PG-0	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		10/25/2016	WELLS FARGO SEC LLC		2,007,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	7,500	7,500	34,488	01/25/2035
32027N-PH-8	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		10/25/2016	WELLS FARGO SEC LLC		1,369,603	1,378,000	1,377,544	1,377,602	0	47	0	47	0	1,377,649	0	(8,046)	(8,046)	25,513	01/25/2035
32027N-SK-8	FIRST FRANKLIN MTG LOAN ASSET FFML_05-FF		06/08/2016	SG Americas securities LLC		3,976,359	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	(123,641)	(123,641)	20,911	05/25/2036
32028T-AD-9	FIRST FRANKLIN MTG LN TR SER 2 CORPORATE		09/09/2016	Morgan Stanley & Co, Inc		8,396,984	12,292,017	6,953,278	7,088,415	0	(313,924)	0	(313,924)	0	6,774,491	0	1,622,493	1,622,493	52,520	01/25/2038
32028T-AD-9	FIRST FRANKLIN MTG LN TR SER 2 CORPORATE		08/25/2016	Paydown		995,027	995,027	567,208	573,800	0	421,227	0	421,227	0	995,027	0	0	0	2,436	01/25/2038
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		12/27/2016	Paydown		3,234,807	3,234,807	1,556,710	1,592,066	0	1,642,741	0	1,642,741	0	3,234,807	0	0	0	11,533	12/25/2037
32055R-AN-7	FIRST INDUSTRIAL LP CORPORATE		01/15/2016	Maturity		2,500,000	2,500,000	2,491,325	2,499,806	0	194	0	194	0	2,500,000	0	0	0	71,875	01/15/2016

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
32115B-AB-6	FIRST NLC TRUST ABS FLOATER		08/04/2016	Citigroup Capital Markets Inc		5,012,573	8,746,037	5,241,605	4,669,702	0	(94,981)	0	(94,981)	0	4,574,721	0	437,852	437,852	31,700	08/25/2037
32115B-AB-6	FIRST NLC TRUST ABS FLOATER		07/25/2016	Paydown		297,069	297,069	178,037	158,612	0	138,457	0	138,457	0	297,069	0	0	0	587	08/25/2037
32485*-AD-9	Catalyst Old River Hydroelectr SRNT		11/01/2016	Redemption 100.0000		3,148,502	3,148,502	3,211,217	3,167,344	0	(18,842)	0	(18,842)	0	3,148,502	0	0	0	392,933	05/01/2020
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE		07/05/2016	Deutsche Bank Securities Inc		761,921	550,000	759,242	742,917	0	(2,663)	0	(2,663)	0	740,254	0	21,667	21,667	26,688	03/01/2040
34487@-AB-5	Football Club Term Notes 2012 Senior Not		12/02/2016	Redemption 100.0000		2,988,600	2,988,600	2,988,600	2,988,600	0	0	0	0	0	2,988,600	0	0	0	271,103	12/02/2018
34530M-AA-7	FORD AUTO ASSET BACKED		02/04/2016	HSBC Securities (USA) Inc		3,042,109	3,000,000	3,013,344	3,012,179	0	(329)	0	(329)	0	3,011,850	0	30,260	30,260	9,668	11/15/2025
34530R-AA-6	FORD AUTO ASSET BACKED		01/27/2016	Merrill Lynch,Pierce,Fenner &		1,000,391	1,000,000	999,644	999,708	0	6	0	6	0	999,714	0	677	677	2,709	07/15/2026
345397-WB-5	FORD MOTOR CREDIT CO LLC		04/15/2016	Maturity		8,050,000	8,050,000	8,481,196	8,086,010	0	(36,010)	0	(36,010)	0	8,050,000	0	0	0	169,332	04/15/2016
345397-WJ-8	FORD MOTOR CREDIT CO LLC CORPORATE		05/09/2016	Maturity		13,000,000	13,000,000	12,987,520	12,998,290	0	1,710	0	1,710	0	13,000,000	0	0	0	110,500	05/09/2016
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		12/15/2016	Redemption 100.0000		6,854	6,854	6,854	6,854	0	0	0	0	0	6,854	0	0	0	223	03/15/2046
353514-C#-7	Franklin Electric Co. Inc. Senior Note		05/02/2016	Redemption 100.0000		13,151,600	13,151,600	13,151,600	13,151,600	0	0	0	0	0	13,151,600	0	0	0	384,969	04/30/2019
353514-D*-0	Franklin Electric Co. Inc. Senior Note		04/30/2016	Redemption 100.0000		4,782,400	4,782,400	4,782,400	4,782,400	0	0	0	0	0	4,782,400	0	0	0	138,450	04/30/2019
35729P-CA-6	FREMONT HOME LOAN TRUST ABS FLOATER		07/21/2016	Citigroup Capital Markets Inc		3,125,214	3,318,077	3,332,075	3,324,443	0	(277)	0	(277)	0	3,324,166	0	(198,953)	(198,953)	25,034	12/25/2033
35729P-CA-6	FREMONT HOME LOAN TRUST ABS FLOATER		07/25/2016	Paydown		232,600	232,600	233,581	233,046	0	(446)	0	(446)	0	232,600	0	0	0	5,163	12/25/2033
35729P-CK-4	FREMONT HOME LOAN TRUST SERIES 2004 A		06/08/2016	Goldman Sachs & Co		3,995,354	4,401,078	4,401,078	4,401,078	0	0	0	0	0	4,401,078	0	(405,724)	(405,724)	21,568	01/25/2034
35729P-CK-4	FREMONT HOME LOAN TRUST SERIES 2004 A		05/25/2016	Paydown		92,564	92,564	92,564	92,564	0	0	0	0	0	92,564	0	0	0	209	01/25/2034
35729P-DE-7	FREMONT HOME LOAN TRUST ABS FLOATER		12/27/2016	Paydown		176,513	176,513	164,765	147,035	0	29,478	0	29,478	0	176,513	0	0	0	2,659	02/25/2034
35729P-EE-6	FREMONT HOME LOAN TRUST ABS FLOATER		07/27/2016	Goldman Sachs & Co		1,854,939	1,931,600	1,941,258	1,933,085	0	(97)	0	(97)	0	1,932,989	0	(78,049)	(78,049)	15,930	07/25/2034
35729P-EE-6	FREMONT HOME LOAN TRUST ABS FLOATER		07/25/2016	Paydown		416,095	416,095	418,175	416,415	0	(320)	0	(320)	0	416,095	0	0	0	1,605	07/25/2034
35729P-GC-8	FREMONT HOME LOAN TRUST ABS FLOATER		06/15/2016	Goldman Sachs & Co		3,145,142	3,598,947	3,613,287	3,607,314	0	(570)	0	(570)	0	3,606,744	0	(461,602)	(461,602)	22,803	11/25/2034
35729P-GD-6	FREMONT HOME LOAN TRUST FHLT_04-D		06/15/2016	Citigroup Capital Markets Inc		2,743,287	2,894,335	2,894,335	2,894,335	0	0	0	0	0	2,894,335	0	(151,048)	(151,048)	18,761	11/25/2034
35729P-GD-6	FREMONT HOME LOAN TRUST FHLT_04-D		05/25/2016	Paydown		363,572	363,572	363,572	363,572	0	0	0	0	0	363,572	0	0	0	1,078	11/25/2034
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER		12/27/2016	Paydown		178,461	178,461	172,938	175,779	0	2,682	0	2,682	0	178,461	0	0	0	1,118	01/25/2035
35729P-KR-0	FREMONT HOME LOAN TRUST ABS FLOATER		09/16/2016	Southwest Securities Inc.		2,972,178	2,971,250	2,945,926	2,959,105	0	2,363	0	2,363	0	2,961,467	0	10,711	10,711	21,134	07/25/2035
35729P-KR-0	FREMONT HOME LOAN TRUST ABS FLOATER		08/25/2016	Paydown		672,221	672,221	666,492	669,474	0	2,748	0	2,748	0	672,221	0	0	0	2,468	07/25/2035
35729Q-AD-0	FREMONT HOME EQUITY ABS FLOATER		05/16/2016	Goldman Sachs & Co		9,804,713	24,481,181	10,991,854	10,064,986	0	(124,270)	0	(124,270)	0	9,940,717	0	(136,004)	(136,004)	57,463	08/25/2036
35729Q-AD-0	FREMONT HOME EQUITY ABS FLOATER		04/25/2016	Paydown		263,319	263,319	118,228	108,259	0	155,060	0	155,060	0	263,319	0	0	0	292	08/25/2036
35729V-AE-7	FREMONT HOME LOAN TRUST ABS FLOATER		12/27/2016	Paydown		656,196	656,196	211,928	211,925	0	444,271	0	444,271	0	656,196	0	0	0	2,454	11/25/2036
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2016	Paydown		5,907,371	5,907,371	4,932,654	5,092,577	0	814,793	0	814,793	0	5,907,371	0	0	0	19,554	11/15/2034
36159G-AV-9	GE BUSINESS LOAN TRUST ABS FLOATER		05/16/2016	Paydown		7,772,516	7,772,516	6,763,655	5,566,984	0	2,205,533	0	2,205,533	0	7,772,516	0	0	0	18,658	12/15/2032
36159G-AY-3	GE BUSINESS LOAN TRUST GEBL_04-2		05/16/2016	Paydown		154,285	154,285	154,285	154,285	0	0	0	0	0	154,285	0	0	0	1,861	12/15/2032
36159G-BC-0	GE BUSINESS LOAN TRUST ABS FLOATER		03/09/2016	Morgan Stanley & Co, Inc		829,505	901,636	635,653	455,913	0	(60,522)	0	(60,522)	0	395,390	0	434,114	434,114	1,450	06/15/2033
36159G-BC-0	GE BUSINESS LOAN TRUST ABS FLOATER		02/16/2016	Paydown		110,178	110,178	77,676	55,712	0	54,467	0	54,467	0	110,178	0	0	0	69	06/15/2033
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2016	Paydown		1,713,819	1,713,819	1,559,632	1,532,475	0	181,344	0	181,344	0	1,713,819	0	0	0	4,914	11/15/2033
36159G-BX-4	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2016	Paydown		153,587	153,587	153,587	153,587	0	0	0	0	0	153,587	0	0	0	2,404	11/15/2033
36159X-AC-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS		09/01/2016	Paydown		1,583,856	1,583,856	1,662,306	1,590,875	0	(7,019)	0	(7,019)	0	1,583,856	0	0	0	65,088	12/10/2049
36160R-AA-8	GEBL ABS FLOATER 0.874% 04/16/35		12/15/2016	Paydown		3,675,419	3,675,419	2,921,996	3,097,743	0	577,676	0	577,676	0	3,675,419	0	0	0	14,059	04/16/2035
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT		12/27/2016	Paydown		115,667	115,667	113,273	106,914	0	8,754	0	8,754	0	115,667	0	0	0	1,344	12/25/2026
36192P-AF-3	GS MORTGAGE SECURITIES TRUST G CMBS		11/17/2016	Goldman Sachs & Co		6,720,414	6,700,000	6,867,245	6,758,670	0	(32,639)	0	(32,639)	0	6,726,032	0	(5,618)	(5,618)	115,103	11/10/2045
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER		10/20/2016	Paydown		48,855	48,855	49,027	48,947	0	(92)	0	(92)	0	48,855	0	0	0	289	10/20/2032
36228F-N2-8	GSR MORTGAGE LOAN TRUST SERIES 2004 FM2		12/27/2016	Paydown		292,814	292,814	292,814	292,814	0	0	0	0	0	292,814	0	0	0	1,436	01/25/2034
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/20/2016	Call 111.6956		20,123	18,016	10,400	10,763	0	42	0	42	0	10,805	0	9,318	9,318	0	03/20/2033
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/27/2016	Paydown		107,868	107,868	108,106	108,085	0	(216)	0	(216)	0	107,868	0	0	0	1,365	11/25/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W		12/01/2016	Paydown		98,739	98,739	98,570	98,495	0	244	0	244	0	98,739	0	0	0	3,200	01/25/2034

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
362341-4S-5	GSAMP TRUST ABS FLOATER		11/30/2016	Performance Trust Cap Partners		13,313,357	13,441,471	11,159,593	12,289,607	0	313,567	0	313,567	0	12,603,173	0	710,184	710,184	99,917	01/25/2036
362341-4S-5	GSAMP TRUST ABS FLOATER		11/25/2016	Paydown		558,529	558,529	463,711	510,666	0	47,863	0	47,863	0	558,529	0	0	0	3,916	01/25/2036
362341-KD-0	GSAMP TRUST ABS FLOATER		05/10/2016	Nomura Securities Intl		4,786,719	5,000,000	3,260,695	4,068,284	0	79,769	0	79,769	0	4,148,053	0	638,666	638,666	17,516	07/25/2045
36242D-DP-5	GS MTG SECS CORP ABS FLOATER		09/22/2016	Citigroup Capital Markets Inc		2,980,747	2,995,255	3,000,871	2,995,651	0	(102)	0	(102)	0	2,995,548	0	(14,802)	(14,802)	29,474	08/25/2034
36242D-KK-8	GS MTG SECS CORP GSAMP_04-WF		10/07/2016	Citigroup Capital Markets Inc		1,221,648	1,333,768	1,333,768	1,333,768	0	0	0	0	0	1,333,768	0	(112,120)	(112,120)	14,257	10/25/2034
36242D-KK-8	GS MTG SECS CORP GSAMP_04-WF		07/25/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2034
362440-AC-3	GSAMP TRUST ABS FLOATER		12/27/2016	Paydown		2,288,394	2,288,394	1,991,269	1,777,773	0	510,621	0	510,621	0	2,288,394	0	0	0	8,648	03/25/2047
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT		12/15/2016	Credit Suisse First Boston Cor		2,443,362	2,582,153	2,367,057	2,390,337	0	22,440	0	22,440	0	2,412,777	0	30,585	30,585	18,610	12/25/2035
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT		11/25/2016	Paydown		377,178	377,178	345,758	349,159	0	28,019	0	28,019	0	377,178	0	0	0	1,343	12/25/2035
369550-AQ-1	GENERAL DYNAMICS CORP CORPORATE		07/15/2016	Maturity		4,625,000	4,625,000	4,817,616	4,650,044	0	(25,044)	0	(25,044)	0	4,625,000	0	0	0	104,063	07/15/2016
369550-AT-5	GENERAL DYNAMICS CORP CORPORATE		10/03/2016	Pierpont Securities		158,297	150,000	149,370	149,406	0	10	0	10	0	149,416	0	8,881	8,881	4,785	11/15/2042
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES		01/08/2016	Barclays Capital Inc		7,437,581	5,640,000	7,925,057	7,856,915	0	(3,361)	0	(3,361)	0	7,853,554	0	(415,973)	(415,973)	124,785	03/15/2032
370334-BP-8	GENERAL MILLS INC CORPORATE		01/06/2016	Goldman Sachs & Co		10,305,732	10,900,000	10,111,884	11,458,058	0	0	1,346,174	(1,346,174)	0	10,111,884	0	193,848	193,848	183,453	02/15/2043
372460-B#-1	Genuine Parts Company Senior Note		05/01/2016	PGIM, Inc.		13,293,247	13,257,800	13,257,800	13,257,800	0	0	0	0	0	13,257,800	0	35,447	35,447	175,080	12/04/2023
37362@-AA-0	Georgia Trans First Mortgage Oblig Serie		12/30/2016	Redemption 100.0000		210,000	210,000	243,825	240,208	0	(30,208)	0	(30,208)	0	210,000	0	0	0	7,663	06/30/2030
37459*-AA-6	Giants Training Facility LLC Senior Secu		12/01/2016	Redemption 100.0000		228,103	228,103	228,103	228,103	0	0	0	0	0	228,103	0	0	0	16,309	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu		12/01/2016	Redemption 100.0000		228,103	228,103	228,103	228,103	0	0	0	0	0	228,103	0	0	0	16,309	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note		04/01/2016	Redemption 100.0000		305,304	305,304	305,304	305,304	0	0	0	0	0	305,304	0	0	0	10,838	04/01/2040
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		08/10/2016	Redemption 100.0000		1,394,045	1,394,045	1,466,148	1,455,876	0	(61,831)	0	(61,831)	0	1,394,045	0	0	0	45,931	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu		08/10/2016	Redemption 100.0000		663,140	663,140	663,140	663,140	0	0	0	0	0	663,140	0	0	0	24,944	08/10/2041
38141G-EE-0	GOLDMAN SACHS GROUP INC CORPORATE		01/15/2016	Maturity		10,305,000	10,305,000	11,094,767	10,312,135	0	(7,135)	0	(7,135)	0	10,305,000	0	0	0	275,659	01/15/2016
38212@-AC-6	Good Source, Inc. Term		07/15/2016	Redemption 100.0000		2,467,294	2,467,294	2,467,294	2,467,294	0	0	0	0	0	2,467,294	0	0	0	95,016	12/21/2016
38212@-AE-2	Good Source, Inc. Revolver		07/15/2016	Call 100.0000		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	86,132	12/21/2016
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORP SINKING		10/10/2016	Redemption 100.0000		51,958	51,958	51,958	51,958	0	0	0	0	0	51,958	0	0	0	1,273	10/10/2034
38479*-AM-4	Grain Processing Corporation Series H Se		12/15/2016	Redemption 100.0000		9,660,714	9,660,714	10,585,473	9,980,772	0	(320,058)	0	(320,058)	0	9,660,714	0	0	0	601,863	12/15/2018
387328-A#-4	Granite Construction Inc. Senior Note		12/12/2016	Redemption 100.0000		3,645,000	3,645,000	3,645,000	3,645,000	0	0	0	0	0	3,645,000	0	0	0	222,710	12/12/2019
38807#-AA-9	Grant County Wind, LLC Senior Note		12/31/2016	Redemption 100.0000		431,066	431,066	431,066	431,066	0	0	0	0	0	431,066	0	0	0	20,807	06/30/2030
39029#-AG-6	Great Clips Inc Senior Secured Note		10/01/2016	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	22,656	10/01/2020
39056@-AB-5	Great Lakes Cheese Senior Note		11/06/2016	Redemption 100.0000		4,157,143	4,157,143	4,193,780	4,180,017	0	(22,875)	0	(22,875)	0	4,157,143	0	0	0	242,361	11/06/2017
39121J-A*-1	Great River Energy First Mortgage Bonds		07/01/2016	Redemption 100.0000		1,627,907	1,627,907	1,935,774	1,824,352	0	(196,445)	0	(196,445)	0	1,627,907	0	0	0	94,581	07/01/2021
39121J-AA-8	Great River Energy CORP SINKING FUND		07/01/2016	Redemption 100.0000		880,727	880,727	946,202	907,883	0	(27,156)	0	(27,156)	0	880,727	0	0	0	51,338	07/01/2017
39265*-AG-3	Green Bay Packaging Senior Note		11/15/2016	Redemption 100.0000		684,091	684,091	684,091	684,091	0	0	0	0	0	684,091	0	0	0	34,136	11/15/2019
39265*-AH-1	Green Bay Packaging Senior Note		12/21/2016	Redemption 100.0000		757,727	757,727	757,727	757,727	0	0	0	0	0	757,727	0	0	0	43,645	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note		06/30/2016	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	48,182	06/30/2026
393154-AB-5	Green Mountain Power Corp FIRST MORTGAGE		12/01/2016	Redemption 100.0000		22,934	22,934	25,027	24,267	0	(1,333)	0	(1,333)	0	22,934	0	0	0	1,385	12/01/2017

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
39526@-AC-5	Greenheck Fan Corporation Senior Secured		09/16/2016	Redemption 100.0000		13,128,214	13,128,214	13,128,214	13,128,214	0	0	0	0	0	13,128,214	0	0	0	502,154	09/16/2021
39843*-AA-7	Grifols Inc Credit-Tenant Lease		07/10/2016	Redemption 100.0000		9,239,662	9,239,662	9,239,662	9,239,662	0	0	0	0	0	9,239,662	0	0	0	379,427	07/10/2016
40064@-AA-5	Guadalupe Valley Elec Coop Inc Senior Se		12/01/2016	Redemption 100.0000		863,125	863,125	863,125	863,125	0	0	0	0	0	863,125	0	0	0	32,540	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		255,701	255,701	255,701	255,701	0	0	0	0	0	255,701	0	0	0	12,162	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		111,872	111,872	111,872	111,872	0	0	0	0	0	111,872	0	0	0	5,475	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		149,168	149,168	149,168	149,168	0	0	0	0	0	149,168	0	0	0	7,449	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		95,886	95,886	95,886	95,886	0	0	0	0	0	95,886	0	0	0	4,573	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		138,506	138,506	138,506	138,506	0	0	0	0	0	138,506	0	0	0	6,856	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		149,168	149,168	149,168	149,168	0	0	0	0	0	149,168	0	0	0	7,710	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		213,082	213,082	213,082	213,082	0	0	0	0	0	213,082	0	0	0	10,787	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		79,916	79,916	79,916	79,916	0	0	0	0	0	79,916	0	0	0	3,931	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		266,364	266,364	266,364	266,364	0	0	0	0	0	266,364	0	0	0	13,102	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note		12/31/2016	Redemption 100.0000		351,587	351,587	351,587	351,587	0	0	0	0	0	351,587	0	0	0	16,876	09/30/2022
40426W-AR-2	COMMONWEALTH REIT CORPORATE		02/16/2016	Call 100.0000		5,000,000	5,000,000	4,942,950	4,995,430	0	1,242	0	1,242	0	4,996,672	0	3,328	3,328	156,250	08/15/2016
40426W-AU-5	COMMONWEALTH REIT CORPORATE		12/14/2016	Call 100.0000		22,000,000	22,000,000	22,209,407	22,170,562	0	(170,843)	0	(170,843)	0	21,999,718	0	282	282	687,500	06/15/2017
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		11/25/2016	Paydown		20,549	20,549	9,405	7,563	0	12,986	0	12,986	0	20,549	0	0	0	65	07/25/2036
40430T-AB-8	HSI ASSET SECURITIZATION CORP ABS FLOATE		12/27/2016	Paydown		52,336	52,336	22,903	28,061	0	24,275	0	24,275	0	52,336	0	0	0	195	04/25/2037
40430V-AJ-6	HOUSEHOLD HOME EQUITY ABS FLOATER		03/21/2016	Paydown		17,220,000	17,220,000	17,220,000	17,220,000	0	0	0	0	0	17,220,000	0	0	0	30,468	03/20/2036
40430X-AH-6	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT		07/20/2016	Paydown		18,090,000	18,090,000	18,090,000	18,090,000	0	0	0	0	0	18,090,000	0	0	0	73,614	03/20/2036
40430X-AJ-2	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT		07/20/2016	Paydown		10,000,000	10,000,000	9,810,230	9,832,072	0	167,928	0	167,928	0	10,000,000	0	0	0	43,049	03/20/2036
40447@-AE-5	HMSHost Corporation Senior Note		09/01/2016	PGIM, Inc.		8,937,839	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	937,839	937,839	459,662	01/17/2023
40449@-BR-3	Habitat Humanity Intl Secured Note		07/10/2016	Redemption 100.0000		65,176	65,176	65,176	65,176	0	0	0	0	0	65,176	0	0	0	1,390	01/10/2025
40449@-BR-3	Habitat Humanity Intl Secured Note		10/03/2016	PGIM, Inc.		956,275	902,982	902,982	902,982	0	0	0	0	0	902,982	0	53,293	53,293	37,631	01/10/2025
406216-AX-9	HALLIBURTON COMPANY CORPORATE		04/28/2016	Jefferies & Co, Inc		451,044	400,000	452,924	452,030	0	(4,563)	0	(4,563)	0	447,467	0	3,577	3,577	15,580	09/15/2019
406216-BH-3	HALLIBURTON COMPANY CORPORATE		05/11/2016	Call 100.0000		11,090,000	11,090,000	11,081,017	11,080,862	0	704	0	704	0	11,081,565	0	8,435	8,435	297,004	11/15/2022
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten		12/10/2016	Redemption 100.0000		158,802	158,802	158,802	158,802	0	0	0	0	0	158,802	0	0	0	5,976	08/10/2032
41283@-AB-6	Harley Marine Services, Inc. First Lien		12/05/2016	Redemption 100.0000		803,864	803,864	803,864	803,864	0	0	0	0	0	803,864	0	0	0	17,001	12/20/2018
41283@-AD-2	Harley Marine Services, Inc. Delayed Dra		07/01/2016	Redemption 100.0000		3,987,709	3,987,709	3,987,709	3,987,709	0	0	0	0	0	3,987,709	0	0	0	104,953	12/20/2018
41284*-AA-9	Harley Marine Services, Inc. Senior Secu		12/05/2016	Redemption 100.0000		2,318,347	2,318,347	2,318,347	2,318,347	0	0	0	0	0	2,318,347	0	0	0	41,903	12/20/2018
415864-AJ-6	HARSCO CORP CORPORATE 5.750% 05/15/18		12/01/2016	Call 100.0000		10,000,000	10,000,000	9,989,500	9,996,170	0	1,578	0	1,578	0	9,997,748	0	2,252	2,252	1,242,394	05/15/2018
419870-E@-5	Hawaiian Electric Ind Inc Senior Note		03/24/2016	Maturity		9,813,320	9,813,320	9,813,320	9,813,320	0	0	0	0	0	9,813,320	0	0	0	216,384	03/24/2016
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		12/31/2016	Redemption 100.0000		1,008,887	1,008,887	1,008,887	1,008,887	0	0	0	0	0	1,008,887	0	0	0	19,615	04/30/2034
42778*-AD-4	Herschend Entertainment Co LLC Senior No		12/23/2016	Call 100.0000		11,400,000	11,400,000	11,400,000	11,400,000	0	0	0	0	0	11,400,000	0	0	0	805,233	04/05/2018
428040-CD-9	HERTZ CORP CORP 7.500% 10/15/18		07/07/2016	Call 100.0000		1,000,000	1,000,000	1,040,000	1,014,752	0	(9,767)	0	(9,767)	0	1,004,984	0	(4,984)	(4,984)	73,542	10/15/2018
428040-CJ-6	HERTZ CORP CORPORATE 6.750% 04/15/19		10/10/2016	Call 100.0000		929,000	929,000	993,228	949,126	0	(11,981)	0	(11,981)	0	937,145	0	(8,145)	(8,145)	77,172	04/15/2019
42806D-AA-7	HERTZ VEH FING ASSET BACKED		04/21/2016	Deutsche Bank Securities Inc		2,003,516	2,000,000	1,999,867	1,999,887	0	8	0	8	0	1,999,895	0	3,620	3,620	13,802	03/25/2021
435596-B#-7	Hollingsworth & Vose Company Senior Note		12/28/2016	Redemption 100.0000		272,727	272,727	272,727	272,727	0	0	0	0	0	272,727	0	0	0	19,500	12/28/2018

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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
435596-C*-0	Hollingsworth & Vose Company Senior Note		12/28/2016	Redemption 100.0000		718,289	718,289	909,091	750,700	0	0	0	0	158,391	718,289	(190,802)	0	(190,802)	47,197	12/28/2018
435596-D@-7	Hollingsworth & Vose Company Senior Secu		07/06/2016	Redemption 100.0000		493,211	493,211	561,302	483,923	0	0	0	0	77,379	493,211	(68,091)	0	(68,091)	15,564	07/08/2024
437076-AP-7	Home Depot Inc CORPORATE		03/01/2016	Maturity		3,200,000	3,200,000	3,463,160	3,207,897	0	(7,897)	0	(7,897)	0	3,200,000	0	0	0	86,400	03/01/2016
437084-BL-9	HOME EQUITY ASSET TRUST SERIES 2004 2		05/25/2016	Merrill Lynch,Pierce,Fenner &		5,553,240	6,003,502	6,003,502	6,003,502	0	0	0	0	0	6,003,502	0	(450,263)	(450,263)	25,538	07/25/2034
437084-BL-9	HOME EQUITY ASSET TRUST SERIES 2004 2		05/25/2016	Paydown		276,353	276,353	276,353	276,353	0	0	0	0	0	276,353	0	0	0	7,020	07/25/2034
437084-CE-4	HOME EQUITY ASSET TRUST SERIES 2004 3		06/08/2016	Citigroup Capital Markets Inc		4,271,558	4,686,777	4,686,777	4,686,777	0	0	0	0	0	4,686,777	0	(415,219)	(415,219)	28,168	08/25/2034
437084-CE-4	HOME EQUITY ASSET TRUST SERIES 2004 3		05/25/2016	Paydown		201,690	201,690	201,690	201,690	0	0	0	0	0	201,690	0	0	0	428	08/25/2034
437084-DW-3	HOME EQUITY ASSET TRUST HEAT_04-5		06/15/2016	JP Morgan Securities, Inc		7,851,476	8,072,200	8,072,200	8,072,200	0	0	0	0	0	8,072,200	0	(220,724)	(220,724)	52,323	11/25/2034
437084-ET-9	HOME EQUITY ASSET TRUST HEAT_04-6		06/08/2016	Morgan Stanley & Co, Inc		6,764,403	7,025,671	7,025,671	7,025,671	0	0	0	0	0	7,025,671	0	(261,267)	(261,267)	42,226	12/25/2034
437084-GS-9	HOME EQUITY ASSET TRUST HEAT 2004-8		06/15/2016	Credit Suisse First Boston Cor		6,089,544	7,052,675	7,052,675	7,052,675	0	0	0	0	0	7,052,675	0	(963,131)	(963,131)	46,229	03/25/2035
437084-GS-9	HOME EQUITY ASSET TRUST HEAT 2004-8		05/25/2016	Paydown		734,859	734,859	734,859	734,859	0	0	0	0	0	734,859	0	0	0	2,255	03/25/2035
437084-KS-4	HOME EQUITY ASSET TRUST ABS FLOATER		12/27/2016	Paydown		1,102,395	1,102,395	980,180	1,080,607	0	21,788	0	21,788	0	1,102,395	0	0	0	6,413	08/25/2035
437084-MG-8	HOME EQUITY ASSET TRUST ABS FLOATER		10/25/2016	JP Morgan Securities, Inc		333,476	333,476	263,323	308,826	0	10,764	0	10,764	0	319,590	0	13,886	13,886	2,860	11/25/2035
437084-MG-8	HOME EQUITY ASSET TRUST ABS FLOATER		10/25/2016	Paydown		653,853	653,853	516,302	605,520	0	48,333	0	48,333	0	653,853	0	0	0	3,704	11/25/2035
437084-RX-6	HOME EQUITY ASSET TRUST ABS FLOATER		12/27/2016	Paydown		77,082	77,082	57,953	66,212	0	10,870	0	10,870	0	77,082	0	0	0	708	04/25/2036
437414-AB-1	HOMER CITY FUNDING LLC COMPANY GUARNT		11/22/2016	RBC Capital Markets		730,846	1,782,551	634,738	1,609,940	0	13,687	988,888	(975,201)	0	634,738	0	96,108	96,108	77,844	10/01/2026
437414-AB-1	HOMER CITY FUNDING LLC COMPANY GUARNT		04/04/2016	Redemption 100.0000		44,233	44,233	39,336	39,949	0	4,283	0	4,283	0	44,233	0	0	0	1,932	10/01/2026
438516-AX-4	HONEYWELL INTERNATIONAL CORPORATE		11/30/2016	Call 100.0000		6,000,000	6,000,000	6,139,240	6,038,743	0	(16,080)	0	(16,080)	0	6,022,663	0	(22,663)	(22,663)	701,460	03/01/2018
438516-AZ-9	HONEYWELL INTERNATIONAL CORPORATE		11/30/2016	Call 100.0000		5,500,000	5,500,000	5,690,573	5,573,221	0	(20,612)	0	(20,612)	0	5,552,609	0	(52,609)	(52,609)	770,837	02/15/2019
441060-AJ-9	HOSPIRA INC CORPORATE 6.050% 03/30/17		12/14/2016	Call 100.0000		3,000,000	3,000,000	3,074,640	3,012,223	0	(9,781)	0	(9,781)	0	3,002,442	0	(2,442)	(2,442)	265,331	03/30/2017
44301@-AA-0	Howe Street Landlord, LLC Credit Tenant		12/25/2016	Redemption 100.0000		153,629	153,629	153,629	153,629	0	0	0	0	0	153,629	0	0	0	3,152	01/25/2038
44328B-AD-0	HSI ASSET SECURITIZATION CORP ABS FLOATE		05/16/2016	Goldman Sachs & Co		2,511,302	6,357,726	3,116,863	2,765,072	0	(64,359)	0	(64,359)	0	2,700,713	0	(189,411)	(189,411)	13,660	12/25/2036
44328B-AD-0	HSI ASSET SECURITIZATION CORP ABS FLOATE		04/25/2016	Paydown		123,559	123,559	60,574	53,737	0	69,821	0	69,821	0	123,559	0	0	0	160	12/25/2036
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		12/31/2016	Redemption 100.0000		297,841	297,841	297,841	297,841	0	0	0	0	0	297,841	0	0	0	12,428	03/31/2042
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2016	Redemption 100.0000		516,905	516,905	516,905	516,905	0	0	0	0	0	516,905	0	0	0	18,066	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2016	Redemption 100.0000		787,665	787,665	787,665	787,665	0	0	0	0	0	787,665	0	0	0	27,528	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2016	Redemption 100.0000		1,132,268	1,132,268	1,132,268	1,132,268	0	0	0	0	0	1,132,268	0	0	0	39,572	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2016	Redemption 100.0000		1,009,195	1,009,195	1,009,195	1,009,195	0	0	0	0	0	1,009,195	0	0	0	35,271	11/01/2027
44855#-AM-2	Hy Vee, Inc. Senior Note		04/27/2016	Maturity		8,250,000	8,250,000	8,250,000	8,250,000	0	0	0	0	0	8,250,000	0	0	0	247,088	04/27/2016
44855#-AN-0	Hy Vee, Inc. Senior Note		12/12/2016	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	818,925	12/12/2016
44860#-AB-9	Hybrid Design Associates LLC Senior Secu		12/30/2016	Capital Distribution		487,159	0	487,159	487,159	0	0	0	0	0	487,159	0	0	0	0	01/07/2017
44954@-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te		12/15/2016	Redemption 100.0000		367,369	367,369	367,369	367,369	0	0	0	0	0	367,369	0	0	0	8,512	06/15/2034
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR		12/27/2016	Redemption 100.0000		17,503	17,503	17,497	17,501	0	2	0	2	0	17,503	0	0	0	705	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR		12/27/2016	Redemption 100.0000		12,022	12,022	12,018	12,017	0	5	0	5	0	12,022	0	0	0	456	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR		12/27/2016	Redemption 100.0000		928	928	927	928	0	0	0	0	0	928	0	0	0	28	12/26/2025
45071K-CM-4	IXIS_05-HE1 IXIS_05-HE4		12/27/2016	Paydown		362,027	362,027	362,027	362,027	0	0	0	0	0	362,027	0	0	0	2,424	02/25/2036
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER		12/27/2016	Paydown		649,263	649,263	210,685	198,109	0	451,154	0	451,154	0	649,263	0	0	0	1,940	05/25/2037
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER		12/27/2016	Paydown		1,192,173	1,192,173	257,573	256,423	0	935,749	0	935,749	0	1,192,173	0	0	0	3,882	05/25/2037

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
451663-B*-8	SUPERMEDIA INC SuperMedia Inc Bk Ln		05/20/2016	JP Morgan Securities, Inc		400,042	975,712	308,569	468,342	0	0	159,773	(159,773)	0	308,569	0	91,473	91,473	37,826	12/30/2016
451663-B*-8	SUPERMEDIA INC SuperMedia Inc Bk Ln		07/08/2016	Redemption 100.0000		80,182	80,182	25,358	38,487	0	54,824	13,130	41,694	0	80,182	0	0	0	8,657	12/30/2016
452308-AJ-8	Illinois Tool Wks Inc CORPORATE		06/29/2016	PGIM, Inc.		4,865,070	4,310,000	4,996,583	4,579,370	0	(38,957)	0	(38,957)	0	4,540,413	0	324,657	324,657	201,283	04/01/2019
453415-A*-2	Independence Contract Drilling Senior Se		06/02/2016	Call 100.0000		2,701,270	2,701,270	2,701,270	2,701,270	0	0	0	0	0	2,701,270	0	0	0	39,645	11/05/2018
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE		12/15/2016	Redemption 100.0000		705,384	705,384	768,537	766,018	0	(60,634)	0	(60,634)	0	705,384	0	0	0	51,687	12/15/2020
458140-AL-4	INTEL CORP CORPORATE 1.350% 12/15/17		11/17/2016	Goldman Sachs & Co		25,214,939	25,130,000	25,103,362	25,119,345	0	4,784	0	4,784	0	25,124,129	0	90,810	90,810	317,580	12/15/2017
463556-AD-2	Iroquois Gas Transmission Syst Senior No		10/31/2016	Redemption 100.0000		235,109	235,109	235,109	235,109	0	0	0	0	0	235,109	0	0	0	10,756	10/31/2027
46361*-AJ-5	Irvine/Land Co LLC Senior Note		04/01/2016	Maturity		11,250,000	11,250,000	11,354,929	11,262,684	0	(12,684)	0	(12,684)	0	11,250,000	0	0	0	310,500	04/01/2016
46602U-AB-4	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		05/19/2016	Goldman Sachs & Co		5,735,673	12,430,852	6,222,586	5,595,387	0	(120,962)	0	(120,962)	0	5,474,425	0	261,248	261,248	27,146	01/25/2037
46602U-AB-4	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		04/25/2016	Paydown		237,106	237,106	118,689	106,726	0	130,379	0	130,379	0	237,106	0	0	0	211	01/25/2037
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		12/01/2016	Paydown		365,798	365,798	360,975	360,862	0	4,936	0	4,936	0	365,798	0	0	0	5,583	06/25/2035
46625H-JA-9	JP MORGAN CHASE & CO CORPORATE		07/05/2016	Maturity		16,630,000	16,630,000	16,590,088	16,625,599	0	4,401	0	4,401	0	16,630,000	0	0	0	523,845	07/05/2016
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2016	Paydown		4,268,547	4,268,547	4,220,744	4,259,068	0	9,480	0	9,480	0	4,268,547	0	0	0	19,475	04/15/2043
46626L-AU-4	JP MORGAN MORTGAGE ACQUISITION JPMAC_05-		01/25/2016	Paydown		48,397	48,397	48,397	48,397	0	0	0	0	0	48,397	0	0	0	43	07/25/2035
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		07/27/2016	Merrill Lynch,Pierce,Fenner &		549,900	1,157,304	626,444	588,866	0	(16,709)	0	(16,709)	0	572,157	0	(22,257)	(22,257)	3,684	07/25/2036
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		07/25/2016	Paydown		35,453	35,453	19,191	18,039	0	17,414	0	17,414	0	35,453	0	0	0	61	07/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/27/2016	Paydown		328,732	328,732	174,441	150,113	0	178,620	0	178,620	0	328,732	0	0	0	762	08/25/2036
46639H-AA-2	JMP CREDIT ADVISORS CLO LTD CLO		07/25/2016	JP Morgan Securities, Inc		72,781,000	73,000,000	72,543,750	72,758,178	0	101,916	0	101,916	0	72,860,094	0	(79,094)	(79,094)	995,171	04/30/2023
46639Y-AM-9	JPMCC_13-LC11 CMBS 1.855% 04/15/46		12/01/2016	Paydown		10,879,554	10,879,554	10,946,701	10,941,232	0	(61,678)	0	(61,678)	0	10,879,554	0	0	0	470,968	04/15/2046
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		09/16/2016	Redemption 100.0000		1,063,515	1,063,515	1,063,515	1,063,515	0	0	0	0	0	1,063,515	0	0	0	71,468	03/16/2027
471109-AB-4	JARDEN CORP CORPORATE 7.500% 05/01/17		04/14/2016	Call 100.0000		4,228,000	4,228,000	4,836,410	4,463,876	0	(49,706)	0	(49,706)	0	4,414,170	0	(186,170)	(186,170)	144,457	05/01/2017
478366-AZ-0	JOHNSON CONTROLS INC CORPORATE		12/01/2016	Maturity		300,000	300,000	301,188	300,226	0	(226)	0	(226)	0	300,000	0	0	0	7,800	12/01/2016
48121@-AA-9	JRD Holdings LLC Senior Note		04/30/2016	Redemption 100.0000		1,001,429	1,001,429	1,001,429	1,001,429	0	0	0	0	0	1,001,429	0	0	0	20,229	04/30/2022
48121C-JN-7	JP MORGAN CHASE BANK NA CORPORATE		06/13/2016	Maturity		9,945,000	9,945,000	9,940,525	9,943,985	0	1,015	0	1,015	0	9,945,000	0	0	0	292,134	06/13/2016
48127H-AA-7	JPMORGAN CHASE & CO CORPORATE		10/24/2016	JP Morgan Securities, Inc		304,032	300,000	300,039	300,037	0	(5)	0	(5)	0	300,032	0	4,000	4,000	6,692	10/22/2019
48274D-AA-7	KVK CLO LTD CLO 2.250% 07/15/23		10/17/2016	Paydown		4,918,296	4,918,296	4,919,280	4,919,094	0	(797)	0	(797)	0	4,918,296	0	0	0	63,511	07/15/2023
485170-AP-9	KANSAS CITY SOUTHN INDS CORP		07/26/2016	Tax Free Exchange		5,061,854	5,000,000	4,666,448	4,668,726	0	22,062	0	22,062	0	4,690,788	0	371,066	371,066	94,583	05/15/2023
487836-BB-3	KELLOGG COMPANY CORPORATE		05/30/2016	Maturity		10,000,000	10,000,000	10,773,800	10,057,530	0	(57,530)	0	(57,530)	0	10,000,000	0	0	0	222,500	05/30/2016
48837@-AB-2	Kemin Industries Inc. Senior Note		12/07/2016	Redemption 100.0000		468,750	468,750	468,750	468,750	0	0	0	0	0	468,750	0	0	0	13,301	12/07/2023
492386-AK-3	KERR-MCGEE CORP DEBENTURES		04/13/2016	Morgan Stanley & Co, Inc		10,127,000	10,000,000	9,926,500	9,949,753	0	2,226	0	2,226	0	9,951,979	0	175,021	175,021	362,188	10/15/2027
492386-AU-1	KERR-MCGEE CORP NOTES 6.950% 07/01/24		02/22/2016	JP Morgan Securities, Inc		2,293,750	2,500,000	2,501,315	2,501,011	0	(326)	0	(326)	0	2,500,685	0	(206,935)	(206,935)	112,938	07/01/2024
49239@-AB-4	KerrMcGee Gunnison Trst KMG II Senior No		01/30/2016	Redemption 100.0000		419,170	419,170	470,522	450,885	0	(31,715)	0	(31,715)	0	419,170	0	0	0	14,084	01/30/2020
49338#-AA-4	Keyspan Energy Delivery LI Senior Note		11/29/2016	Maturity		670,000	670,000	670,000	670,000	0	0	0	0	0	670,000	0	0	0	37,520	11/29/2016
49455D-BG-0	KINDER MORGAN ENERGY PARTNERS CORPORATE		03/01/2016	Maturity		3,625,000	3,625,000	3,624,348	3,624,730	0	270	0	270	0	3,625,000	0	0	0	63,438	03/01/2016
49456B-AJ-0	Kinder Morgan Inc/DE CORPORATE		01/28/2016	Pierpont Securities		358,830	500,000	357,048	357,146	0	139	0	139	0	357,285	0	1,545	1,545	11,713	02/15/2046
50077#-AB-5	Krayn Wind LLC Term 4.673% 12/31/19		12/30/2016	Redemption 100.0000		929,787	929,787	929,787	929,787	0	0	0	0	0	929,787	0	0	0	31,485	12/31/2019
50077#-AC-3	Krayn Wind LLC Senior Note		12/31/2016	Redemption 100.0000		1,261,661	1,261,661	1,261,661	1,261,661	0	0	0	0	0	1,261,661	0	0	0	68,672	12/31/2030
50179M-AE-1	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		08/11/2016	Paydown		44,555,769	44,555,769	45,329,013	45,237,899	0	(682,129)	0	(682,129)	0	44,555,769	0	0	0	1,177,215	09/15/2039
50180C-AB-6	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		04/11/2016	Paydown		1,248,607	1,248,607	1,277,552	1,254,097	0	(5,491)	0	(5,491)	0	1,248,607	0	0	0	20,994	11/15/2038
50180C-AD-2	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		08/11/2016	Paydown		10,000,000	10,000,000	10,049,597	9,997,787	0	2,213	0	2,213	0	10,000,000	0	0	0	293,006	11/15/2038
502175-A#-9	LTC Properties Inc Series B Senior Note		07/20/2016	Redemption 100.0000		4,150,000	4,150,000	4,150,000	4,150,000	0	0	0	0	0	4,150,000	0	0	0	149,400	07/20/2021

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
502175-B@-0	LTC Properties Inc Series C Senior Note		11/20/2016	Redemption 100.0000		2,161,429	2,161,429	2,161,429	2,161,429	0	0	0	0	0	2,161,429	0	0	0	86,241	11/22/2021
50576#-AF-2	La Dove Holdings, LLC Senior Secured Not		02/01/2016	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	35,032	05/09/2016
50576#-AF-2	La Dove Holdings, LLC Senior Secured Not		01/31/2016	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	3,767	05/09/2016
50576#-AG-0	La Dove Holdings, LLC Revolver B		02/01/2016	Call 100.0000		2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	8,572	05/09/2016
51222*-AA-3	Lakeview Green Energy Senior Secured Not		10/01/2016	Redemption 100.0000		400,613	400,613	400,613	400,613	0	0	0	0	0	400,613	0	0	0	18,063	10/01/2029
51509B-AC-8	LANDRY'S INC CORPORATE		10/19/2016	Call 100.0000		79,000	79,000	83,345	81,120	0	(677)	0	(677)	0	80,443	0	(1,443)	(1,443)	10,883	05/01/2020
52108M-FS-7	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		01/11/2016	Paydown		1,264,556	1,264,556	1,270,798	1,263,752	0	804	0	804	0	1,264,556	0	0	0	5,966	03/15/2039
52108R-AE-2	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		05/11/2016	Paydown		421,074	421,074	419,101	420,702	0	373	0	373	0	421,074	0	0	0	6,284	06/15/2038
52177@-AA-4	Leaguers Investments Fund LLC LN CTF		01/28/2016	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	37,229	03/24/2015
52204#-AA-9	Canal Taylor North LLC TR CTF		12/01/2016	Redemption 100.0000		1,021,459	1,021,459	1,021,459	1,021,459	0	0	0	0	0	1,021,459	0	0	0	28,076	08/31/2020
52742#-AC-4	Leviton Manufacturing Company Series B S		06/24/2016	Redemption 100.0000		13,862,500	13,862,500	13,862,500	13,862,500	0	0	0	0	0	13,862,500	0	0	0	450,531	06/24/2018
53117E-AD-0	LIBERTY PROPERTY LP SENIOR NOTES		11/04/2016	Call 100.0000		5,000,000	5,000,000	4,992,659	4,997,624	0	651	0	651	0	4,998,275	0	1,725	1,725	819,898	01/15/2018
53219L-AK-5	LIFEPOINT HOSPITALS INC CORPORATE		06/10/2016	Call 100.0000		12,406,000	12,406,000	13,235,530	12,782,058	0	(61,434)	0	(61,434)	0	12,720,624	0	(314,624)	(314,624)	986,339	10/01/2020
53575#-AK-6	Link Snacks Inc. Senior Secured Note		12/13/2016	Redemption 100.0000		4,185,714	4,185,714	4,185,714	4,185,714	0	0	0	0	0	4,185,714	0	0	0	226,029	12/13/2020
53734#-AD-0	Little Rapids Corporation Senior Secured		12/28/2016	Redemption 100.0000		344,444	344,444	344,444	344,444	0	0	0	0	0	344,444	0	0	0	16,146	06/28/2020
53756#-AA-9	Little Woodrows, LLC Senior Term Loan A		12/22/2016	Redemption 100.0000		408,510	408,510	408,510	408,510	0	0	0	0	0	408,510	0	0	0	18,170	12/22/2020
538021-AK-2	LITTON INDS INC DEBENTURES		12/27/2016	Call 100.0000		4,500,000	4,500,000	5,532,660	4,840,794	0	(144,246)	0	(144,246)	0	4,696,547	0	(196,547)	(196,547)	684,619	04/15/2018
539830-AE-9	LOCKHEED MARTIN CORP COMPANY GUARNT		05/01/2016	Maturity		3,000,000	3,000,000	3,645,300	3,021,456	0	(21,456)	0	(21,456)	0	3,000,000	0	0	0	114,750	05/01/2016
539830-AZ-2	LOCKHEED MARTIN CORP CORPORATE		03/03/2016	Goldman Sachs & Co		29,787,330	28,000,000	32,373,712	32,097,363	0	(13,918)	0	(13,918)	0	32,083,445	0	(2,296,115)	(2,296,115)	618,914	09/15/2041
542514-DB-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/15/2016	Merrill Lynch,Pierce,Fenner &		631,247	670,758	675,580	673,388	0	(149)	0	(149)	0	673,239	0	(41,992)	(41,992)	11,471	11/25/2032
542514-DB-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		11/25/2016	Paydown		86,839	86,839	87,464	87,180	0	(340)	0	(340)	0	86,839	0	0	0	608	11/25/2032
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/27/2016	Paydown		122,775	122,775	123,561	123,205	0	(430)	0	(430)	0	122,775	0	0	0	1,131	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/27/2016	Paydown		204,435	204,435	205,074	204,651	0	(216)	0	(216)	0	204,435	0	0	0	1,361	06/25/2034
54251T-AD-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/27/2016	Paydown		62,442	62,442	36,314	30,467	0	31,975	0	31,975	0	62,442	0	0	0	202	08/25/2036
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		03/09/2016	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AE-9	Loram Maintenance of Way, Inc. Senior No		03/09/2016	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	6,204	03/09/2017
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		03/09/2016	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		03/09/2016	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AH-2	Loram Maintenance of Way, Inc. Senior No		03/02/2016	Redemption 100.0000		535,750	535,750	573,223	563,028	0	(27,278)	0	(27,278)	0	535,750	0	0	0	6,764	03/02/2020
54388*-AJ-8	Loram Maintenance of Way, Inc. Senior No		06/15/2016	Redemption 100.0000		875,000	875,000	875,000	875,000	0	0	0	0	0	875,000	0	0	0	21,219	06/15/2020
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No		09/28/2016	Redemption 100.0000		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	4,286	09/28/2021
54401P-A#-3	Lord Corporation Sr. Unsecured Notes		07/12/2016	Maturity		8,774,871	8,774,871	11,553,144	8,750,393	0	(169,038)	0	(169,038)	1,874,451	8,774,871	(1,680,935)	0	(1,680,935)	413,307	07/12/2016
54738#-AE-2	Love's Travel Stops & Country Series 201		08/01/2016	PGIM, Inc.		6,669,398	6,110,000	6,110,000	6,110,000	0	0	0	0	0	6,110,000	0	559,398	559,398	208,504	11/02/2020
54949@-AA-7	Luck Stone Corporation Series A Senior N		11/06/2016	Redemption 100.0000		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	68,213	05/06/2020
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATE		05/19/2016	Merrill Lynch,Pierce,Fenner &		5,648,106	9,547,775	6,173,544	5,442,876	0	(93,492)	0	(93,492)	0	5,349,384	0	298,722	298,722	20,850	10/25/2036
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATE		04/25/2016	Paydown		290,026	290,026	187,529	165,334	0	124,691	0	124,691	0	290,026	0	0	0	310	10/25/2036
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/27/2016	Paydown		367,910	367,910	185,646	163,201	0	204,710	0	204,710	0	367,910	0	0	0	788	08/25/2036
552953-BB-6	MGM RESORTS INTL CORPORATE		09/16/2016	Call 100.0000		5,850,000	5,850,000	6,574,375	6,093,363	0	(166,603)	0	(166,603)	0	5,926,760	0	(76,760)	(76,760)	652,951	01/15/2017
552953-BC-4	MGM RESORTS INTL CORPORATE		05/25/2016	Call 100.0000		2,885,000	2,885,000	3,209,563	2,935,869	0	(30,773)	0	(30,773)	0	2,905,097	0	(20,097)	(20,097)	107,841	06/01/2016
55303Q-AC-4	MGM RESORTS INTL CORPORATE		05/25/2016	Call 100.0000		2,058,000	2,058,000	2,459,310	2,165,871	0	(51,420)	0	(51,420)	0	2,114,450	0	(56,450)	(56,450)	197,746	11/01/2016

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
55312T-AL-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		11/15/2016	Redemption 100.0000		3,094,141	3,094,141	3,042,048	3,093,501	0	640	0	640	0	3,094,141	0	0	0	20,170	03/12/2051
55312V-AD-0	ML-CFC COMMERCIAL MORTGAGE CMBS		08/01/2016	Paydown		5,302,892	5,302,892	5,788,438	5,434,374	0	(131,482)	0	(131,482)	0	5,302,892	0	0	0	168,497	12/12/2049
553498-A*-7	MSA Safety Incorporated Series A Senior		09/01/2016	PGIM, Inc.		5,576,974	5,335,000	5,335,000	5,335,000	0	0	0	0	0	5,335,000	0	241,974	241,974	188,503	10/13/2021
553916-AB-5	MVT Leasing LLC, MVT Services Senior Sec		12/01/2016	Redemption 100.0000		4,166,667	4,166,667	4,166,667	4,166,667	0	0	0	0	0	4,166,667	0	0	0	101,595	03/27/2021
55478#-AA-1	Macmillan Holdings, LLC Senior Note		12/30/2016	Call 100.0000		6,612,000	6,612,000	6,612,000	6,612,000	0	0	0	0	0	6,612,000	0	0	0	402,492	05/26/2022
56081#-AJ-9	Major League Baseball Trust Series 4 Ter		12/12/2016	Call 100.0000		157,050	157,050	168,443	163,921	0	(3,310)	0	(3,310)	0	160,610	0	(3,561)	(3,561)	7,533	12/10/2017
565849-AB-2	MARATHON OIL CORP NOTES		03/01/2016	JP Morgan Securities, Inc		498,875	700,000	743,267	733,027	0	(132)	0	(132)	0	732,895	0	(234,020)	(234,020)	21,759	03/15/2032
565849-AM-8	MARATHON OIL CORP CORPORATE		02/22/2016	Merrill Lynch,Pierce,Fenner &		301,320	500,000	412,913	412,956	0	127	0	127	0	413,083	0	(111,763)	(111,763)	6,067	06/01/2045
56585A-AE-2	MARATHON PETROLEUM CORP CORP		03/01/2016	Maturity		3,600,000	3,600,000	3,672,000	3,602,791	0	(2,791)	0	(2,791)	0	3,600,000	0	0	0	63,000	03/01/2016
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		01/19/2016	Call 100.0000		193	193	1	1	0	0	0	0	0	1	0	192	192	4	07/01/2036
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO		12/01/2016	Paydown		88,218	88,218	71,677	76,342	0	11,876	0	11,876	0	88,218	0	0	0	1,953	12/25/2034
57643G-AD-9	MASTR ASSET BACKED SECS TR2006 CORPORATE		12/27/2016	Paydown		785,770	785,770	477,526	425,982	0	359,788	0	359,788	0	785,770	0	0	0	2,086	03/25/2036
57643L-AL-0	MASTR ASSET BACKED SECURITIES SERIES 20		12/27/2016	Paydown		571,296	571,296	555,357	558,283	0	13,013	0	13,013	0	571,296	0	0	0	7,571	12/25/2032
57643L-AN-6	MASTR ASSET BACKED SECURITIES MABS_03-OP		11/25/2016	Paydown		386,259	413,896	108,402	114,698	0	271,561	0	271,561	0	386,259	0	0	0	13,024	12/25/2032
57643L-AN-6	MASTR ASSET BACKED SECURITIES MABS_03-OP		12/27/2016	Redemption 0.0007		1	81,918	21,700	23,119	0	(23,119)	0	(23,119)	0	1	0	0	0	1,860	12/25/2032
57643L-BZ-8	MASTR ASSET BACKED SECURITIES MABS_03-WM		12/01/2016	Goldman Sachs & Co		5,411,129	5,465,787	5,482,513	5,481,358	0	(1,304)	0	(1,304)	0	5,480,054	0	(68,925)	(68,925)	153,376	08/25/2033
57643L-BZ-8	MASTR ASSET BACKED SECURITIES MABS_03-WM		11/25/2016	Paydown		711,969	711,969	714,148	713,998	0	(2,028)	0	(2,028)	0	711,969	0	0	0	6,992	08/25/2033
57643L-DY-9	MASTR ASSET BACKED SECURITIES MABS_04-FR		08/25/2016	Paydown		141,179	141,179	141,179	141,179	0	0	0	0	0	141,179	0	0	0	2,562	07/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W		12/27/2016	Paydown		706,538	706,538	706,538	706,538	0	0	0	0	0	706,538	0	0	0	5,994	10/25/2034
57643L-NF-9	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/01/2016	Goldman Sachs & Co		8,416,770	8,576,235	7,160,195	7,768,724	0	139,994	0	139,994	0	7,908,718	0	508,052	508,052	62,934	01/25/2036
57643L-NF-9	MASTR ASSET BACKED SECURITIES ABS FLOATE		11/25/2016	Paydown		1,223,765	1,223,765	1,021,707	1,108,539	0	115,226	0	115,226	0	1,223,765	0	0	0	5,961	01/25/2036
576455-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER		05/19/2016	Nomura Securities Intl		3,793,227	6,096,599	4,076,198	3,709,047	0	(49,763)	0	(49,763)	0	3,659,284	0	133,944	133,944	13,313	11/25/2036
576455-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER		04/25/2016	Paydown		170,774	170,774	114,180	103,895	0	66,878	0	66,878	0	170,774	0	0	0	177	11/25/2036
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/27/2016	Paydown		1,137,058	1,137,058	511,898	447,777	0	689,281	0	689,281	0	1,137,058	0	0	0	4,308	08/25/2036
57645J-AC-3	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/27/2016	Paydown		2,795,407	2,795,407	1,257,357	1,098,966	0	1,696,441	0	1,696,441	0	2,795,407	0	0	0	11,550	08/25/2036
576863-E#-7	Matson Navigation Company Senior Note		11/19/2016	Redemption 100.0000		2,694,067	2,694,067	2,694,067	2,694,067	0	0	0	0	0	2,694,067	0	0	0	116,990	05/19/2020
57686G-A*-6	Matson Inc Senior Noe 3.660% 06/29/23		12/29/2016	Redemption 100.0000		3,047,059	3,047,059	3,047,059	3,047,059	0	0	0	0	0	3,047,059	0	0	0	83,642	06/29/2023
57888*-AA-5	MBS Parent, LLC Subordinate Secured Loan		11/30/2016	Redemption 100.0000		32,163	32,163	28,824	29,828	0	2,335	0	2,335	0	32,163	0	0	0	1,222	05/16/2020
58013M-EN-0	MCDONALDS CORP CORPORATE		07/05/2016	Jefferies & Co, Inc		560,406	555,000	547,064	547,650	0	89	0	89	0	547,739	0	12,667	12,667	18,424	02/15/2042
580589-A#-6	McGrath Rentcorp Senior Note		04/21/2016	Redemption 100.0000		11,380,000	11,380,000	11,380,000	11,380,000	0	0	0	0	0	11,380,000	0	0	0	229,307	04/21/2018
581557-AC-7	MCKESSON CORP CORPORATE		03/01/2016	Maturity		2,575,000	2,575,000	2,566,271	2,574,530	0	470	0	470	0	2,575,000	0	0	0	41,844	03/01/2016
58526#-BP-3	Meijer Finance Senior Note - Series A-1		05/01/2016	Redemption 100.0000		2,538,654	2,538,654	2,538,654	2,538,654	0	0	0	0	0	2,538,654	0	0	0	93,676	05/01/2016
58526#-BQ-1	Meijer Finance Senior Note - Series A-2		05/01/2016	Redemption 100.0000		2,459,946	2,459,946	2,459,946	2,459,946	0	0	0	0	0	2,459,946	0	0	0	90,772	05/01/2016
58526#-BR-9	Meijer Finance Senior Note - Series A-3		05/01/2016	Redemption 100.0000		2,989,169	2,989,169	2,989,169	2,989,169	0	0	0	0	0	2,989,169	0	0	0	110,300	05/01/2016
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/27/2016	Paydown		32,118	32,118	32,620	32,190	0	(71)	0	(71)	0	32,118	0	0	0	526	09/25/2032
59001F-AC-5	MERITAGE MORTGAGE LOAN TRUST SERIES 200		12/15/2016	Southwest Securities Inc.		650,673	691,746	691,746	691,746	0	0	0	0	0	691,746	0	(41,072)	(41,072)	10,489	11/25/2033
88033G-AT-7	Tenet Healthcare		03/31/2016	Settlement Process		3,040	0	0	0	0	0	0	0	0	0	0	3,040	3,040	0	12/01/2011
59001F-AC-5	MERITAGE MORTGAGE LOAN TRUST SERIES 200		11/25/2016	Paydown		65,843	65,843	65,843	65,843	0	0	0	0	0	65,843	0	0	0	510	11/25/2033
59001F-AD-3	MERITAGE MORTGAGE LOAN TRUST MMLT_03-1		12/01/2016	Stifel, Nicolaus & Co		884,985	924,870	923,617	923,689	0	121	0	121	0	923,810	0	(38,825)	(38,825)	24,631	11/25/2033
59001F-AD-3	MERITAGE MORTGAGE LOAN TRUST MMLT_03-1		11/25/2016	Paydown		88,031	88,031	87,912	87,919	0	112	0	112	0	88,031	0	0	0	1,316	11/25/2033
59001F-CS-8	MERITAGE MORTGAGE LOAN TRUST MMLT_05-2		05/10/2016	Key Capital Markets		5,664,600	5,831,340	5,831,340	5,831,340	0	0	0	0	0	5,831,340	0	(166,740)	(166,740)	26,198	11/25/2035
59001F-CS-8	MERITAGE MORTGAGE LOAN TRUST MMLT_05-2		04/25/2016	Paydown		389,026	389,026	389,026	389,026	0	0	0	0	0	389,026	0	0	0	944	11/25/2035
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		12/27/2016	Paydown		914,255	914,255	779,098	754,087	0	160,167	0	160,167	0	914,255	0	0	0	2,975	01/25/2037
59020U-CP-8	MLCC MORTGAGE INVESTORS INC MLMI_04-WMC3		07/27/2016	Key Capital Markets		5,125,330	5,283,846	5,324,790	5,315,352	0	(309)	0	(309)	0	5,315,043	0	(189,713)	(189,713)	72,718	01/25/2035
59020U-CP-8	MLCC MORTGAGE INVESTORS INC MLMI_04-WMC3		07/25/2016	Paydown		481,897	481,897	485,631	484,770	0	(2,873)	0	(2,873)	0	481,897	0	0	0	3,255	01/25/2035

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
59022K-AD-7	MERRILL LYNCH MORTG TRUST_06C2 CMBS		06/01/2016	Paydown		1,618,829	1,618,829	1,844,833	1,644,367	0	(25,538)	0	(25,538)	0	1,618,829	0	0	0	35,953	08/12/2043
59022K-AE-5	MERRILL LYNCH MORTG TRUST_06C2 CMBS		06/01/2016	Paydown		19,589,804	19,589,804	22,143,366	19,997,717	0	(407,913)	0	(407,913)	0	19,589,804	0	0	0	459,307	08/12/2043
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		05/04/2016	Morgan Stanley & Co, Inc		4,762,167	8,808,632	5,541,792	5,087,841	0	(79,829)	0	(79,829)	0	5,008,012	0	(245,846)	(245,846)	16,282	04/25/2047
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		04/25/2016	Paydown		214,900	214,900	135,201	124,126	0	90,774	0	90,774	0	214,900	0	0	0	228	04/25/2047
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/27/2016	Paydown		828,752	828,752	338,057	344,870	0	483,882	0	483,882	0	828,752	0	0	0	2,561	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT		12/27/2016	Paydown		652,372	652,372	259,091	258,607	0	393,765	0	393,765	0	652,372	0	0	0	1,902	07/25/2037
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		03/01/2016	Paydown		21,925,163	21,925,163	22,117,794	21,909,945	0	15,217	0	15,217	0	21,925,163	0	0	0	150,142	05/12/2039
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER		05/10/2016	KGS ALPHA CAP MARKETS LP		6,576,421	10,764,474	7,562,205	6,934,589	0	(76,178)	0	(76,178)	0	6,858,410	0	(281,989)	(281,989)	22,554	07/25/2037
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER		04/25/2016	Paydown		293,679	293,679	206,314	189,191	0	104,488	0	104,488	0	293,679	0	0	0	395	07/25/2037
594918-BJ-2	MICROSOFT CORP CORPORATE		11/21/2016	Market Axess		3,164,593	3,145,000	3,144,182	3,144,110	0	106	0	106	0	3,144,217	0	20,377	20,377	104,287	11/03/2025
59560#-AC-8	Mid-Am Preferred Capital Tr 1 Trust Cert		08/27/2016	Redemption 100.0000		2,962,921	2,962,921	2,962,921	2,962,921	0	0	0	0	0	2,962,921	0	0	0	173,998	08/27/2016
595620-AB-1	MIDAMERICAN ENERGY CO BD 6.75000 12/30/2		10/11/2016	FTN FINANCIAL SECURITIES		708,310	500,000	692,229	686,499	0	(6,901)	0	(6,901)	0	679,599	0	28,711	28,711	26,625	12/30/2031
595620-AM-7	MIDAMERICAN ENERGY CO BD CORPORATE		10/11/2016	US Bank NA		269,778	250,000	256,812	256,764	0	(543)	0	(543)	0	256,222	0	13,556	13,556	8,726	10/15/2024
59721#-AA-8	Middletown Rancheria Pomo Idns Senior Se		12/01/2016	Redemption 100.0000		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	7,293	03/03/2019
59748T-AA-7	Midland Cogen Venture LP Senior Secured		09/15/2016	Redemption 100.0000		1,108,026	1,108,026	1,200,809	1,177,105	0	(69,079)	0	(69,079)	0	1,108,026	0	0	0	49,861	03/15/2025
598326-B*-6	Midwest ISO Senior Note		02/10/2016	Redemption 100.0000		1,700,000	1,700,000	1,917,152	1,791,418	0	(91,418)	0	(91,418)	0	1,700,000	0	0	0	36,720	02/10/2020
59862*-AA-1	Mike Albert Leasing Inc. Senior Secured		12/16/2016	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	168,194	12/16/2016
60040#-AA-0	Millennium Pipeline Co Series A Senior S		12/30/2016	Redemption 100.0000		641,917	641,917	679,010	671,893	0	(29,976)	0	(29,976)	0	641,917	0	0	0	25,661	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S		12/30/2016	Redemption 100.0000		259,886	259,886	259,886	259,886	0	0	0	0	0	259,886	0	0	0	11,695	06/30/2032
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU		06/30/2016	Redemption 100.0000		2,762,040	2,762,040	2,962,084	2,856,760	0	(94,720)	0	(94,720)	0	2,762,040	0	0	0	126,018	06/30/2017
60687U-AE-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		04/01/2016	Paydown		17,554,014	17,554,014	17,504,528	17,545,929	0	8,085	0	8,085	0	17,554,014	0	0	0	196,387	06/12/2046
60687V-AF-2	MERRILL LYNCH COUNTRYWIDE COMM CMBS		08/01/2016	Paydown		47,777,033	47,777,033	53,501,273	48,943,278	0	(1,166,245)	0	(1,166,245)	0	47,777,033	0	0	0	1,455,995	07/12/2046
607828-D#-4	Modine Manufacturing Company Series A Se		11/12/2016	Redemption 100.0000		2,044,160	2,044,160	2,044,160	2,044,160	0	0	0	0	0	2,044,160	0	0	0	139,616	08/12/2020
608190-AH-7	MOHAWK INDUSTRIES INC CORPORATE		01/15/2016	Maturity		7,778,000	7,778,000	8,540,703	7,791,616	0	(13,616)	0	(13,616)	0	7,778,000	0	0	0	238,201	01/15/2016
61166W-AJ-0	MONSANTO CO CORPORATE 3.600% 07/15/42		10/03/2016	JP Morgan Securities, Inc		361,356	400,000	399,416	399,452	0	(2)	0	(2)	0	399,451	0	(38,095)	(38,095)	17,560	07/15/2042
61744C-AX-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		11/30/2016	Citigroup Capital Markets Inc		2,009,460	2,021,463	2,016,183	2,015,193	0	1,383	0	1,383	0	2,016,576	0	(7,116)	(7,116)	53,836	12/27/2033
61744C-AX-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		11/25/2016	Paydown		308,451	308,451	307,645	307,494	0	957	0	957	0	308,451	0	0	0	3,965	12/27/2033
61744C-BX-3	MORGAN STANLEY HOME EQUITY LOA 2004-NC3,		11/25/2016	Paydown		198,077	198,077	124,637	120,756	0	77,321	0	77,321	0	198,077	0	0	0	1,588	03/25/2034
61744C-EV-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/27/2016	Paydown		123,527	123,527	104,838	77,246	0	46,281	0	46,281	0	123,527	0	0	0	1,527	07/25/2034
61744C-GD-2	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		08/25/2016	Morgan Stanley & Co, Inc		6,950,557	7,364,829	7,401,653	7,382,765	0	(1,471)	0	(1,471)	0	7,381,294	0	(430,736)	(430,736)	67,677	08/25/2034
61745M-PM-9	Morgan Stanley Capital I SERIES 2003 N		07/21/2016	Citigroup Capital Markets Inc		4,588,283	4,770,145	4,823,809	4,794,788	0	(1,019)	0	(1,019)	0	4,793,769	0	(205,486)	(205,486)	43,264	03/25/2033
61745M-PM-9	Morgan Stanley Capital I SERIES 2003 N		07/25/2016	Paydown		493,960	493,960	499,517	496,512	0	(2,552)	0	(2,552)	0	493,960	0	0	0	9,643	03/25/2033
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		12/27/2016	Paydown		54,547	54,547	48,406	42,640	0	11,907	0	11,907	0	54,547	0	0	0	896	03/25/2033
617463-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER		05/19/2016	Citigroup Capital Markets Inc		3,621,689	7,998,209	4,058,451	3,631,196	0	(65,263)	0	(65,263)	0	3,565,933	0	55,756	55,756	17,795	11/25/2036
617463-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2016	Paydown		152,013	152,013	77,135	69,014	0	82,999	0	82,999	0	152,013	0	0	0	166	11/25/2036
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		06/27/2016	Paydown		151,843	151,843	84,418	50,382	0	101,460	0	101,460	0	151,843	0	0	0	1,474	03/25/2033
61746R-AH-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2016	Call 148.8839		124,069	83,333	47,319	27,318	0	1,225	0	1,225	0	28,543	0	95,526	95,526	0	11/25/2032
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2016	Call 121.0847		20,952	17,304	5,385	639	0	178	0	178	0	817	0	20,135	20,135	0	04/25/2033
61746R-BM-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2016	Paydown		223,186	223,186	224,798	224,397	0	(1,211)	0	(1,211)	0	223,186	0	0	0	4,871	06/25/2033
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		12/27/2016	Paydown		295,155	295,155	256,301	223,895	0	71,260	0	71,260	0	295,155	0	0	0	4,510	05/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2016	Paydown		64,421	64,421	64,672	64,531	0	(110)	0	(110)	0	64,421	0	0	0	547	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2016	Paydown		78,182	78,182	64,890	62,633	0	15,549	0	15,549	0	78,182	0	0	0	1,636	09/25/2033

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
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2016	Paydown		120,997	120,997	121,546	121,320	0	(322)	0	(322)	0	120,997	0	0	0	1,172	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2016	Paydown		75,943	75,943	61,096	48,206	0	27,737	0	27,737	0	75,943	0	0	0	1,429	10/25/2033
61746R-JL-6	MORGAN STANLEY ABS CAPITAL I MSAC_04-WMC		06/08/2016	Morgan Stanley & Co, Inc		7,288,054	8,351,575	8,351,575	8,351,575	0	0	0	0	0	8,351,575	0	(1,063,521)	(1,063,521)	47,856	01/25/2035
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-		05/25/2016	Paydown		10,018	10,018	7,864	4,836	0	5,182	0	5,182	0	10,018	0	0	0	60	04/25/2033
03083#-AF-7	AmeriMark Holdings LLC		09/30/2016	Settlement Process		0	0	0	0	0	0	0	0	0	165,007	0	(165,007)	(165,007)	0	03/08/2022
61746W-F7-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/27/2016	Call 6983850.0000		8,381	0	0	0	0	0	0	0	0	0	0	8,381	8,381	0	04/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		12/27/2016	Paydown		113,475	113,475	112,813	112,530	0	945	0	945	0	113,475	0	0	0	891	01/25/2032
852060-AT-9	Sprint Nextel Corporation		09/30/2016	Settlement Process		1,613	0	0	0	0	0	0	0	0	0	0	1,613	1,613	0	03/15/2032
61746W-LA-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		12/27/2016	Paydown		10,546	10,546	10,563	10,553	0	(7)	0	(7)	0	10,546	0	0	0	124	10/25/2031
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		12/27/2016	Paydown		61,050	70,747	55,468	48,921	0	12,129	0	12,129	0	61,050	0	0	0	1,011	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/27/2016	Paydown		171,798	171,798	172,418	172,249	0	(451)	0	(451)	0	171,798	0	0	0	2,030	01/25/2032
61746W-NS-5	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/27/2016	Paydown		184,666	184,666	185,474	185,291	0	(626)	0	(626)	0	184,666	0	0	0	1,882	05/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/27/2016	Call 22088833.3333		26,507	0	0	0	0	0	0	0	0	0	0	26,507	26,507	0	04/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/27/2016	Paydown		81,856	81,856	51,636	28,591	0	53,265	0	53,265	0	81,856	0	0	0	1,130	09/25/2032
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/27/2016	Paydown		250,465	250,465	140,409	78,430	0	172,035	0	172,035	0	250,465	0	0	0	3,692	10/25/2032
61746W-WC-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/27/2016	Call 4374116.6667		5,249	0	0	0	0	0	0	0	0	0	0	5,249	5,249	0	10/25/2032
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		07/27/2016	Goldman Sachs & Co		1,208,247	2,013,745	1,449,879	1,465,746	0	(15,867)	0	(15,867)	0	1,449,879	0	(241,632)	(241,632)	6,654	10/25/2036
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		07/25/2016	Paydown		76,515	76,515	55,434	55,693	0	20,822	0	20,822	0	76,515	0	0	0	141	10/25/2036
61749H-AD-2	MORGAN STANLEY ABS CAP I INC ABS FLOATER		12/27/2016	Paydown		918,154	918,154	590,856	314,444	0	603,710	0	603,710	0	918,154	0	0	0	3,101	04/25/2036
61749M-AV-1	MORGAN STANLEY CAPITAL 1 MSC_O CMBS		06/01/2016	Paydown		33,289,482	33,289,482	32,629,931	33,195,200	0	94,282	0	94,282	0	33,289,482	0	0	0	530,120	08/12/2041
61749Q-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		05/19/2016	Morgan Stanley & Co, Inc		3,196,353	6,188,674	3,610,033	3,225,407	0	(42,768)	0	(42,768)	0	3,182,638	0	13,715	13,715	14,786	07/25/2036
61749Q-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2016	Paydown		113,934	113,934	66,461	59,380	0	54,554	0	54,554	0	113,934	0	0	0	120	07/25/2036
61750H-AB-2	MORGAN STANLEY CAPITAL I MSC_O CMBS		08/01/2016	Paydown		27,233,056	27,233,056	30,099,442	27,962,972	0	(729,915)	0	(729,915)	0	27,233,056	0	0	0	849,840	11/12/2041
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER		07/27/2016	Goldman Sachs & Co		890,256	1,679,729	1,107,008	1,066,323	0	(27,363)	0	(27,363)	0	1,038,960	0	(148,704)	(148,704)	5,449	09/25/2036
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER		07/25/2016	Paydown		64,733	64,733	42,662	41,094	0	23,639	0	23,639	0	64,733	0	0	0	102	09/25/2036
61750W-AS-2	MORGAN STANLEY CAPITAL I MSC_O CMBS		11/01/2016	Paydown		4,850,954	4,850,954	5,313,311	4,985,794	0	(134,839)	0	(134,839)	0	4,850,954	0	0	0	194,548	12/15/2043
61750W-AX-1	MORGAN STANLEY CAPITAL I MSC_O CMBS		09/01/2016	Paydown		18,316,897	18,316,897	17,992,527	18,249,582	0	67,315	0	67,315	0	18,316,897	0	0	0	548,675	12/15/2043
61751Q-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		05/16/2016	Morgan Stanley & Co, Inc		4,321,308	7,610,449	4,871,205	4,670,743	0	(65,817)	0	(65,817)	0	4,604,926	0	(283,618)	(283,618)	16,050	12/25/2036
61751Q-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2016	Paydown		189,100	189,100	121,037	116,056	0	73,044	0	73,044	0	189,100	0	0	0	212	12/25/2036
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/27/2016	Paydown		156,113	156,113	98,396	92,855	0	63,257	0	63,257	0	156,113	0	0	0	510	11/25/2036
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		05/10/2016	Merrill Lynch,Pierce,Fenner &		11,312,223	19,072,241	12,221,740	11,497,080	0	(127,041)	0	(127,041)	0	11,370,039	0	(57,816)	(57,816)	43,589	04/25/2037
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2016	Paydown		400,776	400,776	256,823	241,595	0	159,181	0	159,181	0	400,776	0	0	0	447	04/25/2037
61753E-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		05/16/2016	Morgan Stanley & Co, Inc		3,449,140	6,296,205	3,936,180	3,672,430	0	(60,104)	0	(60,104)	0	3,612,326	0	(163,186)	(163,186)	16,029	01/25/2037
61753E-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2016	Paydown		161,688	161,688	101,082	94,309	0	67,379	0	67,379	0	161,688	0	0	0	209	01/25/2037
61760R-AZ-5	MORGAN STANLEY CAPITAL I TRUST CMBS		09/01/2016	Paydown		9,861,050	9,861,050	10,330,220	9,956,625	0	(95,575)	0	(95,575)	0	9,861,050	0	0	0	186,141	07/15/2049
61761A-AX-6	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2016	Paydown		642,853	642,853	645,012	643,356	0	(503)	0	(503)	0	642,853	0	0	0	5,902	08/15/2045
61761Q-AB-9	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2016	Paydown		5,082,434	5,082,434	5,093,551	5,092,446	0	(10,012)	0	(10,012)	0	5,082,434	0	0	0	21,496	12/15/2048
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure		12/15/2016	Redemption 100.0000		1,452,290	1,452,290	1,452,290	1,452,290	0	0	0	0	0	1,452,290	0	0	0	63,629	03/25/2030
628530-AW-7	MYLAN LABORATORIES INC		06/24/2016	Maturity		1,945,000	1,945,000	1,974,268	1,951,163	0	(6,163)	0	(6,163)	0	1,945,000	0	0	0	17,505	06/24/2016
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te		12/15/2016	Redemption 100.0000		155,708	155,708	155,708	155,708	0	0	0	0	0	155,708	0	0	0	4,701	09/15/2037
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note		10/15/2016	Redemption 100.0000		423,866	423,866	423,866	423,866	0	0	0	0	0	423,866	0	0	0	10,839	04/15/2030
000000-00-0	Subprime Litigation-BOA		06/30/2016	Settlement Process		10,021	0	0	0	0	0	0	0	0	10,021	0	10,021	10,021	0	03/04/2015
629377-BJ-0	NRG ENERGY INC CORP 8.250% 09/01/20		05/25/2016	Tender (Corp Action)		466,325	460,000	510,600	476,843	0	(2,607)	0	(2,607)	0	474,236	0	(7,911)	(7,911)	27,830	09/01/2020
22237L-PM-8	Countrywide Financial Corp 3rd Distribution		06/30/2016	Settlement Process		776	0	0	0	0	0	0	0	0	0	0	776	776	0	09/15/2009
629377-BJ-0	NRG ENERGY INC CORP 8.250% 09/01/20		08/31/2016	Call 100.0000		540,000	540,000	599,400	559,773	0	(4,923)	0	(4,923)	0	554,850	0	(14,850)	(14,850)	37,125	09/01/2020
421924-AJ-0	HealthSouth Corp		06/30/2016	Settlement Process		17,575	0	0	0	0	0	0	0	0	0	0	17,575	17,575	0	06/15/2005
629568-AZ-9	NABORS INDS INC CORPORATE		04/28/2016	Merrill Lynch,Pierce,Fenner &		1,269,251	1,270,000	1,296,379	1,278,466	0	(4,066)	0	(4,066)	0	1,274,400	0	(5,150)	(5,150)	18,902	09/15/2016
421924-AZ-4	HealthSouth Corp		06/30/2016	Settlement Process		81,623	0	0	0	0	0	0	0	0	0	0	81,623	81,623	0	06/01/2012

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
62962@-AA-2	NRG Energy Ctr Minneapolis LLC Senior No		11/01/2016	Redemption 100.0000		1,647,397	1,647,397	1,647,397	1,647,397	0	0	0	0	0	1,647,397	0	0	0	75,068	08/01/2017
62962@-AB-0	NRG Energy Ctr Minneapolis LLC Senior No		11/01/2016	Redemption 100.0000		638,699	638,699	638,699	638,699	0	0	0	0	0	638,699	0	0	0	28,578	08/01/2017
62962@-AC-8	NRG Energy Ctr Minneapolis LLC Series C		06/22/2016	Redemption 100.0000		2,202,330	2,202,330	2,202,330	2,202,330	0	0	0	0	0	2,202,330	0	0	0	65,519	06/23/2025
62963#-AD-3	NRP (Operating) LLC Senior Note		12/19/2016	Call 100.0000		1,549	1,549	1,549	1,549	0	0	0	0	0	1,549	0	0	0	110	07/19/2020
62963#-AD-3	NRP (Operating) LLC Senior Note		07/19/2016	Redemption 100.0000		76,923	76,923	76,923	76,923	0	0	0	0	0	76,923	0	0	0	3,885	07/19/2020
62963#-AE-1	NRP (Operating) LLC Senior Note		12/19/2016	Call 100.0000		19,197	19,197	15,639	15,861	0	263	0	263	0	16,124	0	3,073	3,073	1,351	03/28/2024
62963#-AE-1	NRP (Operating) LLC Senior Note		03/28/2016	Redemption 100.0000		476,667	476,667	388,340	393,829	0	82,837	0	82,837	0	476,667	0	0	0	13,871	03/28/2024
62963#-AF-8	NRP (Operating) LLC Series F Senior Note		12/19/2016	Call 100.0000		10,787	10,787	11,257	11,113	0	(81)	0	(81)	0	11,032	0	(244)	(244)	1,101	03/25/2019
62963#-AF-8	NRP (Operating) LLC Series F Senior Note		03/25/2016	Redemption 100.0000		714,286	714,286	745,355	735,861	0	(21,575)	0	(21,575)	0	714,286	0	0	0	29,929	03/25/2019
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		12/19/2016	Call 100.0000		55,759	55,759	57,535	57,280	0	(137)	0	(137)	0	57,143	0	(1,384)	(1,384)	6,056	03/25/2024
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		03/25/2016	Redemption 100.0000		1,384,545	1,384,545	1,428,642	1,422,304	0	(37,758)	0	(37,758)	0	1,384,545	0	0	0	61,751	03/25/2024
63547@-AA-4	Ntl Comm Capital Fund Tampa #1 Debt		08/01/2016	Call 100.0000		726,508	726,508	718,447	712,547	0	6,045	0	6,045	0	718,592	0	7,916	7,916	84,213	01/25/2017
637071-AJ-0	National Oilwell Varco CORPORATE		04/29/2016	Deutsche Bank Securities Inc		12,328,077	13,880,000	13,871,403	13,874,389	0	212	0	212	0	13,874,601	0	(1,546,524)	(1,546,524)	153,374	12/01/2022
637432-NG-6	NATIONAL RURAL UTIL COOP CORPORATE		11/21/2016	Susquehanna Intl Group		1,111,990	1,100,000	1,099,692	1,099,691	0	41	0	41	0	1,099,733	0	12,257	12,257	38,531	11/01/2025
638585-AU-3	BANK OF AMERICA CORP SUB NOTES		09/15/2016	Maturity		5,000,000	5,000,000	5,626,250	5,044,675	0	(44,675)	0	(44,675)	0	5,000,000	0	0	0	390,000	09/15/2016
63860#-AA-1	Nationsbank Trust Company Senior Note		12/21/2016	Redemption 100.0000		35,546	35,546	43,117	40,958	0	(5,412)	0	(5,412)	0	35,546	0	0	0	2,384	12/21/2019
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT		11/25/2016	Paydown		15,451	15,451	4,975	4,711	0	10,740	0	10,740	0	15,451	0	0	0	24	07/25/2037
64352V-CS-8	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/27/2016	Paydown		182,133	182,133	158,315	151,436	0	30,697	0	30,697	0	182,133	0	0	0	3,199	01/25/2033
64352V-DK-4	NEW CENTURY HOME EQUITY LOAN T NCHE_03-4		10/07/2016	Merrill Lynch,Pierce,Fenner &		1,401,222	1,466,049	1,477,502	1,471,147	0	(277)	0	(277)	0	1,470,870	0	(69,648)	(69,648)	18,694	10/25/2033
64352V-DK-4	NEW CENTURY HOME EQUITY LOAN T NCHE_03-4		09/26/2016	Paydown		173,654	173,654	175,011	174,258	0	(604)	0	(604)	0	173,654	0	0	0	1,072	10/25/2033
64352V-FE-6	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/27/2016	Paydown		204,934	204,934	144,272	129,460	0	75,474	0	75,474	0	204,934	0	0	0	2,098	01/25/2034
64352V-JJ-1	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		05/25/2016	Goldman Sachs & Co		12,730,675	14,054,911	14,116,401	14,085,124	0	(599)	0	(599)	0	14,084,525	0	(1,353,850)	(1,353,850)	58,828	02/25/2035
64352V-JJ-1	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		05/25/2016	Paydown		818,732	818,732	822,314	820,492	0	(1,760)	0	(1,760)	0	818,732	0	0	0	2,039	02/25/2035
64382#-AB-6	New Economics Women SPNT		12/31/2016	Redemption 100.0000		81,252	81,252	81,252	81,252	0	0	0	0	0	81,252	0	0	0	3,116	12/31/2020
646025-B@-4	New Jersey Res Corp Senior Note		08/01/2016	PGIM, Inc.		5,120,523	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	120,523	120,523	127,600	11/07/2024
64940*-AD-1	New York Business Dev Corp Term Note		12/31/2016	Redemption 100.0000		719,590	719,590	460,129	463,557	0	256,033	0	256,033	0	719,590	0	0	0	9,240	07/15/2020
65340@-AA-8	nextSource. Inc. Senior Secured Revolver		01/05/2016	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/05/2018
65340@-AB-6	nextSource. Inc. Term Loan A		12/30/2016	Redemption 100.0000		475,703	475,703	475,703	475,703	0	0	0	0	0	475,703	0	0	0	19,583	08/05/2018
000000-00-0	NIELSEN FIN LLC Public Bank Loan		10/04/2016	Call 100.1460		3,295,494	3,290,689	3,298,916	3,301,493	0	(933)	0	(933)	0	3,300,560	0	(5,066)	(5,066)	30,606	04/15/2021
000000-00-0	NIELSEN FIN LLC Public Bank Loan		07/11/2016	Redemption 100.0000		25,248	25,248	25,311	25,331	0	(83)	0	(83)	0	25,248	0	0	0	63,928	04/15/2021
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		12/10/2016	Redemption 100.0000		319,466	319,466	319,466	319,466	0	0	0	0	0	319,466	0	0	0	11,942	10/10/2032
65505#-AA-7	Noble Environmental Power 2006 Term Loan		10/31/2016	Redemption 100.0000		1,757,621	1,757,621	1,757,621	1,757,621	0	0	0	0	0	1,757,621	0	0	0	24,317	04/30/2018
000000-00-0	Noble Environmental Power 2006 DSRA LC F		10/31/2016	Call 100.0000		646,590	646,590	646,590	646,590	0	0	0	0	0	646,590	0	0	0	8,531	03/31/2018
65505*-AA-1	Noble Environmental Power 2008 Construct		12/30/2016	Redemption 100.0000		2,642,812	2,642,812	2,642,812	2,642,812	0	0	0	0	0	2,642,812	0	0	0	40,694	03/31/2024
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		03/31/2016	Call 100.0000		451,126	451,126	451,126	451,126	0	0	0	0	0	451,126	0	0	0	624	03/31/2024
65537*-AB-1	Nonprofit Finance Fnd Term Note		10/03/2016	PGIM, Inc.		1,953,399	2,000,000	1,643,882	1,828,581	0	49,805	0	49,805	0	1,878,385	0	75,014	75,014	32,701	05/31/2019
65537*-AB-1	Nonprofit Finance Fnd Term Note		10/03/2016	PGIM, Inc.		1,982,197	2,000,000	1,425,572	1,775,400	0	64,109	0	64,109	0	1,839,509	0	142,688	142,688	46,321	05/31/2019
65537*-AB-1	Nonprofit Finance Fnd Term Note		10/03/2016	PGIM, Inc.		1,001,026	1,000,000	544,986	826,494	0	48,087	0	48,087	0	874,581	0	126,446	126,446	27,854	05/31/2019
655844-BH-0	NORFOLK SOUTHERN CORP Corp		01/07/2016	Goldman Sachs & Co		4,663,079	4,675,000	5,467,155	5,416,570	0	(513)	0	(513)	0	5,416,057	0	(752,978)	(752,978)	63,442	10/01/2041
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE		01/07/2016	Goldman Sachs & Co		4,263,247	4,850,000	4,978,700	4,970,736	0	(79)	0	(79)	0	4,970,656	0	(707,409)	(707,409)	53,747	10/01/2042

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
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		12/31/2016	Redemption 100.0000		2,203,846	2,203,846	2,203,846	2,203,846	0	0	0	0	0	2,203,846	0	0	0	96,237	12/31/2028
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		08/01/2016	PGIM, Inc.		5,869,845	5,160,256	5,160,256	5,160,256	0	0	0	0	0	5,160,256	0	709,588	709,588	181,771	12/31/2028
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT		10/25/2016	Paydown		2,292,981	2,292,981	2,232,970	2,241,888	0	51,094	0	51,094	0	2,292,981	0	0	0	20,079	07/25/2041
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE		10/03/2016	Goldman Sachs & Co		1,674,215	1,645,000	1,632,432	1,633,253	0	204	0	204	0	1,633,457	0	40,758	40,758	63,543	08/15/2042
665859-AN-4	NORTHERN TRUST CORP CORPORATE		12/05/2016	Stifel, Nicolaus & Co		8,458,860	8,500,000	8,486,825	8,488,053	0	1,528	0	1,528	0	8,489,581	0	(30,721)	(30,721)	271,970	08/02/2022
666807-AP-7	NORTHROP GRUMMAN SYSTEMS DEBENTURES		03/01/2016	Maturity		7,636,000	7,636,000	8,277,915	7,652,948	0	(16,948)	0	(16,948)	0	7,636,000	0	0	0	295,895	03/01/2016
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE		01/12/2016	Goldman Sachs & Co		7,061,006	7,400,000	7,643,092	7,627,144	0	(183)	0	(183)	0	7,626,960	0	(565,954)	(565,954)	86,703	09/21/2042
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE		01/12/2016	Goldman Sachs & Co		3,053,509	2,875,000	3,320,964	3,314,806	0	(366)	0	(366)	0	3,314,440	0	(260,931)	(260,931)	24,246	05/06/2044
67021C-AK-3	NSTAR ELECTRIC COMPANY CORPORATE		11/21/2016	Key Capital Markets		1,208,292	1,200,000	1,205,772	1,205,733	0	(446)	0	(446)	0	1,205,287	0	3,005	3,005	39,758	11/15/2025
674215-AG-3	OASIS PETROLEUM INC CORPORATE		09/27/2016	Tender (Corp Action)		1,068,000	1,200,000	876,534	1,275,896	0	(10,187)	389,174	(399,361)	0	876,534	0	191,466	191,466	85,250	03/15/2022
674599-BY-0	Occidental Pete Corp CORPORATE		04/29/2016	Pierpont Securities		324,972	300,000	320,149	319,894	0	(1,331)	0	(1,331)	0	318,563	0	6,409	6,409	9,328	02/01/2021
674599-CD-5	Occidental Pete Corp CORPORATE		04/28/2016	Merrill Lynch,Pierce,Fenner &		6,804,964	6,800,000	6,836,176	6,815,104	0	(2,535)	0	(2,535)	0	6,812,570	0	(7,606)	(7,606)	73,100	02/15/2018
677730-A@-2	Ohio Valley Electric Corp Senior Note		12/15/2016	Redemption 100.0000		156,302	156,302	156,302	156,302	0	0	0	0	0	156,302	0	0	0	7,660	06/15/2040
677864-B@-8	Oil-Dri Corporation Of America Senior No		08/01/2016	Redemption 100.0000		941,667	941,667	941,667	941,667	0	0	0	0	0	941,667	0	0	0	37,290	08/01/2020
679580-C#-5	Old Dominion Freight Line Inc Senior Not		04/25/2016	Redemption 100.0000		477,551	477,551	500,229	480,543	0	(2,992)	0	(2,992)	0	477,551	0	0	0	13,968	04/25/2016
679580-C@-7	Old Dominion Freight Line Inc Senior Not		04/25/2016	Redemption 100.0000		636,735	636,735	666,972	640,724	0	(3,989)	0	(3,989)	0	636,735	0	0	0	18,624	04/25/2016
681628-AB-5	Olympic Tug & Barge Inc Sr. Secured Note		12/15/2016	Redemption 100.0000		520,000	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	11,982	09/15/2020
68268N-AF-0	ONEOK PARTNERS LP CORPORATE		02/01/2016	Maturity		10,000,000	10,000,000	10,335,900	10,000,000	0	0	0	0	0	10,000,000	0	0	0	162,500	02/01/2016
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		12/10/2016	Redemption 100.0000		420,684	420,684	420,684	420,684	0	0	0	0	0	420,684	0	0	0	14,203	01/10/2033
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L		12/10/2016	Redemption 100.0000		86,349	86,349	86,349	86,349	0	0	0	0	0	86,349	0	0	0	3,023	01/10/2033
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		12/27/2016	Paydown		30,775	30,775	30,259	29,003	0	1,772	0	1,772	0	30,775	0	0	0	273	10/25/2032
68389F-DH-4	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		12/27/2016	Paydown		23,064	23,064	23,071	23,069	0	(6)	0	(6)	0	23,064	0	0	0	155	04/25/2033
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		12/27/2016	Paydown		82,854	82,854	83,385	83,092	0	(238)	0	(238)	0	82,854	0	0	0	658	01/25/2034
68400X-AZ-3	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		03/25/2016	Paydown		255,732	255,732	256,292	256,055	0	(323)	0	(323)	0	255,732	0	0	0	1,219	11/25/2032
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		12/27/2016	Paydown		429,716	429,716	275,257	247,515	0	182,201	0	182,201	0	429,716	0	0	0	1,302	07/25/2036
68402L-AC-8	ORACLE CORP CORPORATE 5.250% 01/15/16		01/15/2016	Maturity		7,000,000	7,000,000	8,048,903	7,011,097	0	(11,097)	0	(11,097)	0	7,000,000	0	0	0	183,750	01/15/2016
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		01/14/2016	Call 17800.0000		2	0	0	0	0	0	0	0	0	0	0	2	2	0	01/25/2037
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER		05/10/2016	Key Capital Markets		11,650,598	20,022,510	11,542,899	11,604,700	0	(180,007)	0	(180,007)	0	11,424,693	0	225,906	225,906	45,761	05/25/2037
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER		04/25/2016	Paydown		518,400	518,400	308,851	300,456	0	217,944	0	217,944	0	518,400	0	0	0	704	05/25/2037
690742-AA-9	OWENS CORNING CORPORATE		09/06/2016	Call 100.0000		1,015,000	1,015,000	1,129,379	1,049,966	0	(25,925)	0	(25,925)	0	1,024,041	0	(9,041)	(9,041)	63,754	12/01/2016
69088*-AJ-9	Owensboro Grain Company, LLC GTD Senior		02/27/2016	Redemption 100.0000		555,556	555,556	555,556	555,556	0	0	0	0	0	555,556	0	0	0	7,875	02/27/2017
693506-BB-2	PPG INDUSTRIES INC CORPORATE		12/28/2016	Call 100.0000		356,000	356,000	432,123	383,899	0	(12,331)	0	(12,331)	0	371,569	0	(15,569)	(15,569)	52,426	03/15/2018
69351U-AN-3	PPL Electric Utilities Corp CORPORATE		07/05/2016	Deutsche Bank Securities Inc		5,291,091	4,100,000	4,889,205	4,828,702	0	(8,819)	0	(8,819)	0	4,819,884	0	471,207	471,207	209,054	07/15/2041
69352J-AH-0	PPL ENERGY SUP LLC CORPORATE		05/15/2016	Maturity		10,045,000	10,045,000	10,047,373	10,043,319	0	1,681	0	1,681	0	10,045,000	0	0	0	311,395	05/15/2016
69352J-AL-1	PPL ENERGY SUP LLC CORPORATE		11/10/2016	Citigroup Capital Markets Inc		1,040,000	1,000,000	1,184,192	1,089,225	0	(30,697)	0	(30,697)	0	1,058,528	0	(18,528)	(18,528)	64,052	05/01/2018
69353R-EJ-3	PNC BANK NATIONAL ASSOCIATION CORPORATE		11/17/2016	Goldman Sachs & Co		18,511,655	18,500,000	18,495,190	18,496,433	0	1,402	0	1,402	0	18,497,835	0	13,820	13,820	346,104	02/23/2018
69362B-AS-1	PSEG POWER CORPORATE 5.320% 09/15/16		09/15/2016	Maturity		2,475,000	2,475,000	2,353,380	2,457,987	0	17,013	0	17,013	0	2,475,000	0	0	0	131,670	09/15/2016
694128-AA-3	Pacific Community Mgmt II, LLC Fixed Deb		04/27/2016	Write-Off		1	300,000	1	1	0	0	0	0	0	1	0	0	0	0	05/23/2023
695114-CD-8	PACIFICORP CORPORATE 5.750% 04/01/37		10/11/2016	BB & T Capital Markets		662,047	512,000	668,638	665,428	0	(3,780)	0	(3,780)	0	661,648	0	398	398	30,503	04/01/2037
695114-CN-6	PACIFICORP CORPORATE 4.100% 02/01/42		10/11/2016	Key Capital Markets		617,343	575,000	613,364	612,779	0	(722)	0	(722)	0	612,058	0	5,285	5,285	28,355	02/01/2042
69888*-AA-0	Pappas Restaurants, Inc. Senior Note		03/31/2016	Redemption 100.0000		504,000	504,000	504,000	504,000	0	0	0	0	0	504,000	0	0	0	6,187	03/31/2021
70086*-AA-8	Park Tree Investments VIII Senior Promis		09/30/2016	Redemption 100.0000		682,663	682,663	467,642	414,782	0	267,881	0	267,881	0	682,663	0	0	0	17,899	11/22/2030
70086*-AA-8	Park Tree Investments VIII Senior Promis		10/03/2016	PGIM, Inc.		2,223,022	2,098,442	1,437,488	1,594,762	0	14,562	0	14,562	0	1,609,324	0	613,698	613,698	81,622	11/22/2030

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
70259#-AA-5	Pasha Hawaii Shipping Company Senior Not		12/01/2016	Redemption 100.0000		1,308,000	1,308,000	1,308,000	1,308,000	0	0	0	0	0	1,308,000	0	0	0	60,420	12/30/2024
70343#-AD-7	Patriot Rail Corp Senior Secured Note		12/01/2016	Redemption 100.0000		1,131,400	1,131,400	1,131,400	1,131,400	0	0	0	0	0	1,131,400	0	0	0	43,742	06/21/2017
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna		12/15/2016	Redemption 100.0000		1,262,718	1,262,718	1,266,973	1,265,714	0	(2,997)	0	(2,997)	0	1,262,718	0	0	0	36,335	04/15/2027
71085P-AV-5	Peoples Choice Home Loan ABS FLOATER		10/07/2016	WELLS FARGO SEC LLC		1,055,979	1,057,135	1,052,106	1,056,071	0	180	0	180	0	1,056,250	0	(272)	(272)	11,555	10/25/2034
71085P-AV-5	Peoples Choice Home Loan ABS FLOATER		09/26/2016	Paydown		298,975	298,975	297,553	298,674	0	301	0	301	0	298,975	0	0	0	1,931	10/25/2034
71360#-AA-9	PERC Holdings 2 LLC Senior Secured Term		12/30/2016	Redemption 100.0000		653,960	653,960	653,960	653,960	0	0	0	0	0	653,960	0	0	0	20,264	12/16/2021
71602*-AA-1	Peter DeFries Corp dba Dions Senior Secu		10/11/2016	Redemption 100.0000		560,389	560,389	560,389	560,389	0	0	0	0	0	560,389	0	0	0	21,671	07/10/2019
717537-C*-3	Philadelphia Electric Company SR NT		01/02/2016	Redemption 100.0000		5,697,644	5,697,644	7,299,792	5,968,989	0	(271,345)	0	(271,345)	0	5,697,644	0	0	0	333,027	07/02/2018
718282-AA-4	Philippine Power Trust I Corporate		09/26/2016	Redemption 100.0000		8,571,428	8,571,428	9,462,782	9,030,923	0	(459,495)	0	(459,495)	0	8,571,428	0	0	0	347,143	09/26/2018
72142*-AA-6	Pilesgrove Solar, LLC Senior Secured Not		10/31/2016	Call 100.0000		29,562	29,562	29,562	29,562	0	0	0	0	0	29,562	0	0	0	1,478	12/31/2016
72142*-AA-6	Pilesgrove Solar, LLC Senior Secured Not		09/30/2016	Redemption 100.0000		353,487	353,487	353,487	353,487	0	0	0	0	0	353,487	0	0	0	11,213	12/31/2016
723787-AE-7	PIONEER NATURAL RESOURCE CORPORATE		07/15/2016	Maturity		11,855,000	11,855,000	12,493,681	12,000,942	0	(145,942)	0	(145,942)	0	11,855,000	0	0	0	696,481	07/15/2016
726505-AM-2	PLAINS EXPLORATION & PRODUCT CORPORATE		12/13/2016	Taxable Exchange		80,828	79,000	86,110	82,074	0	(1,246)	0	(1,246)	0	80,828	0	0	0	4,812	06/15/2019
72650R-AF-9	PLAINS ALL AMER PIPELINE CORPORATE		08/15/2016	Maturity		1,000,000	1,000,000	755,030	972,093	0	27,907	0	27,907	0	1,000,000	0	0	0	58,750	08/15/2016
72650R-BE-1	PLAINS ALL AMER PIPELINE CORPORATE		01/25/2016	Barclays Capital Inc		677,100	1,000,000	696,490	696,490	0	0	0	0	0	696,490	0	(19,390)	(19,390)	5,614	06/15/2044
73020@-AA-9	PNNL BSF/CSF Lease Fianance Tr Certifica		12/15/2016	Redemption 100.0000		224,113	224,113	224,113	224,113	0	0	0	0	0	224,113	0	0	0	7,870	11/15/2034
73021#-AA-6	POAH Brandy Hill, LLC Senior Note		10/27/2016	Call 100.0000		3,000,000	3,000,000	1,948,620	2,900,051	0	78,108	0	78,108	0	2,978,159	0	21,841	21,841	112,047	12/01/2016
73316P-EM-8	POPULAR ABS MORTGAGE POPLR_05-B		05/25/2016	JP Morgan Securities, Inc		3,867,108	3,946,028	3,946,028	3,946,028	0	0	0	0	0	3,946,028	0	(78,921)	(78,921)	14,936	08/25/2035
73316P-EM-8	POPULAR ABS MORTGAGE POPLR_05-B		05/25/2016	Paydown		553,972	553,972	553,972	553,972	0	0	0	0	0	553,972	0	0	0	5,292	08/25/2035
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure		09/30/2016	Redemption 100.0000		1,228,902	1,228,902	1,228,902	1,228,902	0	0	0	0	0	1,228,902	0	0	0	21,094	05/29/2026
73965*-AA-8	Prairie Power Inc. Senior Secured Note		11/15/2016	Redemption 100.0000		443,038	443,038	447,828	446,955	0	(3,917)	0	(3,917)	0	443,038	0	0	0	14,122	11/15/2032
739868-AA-1	Pratt Properties Inc. Senior Note		12/01/2016	Redemption 100.0000		243,014	243,014	243,014	243,014	0	0	0	0	0	243,014	0	0	0	7,769	11/13/2023
74005P-BQ-6	PRAXAIR INC CORPORATE 3.200% 01/30/26		11/21/2016	WELLS FARGO SEC LLC		10,129,700	10,000,000	9,958,400	9,959,004	0	2,892	0	2,892	0	9,961,896	0	167,804	167,804	374,222	01/30/2026
74164F-A*-4	Primoris Services Corporation Senior Not		12/28/2016	Redemption 100.0000		3,571,429	3,571,429	3,571,429	3,571,429	0	0	0	0	0	3,571,429	0	0	0	130,357	12/28/2022
74171#-AA-2	Primo Water Corporation Senior Secured N		12/12/2016	Call 100.0000		11,994,285	11,994,285	11,994,285	11,994,285	0	0	0	0	0	11,994,285	0	0	0	2,605,920	06/21/2021
74256L-AF-6	PRINCIPAL LFE GLB FND II CORP FLOATER		05/27/2016	Maturity		60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	269,171	05/27/2016
742718-DF-3	PROCTER & GAMBLE CO CORPORATE		10/03/2016	Mitsubishi UFJ SEC (USA) Inc		7,039,450	5,000,000	6,624,400	6,575,466	0	(38,859)	0	(38,859)	0	6,536,606	0	502,844	502,844	299,854	03/05/2037
742718-DN-6	PROCTER & GAMBLE CO CORPORATE		11/03/2016	Call 100.0000		10,500,000	10,500,000	10,530,209	10,539,993	0	(10,913)	0	(10,913)	0	10,529,081	0	(29,081)	(29,081)	1,410,920	02/15/2019
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1		12/01/2016	Paydown		71,396	71,396	61,236	59,602	0	11,795	0	11,795	0	71,396	0	0	0	2,121	01/25/2030
744516-F@-9	Public Service Company of NC SENIOR NOTE		08/01/2016	PGIM, Inc.		10,948,843	10,000,000	10,828,062	10,667,047	0	(70,530)	0	(70,530)	0	10,596,517	0	352,326	352,326	442,425	02/14/2021
74456Q-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE		01/07/2016	WELLS FARGO SEC LLC		4,476,077	4,540,000	4,880,500	4,873,880	0	(244)	0	(244)	0	4,873,637	0	(397,560)	(397,560)	20,682	06/01/2044
745332-BX-3	PUGET SOUND ENERGY CORPORATE		07/05/2016	Merrill Lynch,Pierce,Fenner &		152,363	110,000	149,608	146,285	0	(576)	0	(576)	0	145,709	0	6,654	6,654	5,617	03/15/2037
745332-CA-2	PUGET SOUND ENERGY CORPORATE		07/05/2016	Pierpont Securities		1,215,180	900,000	1,171,305	1,152,642	0	(3,395)	0	(3,395)	0	1,149,246	0	65,934	65,934	39,867	10/01/2039
745332-CB-0	PUGET SOUND ENERGY CORPORATE		07/05/2016	WELLS FARGO SEC LLC		903,274	670,000	881,291	866,441	0	(2,569)	0	(2,569)	0	863,872	0	39,402	39,402	31,600	03/15/2040
74681@-AK-5	PUTNAM LOVELL FIN TR (PLGT) 2000-1 Class		02/08/2016	Write-Off		0	3,280,579	7,092	0	0	0	0	0	0	0	0	0	0	0	02/28/2016
74842*-AL-1	Quiktrip Corporation Senior Note		12/07/2016	Redemption 100.0000		3,577,143	3,577,143	3,577,143	3,577,143	0	0	0	0	0	3,577,143	0	0	0	188,515	12/07/2017
748758-AE-5	Quinn Group, Inc. Senior Note		09/17/2016	Redemption 100.0000		550,952	550,952	550,952	550,952	0	0	0	0	0	550,952	0	0	0	26,859	09/17/2032
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER		01/25/2016	Paydown		2,387	2,387	2,387	2,387	0	0	0	0	0	2,387	0	0	0	1	02/25/2037
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER		12/27/2016	Paydown		1,530,894	1,530,894	1,375,382	1,372,397	0	158,497	0	158,497	0	1,530,894	0	0	0	4,984	02/25/2037
749418-AB-1	RDO Equipment Co Senior Secured Note		05/01/2016	PGIM, Inc.		13,490,335	13,450,000	13,450,000	13,450,000	0	0	0	0	0	13,450,000	0	40,335	40,335	171,301	09/30/2024

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
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2016	Redemption 100.0000		5,414,800	5,414,800	5,656,974	5,464,665	0	(49,865)	0	(49,865)	0	5,414,800	0	0	0	402,288	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2016	Redemption 100.0000		449,804	449,804	510,320	474,097	0	(24,293)	0	(24,293)	0	449,804	0	0	0	29,936	12/07/2022
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES		12/07/2016	Redemption 100.0000		2,878,475	2,878,475	3,016,779	2,908,742	0	(30,266)	0	(30,266)	0	2,878,475	0	0	0	213,854	12/07/2021
74956E-D@-4	RH DONNELLEY CORP Term D 3 Month		07/29/2016	Call 7.7117		117,278	1,520,787	396,667	653,959	0	(8,527)	248,765	(257,292)	0	396,667	0	(279,389)	(279,389)	65,183	12/31/2016
74956E-D@-4	RH DONNELLEY CORP Term D 3 Month		11/10/2016	Redemption 100.0000		61,161	61,161	15,953	17,380	0	53,735	9,954	43,781	0	61,161	0	0	0	9,544	12/31/2016
74966*-AD-9	RPC Inc. Senior Note 6.570% 02/28/16		02/28/2016	Maturity		12,000,000	12,000,000	13,778,279	12,091,169	0	(91,169)	0	(91,169)	0	12,000,000	0	0	0	394,200	02/28/2016
749860-AE-1	RREEF America REIT II, Inc Senior Note		01/06/2016	Call 100.0000		2,500,000	2,500,000	2,296,475	2,464,381	0	305	0	305	0	2,464,685	0	35,315	35,315	8,242	06/13/2017
749860-AL-5	RREEF America REIT II, Inc Series B Seni		01/06/2016	Call 100.0000		14,500,000	14,500,000	14,500,000	14,500,000	0	0	0	0	0	14,500,000	0	0	0	125,022	11/02/2017
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/27/2016	Paydown		529,404	565,848	391,388	381,259	0	148,144	0	148,144	0	529,404	0	0	0	2,324	05/25/2037
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu		09/30/2016	Redemption 100.0000		246,942	246,942	246,942	246,942	0	0	0	0	0	246,942	0	0	0	8,625	09/30/2035
75526#-AD-5	RE Gillespie 1, LLC Senior Note		12/31/2016	Redemption 100.0000		310,394	310,394	310,394	310,394	0	0	0	0	0	310,394	0	0	0	13,553	12/31/2038
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se		12/30/2016	Redemption 100.0000		968,160	968,160	968,160	968,160	0	0	0	0	0	968,160	0	0	0	32,292	06/30/2023
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		12/31/2016	Redemption 100.0000		705,824	705,824	705,824	705,824	0	0	0	0	0	705,824	0	0	0	29,357	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		12/31/2016	Redemption 100.0000		861,104	861,104	861,104	861,104	0	0	0	0	0	861,104	0	0	0	32,538	12/31/2024
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project		12/31/2016	Redemption 100.0000		503,897	503,897	503,897	503,897	0	0	0	0	0	503,897	0	0	0	20,620	07/01/2024
75719*-AE-4	Red Wing Shoe Company Senior Note		01/11/2016	Redemption 100.0000		1,570,000	1,570,000	1,570,000	1,570,000	0	0	0	0	0	1,570,000	0	0	0	13,738	01/11/2018
75737#-AF-5	Redfire Inc. Series C Senior Gtd Note		09/21/2016	Call 100.0000		7,800,000	7,800,000	9,207,842	8,836,489	0	(208,137)	0	(208,137)	0	8,628,353	0	(828,353)	(828,353)	474,340	06/17/2019
75935@-AH-3	Reinalt-Thomas Corp. Senior Note		03/19/2016	Redemption 100.0000		3,160,000	3,160,000	3,347,751	3,169,826	0	(9,826)	0	(9,826)	0	3,160,000	0	0	0	124,425	03/19/2016
75936@-AA-7	The Reinvestment Fund Note		07/22/2016	Redemption 100.0000		1,000,000	1,000,000	713,701	897,106	0	102,894	0	102,894	0	1,000,000	0	0	0	28,056	07/22/2019
75936@-AA-7	The Reinvestment Fund Note		10/03/2016	PGIM, Inc.		3,118,998	3,000,000	2,141,102	2,691,318	0	31,282	0	31,282	0	2,722,600	0	396,398	396,398	113,750	07/22/2019
75952A-AF-4	GENON REMA LLC PASS THRU CERTS		07/02/2016	Redemption 100.0000		720,702	720,702	748,835	731,213	0	(10,511)	0	(10,511)	0	720,702	0	0	0	66,571	07/02/2017
759676-AG-4	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		12/01/2016	Paydown		439,140	439,140	214,725	220,797	0	218,344	0	218,344	0	439,140	0	0	0	13,652	08/25/2036
759676-AH-2	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		12/01/2016	Paydown		176,102	176,102	87,270	89,698	0	86,404	0	86,404	0	176,102	0	0	0	5,599	08/25/2036
759676-AJ-8	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		12/01/2016	Paydown		343,771	343,771	149,247	153,500	0	190,271	0	190,271	0	343,771	0	0	0	10,390	08/25/2036
75970H-AJ-9	RENAISSANCE HOME EQTY LOAN TR ASSET BAC		12/01/2016	Paydown		379,251	379,251	162,658	169,226	0	210,025	0	210,025	0	379,251	0	0	0	12,237	01/25/2037
759950-AH-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		10/25/2016	Goldman Sachs & Co		1,298,722	1,352,836	1,349,703	1,320,686	0	1,619	0	1,619	0	1,322,305	0	(23,582)	(23,582)	19,030	08/25/2032
759950-AH-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		10/25/2016	Paydown		378,615	378,615	377,738	369,617	0	8,998	0	8,998	0	378,615	0	0	0	2,301	08/25/2032
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		03/25/2016	Paydown		6,062	6,062	6,080	6,083	0	(20)	0	(20)	0	6,062	0	0	0	14	06/25/2033
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2		08/01/2016	Paydown		76,250	76,250	76,250	76,250	0	0	0	0	0	76,250	0	0	0	1,274	07/25/2034
760985-D7-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		10/25/2016	Goldman Sachs & Co		873,518	929,275	911,209	908,266	0	1,084	0	1,084	0	909,350	0	(35,832)	(35,832)	10,183	11/25/2033
760985-D7-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		10/25/2016	Paydown		127,962	127,962	125,474	125,069	0	2,893	0	2,893	0	127,962	0	0	0	2,009	11/25/2033
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		12/27/2016	Paydown		60,154	70,786	61,393	49,929	0	10,225	0	10,225	0	60,154	0	0	0	1,936	10/25/2032
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		05/25/2016	Redemption 0.0099		1	7,349	6,374	5,183	0	(5,183)	0	(5,183)	0	1	0	0	0	47	10/25/2032
760985-R3-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		10/25/2016	Credit Suisse First Boston Cor		973,375	1,019,908	1,008,396	1,006,692	0	811	0	811	0	1,007,503	0	(34,128)	(34,128)	11,495	02/25/2034
760985-R3-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		10/25/2016	Paydown		118,205	118,205	116,871	116,673	0	1,532	0	1,532	0	118,205	0	0	0	692	02/25/2034
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/27/2016	Paydown		9,409	11,516	9,723	9,800	0	(393)	0	(393)	0	9,407	0	2	2	77	02/25/2033
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO		12/01/2016	Paydown		400,030	400,030	240,658	243,579	0	156,451	0	156,451	0	400,030	0	0	0	12,531	12/25/2034
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		12/01/2016	Paydown		45,733	45,733	45,950	45,727	0	6	0	6	0	45,733	0	0	0	1,163	06/25/2019
76110V-HJ-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2016	Paydown		47,199	47,199	47,199	47,072	0	127	0	127	0	47,199	0	0	0	1,766	10/25/2026
76110V-RD-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2016	Paydown		798,929	798,929	295,829	311,483	0	487,446	0	487,446	0	798,929	0	0	0	25,327	08/25/2034
76110W-F2-7	RESIDENTIAL ASSET SECURITIES C RASC_04-K		12/27/2016	Paydown		123,465	123,465	93,153	84,139	0	39,326	0	39,326	0	123,465	0	0	0	1,133	10/25/2034
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		12/27/2016	Paydown		1,286,793	1,286,793	1,023,511	1,023,621	0	263,172	0	263,172	0	1,286,793	0	0	0	16,670	10/25/2034

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
76112B-GD-6	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		05/25/2016	Paydown		427,204	427,204	427,355	427,210	0	(7)	0	(7)	0	427,204	0	0	0	1,770	12/25/2034
76112B-RM-4	RESIDENTIAL ASSET MTGE PRODS RAMP_05-EFC		08/25/2016	Paydown		1,949,432	1,949,432	1,947,153	1,949,214	0	218	0	218	0	1,949,432	0	0	0	7,175	05/25/2035
76169#-AF-0	Reyes Holdings, LLC Senior Secured Note		04/30/2016	Redemption 100.0000		15,042,000	15,042,000	15,042,000	15,042,000	0	0	0	0	0	15,042,000	0	0	0	522,710	04/30/2017
761713-AU-0	REYNOLDS AMERICAN INC CORPORATE		03/07/2016	Call 100.0000		5,000,000	5,000,000	4,995,400	4,998,882	0	(362)	0	(362)	0	4,998,520	0	1,480	1,480	448,537	06/15/2017
76289#-AA-6	Rich Holdings Inc. Senior Note		02/29/2016	Redemption 100.0000		315,800	315,800	315,800	315,800	0	0	0	0	0	315,800	0	0	0	5,851	02/27/2020
76289#-AB-4	Rich Holdings Inc. Senior Note		04/07/2016	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	18,500	04/07/2020
76289#-AC-2	Rich Holdings Inc. Senior Note		09/08/2016	Redemption 100.0000		3,440,000	3,440,000	3,440,000	3,440,000	0	0	0	0	0	3,440,000	0	0	0	153,510	09/08/2016
768369-AF-7	RIVER ROCK ENTERTAINMENT CORPORATE		12/22/2016	Call 29332658.1633		287,460	1	0	0	0	0	0	0	0	0	0	287,460	287,460	0	11/01/2018
768369-AF-7	RIVER ROCK ENTERTAINMENT CORPORATE		01/23/2016	Capital Distribution		(70,427)	0	(70,427)	(70,427)	0	0	0	0	0	(70,427)	0	0	0	0	11/01/2018
771196-AS-1	ROCHE HOLDINGS INC CORPORATE		08/24/2016	Call 100.0000		16,998,000	16,998,000	17,697,931	17,281,291	0	(38,016)	0	(38,016)	0	17,243,274	0	(245,274)	(245,274)	2,867,605	03/01/2019
78108A-AE-4	RSC EQUIP RENT/RSC HLDGS CORPORATE		05/31/2016	Call 100.0000		918,000	918,000	1,006,358	959,279	0	(7,665)	0	(7,665)	0	951,614	0	(33,614)	(33,614)	100,770	02/01/2021
78377H-A#-0	S&C Electric Company Senior Note		07/31/2016	Redemption 100.0000		533,333	533,333	533,333	533,333	0	0	0	0	0	533,333	0	0	0	32,853	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note		07/31/2016	Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	40,867	07/31/2022
78417@-AB-7	S4T Holdings Corp. Senior Secured Term L		12/30/2016	Redemption 100.0000		622,075	622,075	622,075	622,075	0	0	0	0	0	622,075	0	0	0	34,170	04/16/2020
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv		07/27/2016	Call 100.0000		10,120,000	10,120,000	10,120,000	10,120,000	0	0	0	0	0	10,120,000	0	0	0	308,573	04/16/2020
78490*-AB-9	SWG Finco, LLC Senior Secured Term Loan		12/30/2016	Redemption 100.0000		3,711,076	3,711,076	3,711,076	3,711,076	0	0	0	0	0	3,711,076	0	0	0	33,360	12/22/2023
78573A-AC-4	SABMILLER HOLDINGS INC CORPORATE		12/16/2016	Taxable Exchange		13,299,460	11,748,000	13,424,235	13,333,136	0	(33,676)	0	(33,676)	0	13,299,460	0	0	0	581,526	01/15/2042
78709Y-A@-4	Saia, Inc. Senior Note		12/31/2016	Redemption 100.0000		885,714	885,714	885,714	885,714	0	0	0	0	0	885,714	0	0	0	40,986	12/31/2017
792860-AJ-7	TRAVELERS COS INC CORPORATE		06/20/2016	Maturity		15,000,000	15,000,000	15,062,850	15,003,118	0	(3,118)	0	(3,118)	0	15,000,000	0	0	0	468,750	06/20/2016
79575@-AJ-6	Saltchuk Resources Inc Senior Secured No		06/09/2016	Redemption 100.0000		576,923	576,923	576,923	576,923	0	0	0	0	0	576,923	0	0	0	14,740	06/09/2026
805564-ML-2	SAXON ASSET SECURITIES TRUST SERIES 200		08/04/2016	Credit Suisse First Boston Cor		1,583,513	2,199,323	1,368,399	1,052,566	0	(44,370)	0	(44,370)	0	1,008,196	0	575,317	575,317	36,413	12/25/2032
805564-ML-2	SAXON ASSET SECURITIES TRUST SERIES 200		04/25/2016	Paydown		48,314	48,314	30,060	23,122	0	25,191	0	25,191	0	48,314	0	0	0	242	12/25/2032
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200		12/27/2016	Paydown		202,263	202,263	144,013	116,303	0	85,959	0	85,959	0	202,263	0	0	0	4,296	06/25/2033
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		11/25/2016	Paydown		25,622	25,622	22,021	17,399	0	8,223	0	8,223	0	25,622	0	0	0	383	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/27/2016	Paydown		177,051	177,051	152,562	150,045	0	27,006	0	27,006	0	177,051	0	0	0	1,181	03/25/2035
805564-QK-0	SAXON ASSET SECURITIES TRUST SAST 2004-2		09/22/2016	ROBERT BAIRD		1,266,506	1,439,211	1,439,211	1,439,211	0	0	0	0	0	1,439,211	0	(172,705)	(172,705)	14,491	08/25/2035
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER		05/04/2016	Citigroup Capital Markets Inc		6,921,631	10,132,305	7,612,644	7,195,474	0	(57,249)	0	(57,249)	0	7,138,225	0	(216,594)	(216,594)	22,846	05/25/2047
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER		04/25/2016	Paydown		265,999	265,999	199,851	188,899	0	77,099	0	77,099	0	265,999	0	0	0	371	05/25/2047
80689*-AM-2	Schnucks Markets Inc. Senior Note		06/25/2016	Redemption 100.0000		1,118,571	1,118,571	1,118,571	1,118,571	0	0	0	0	0	1,118,571	0	0	0	36,354	06/27/2022
80852#-AG-2	The Schwan Food Company Series H Senior		08/11/2016	Redemption 100.0000		6,605,000	6,605,000	6,605,000	6,605,000	0	0	0	0	0	6,605,000	0	0	0	364,101	08/11/2018
811065-AA-9	Scripps Networks Interactive I CORPORATE		12/15/2016	Maturity		2,500,000	2,500,000	2,496,950	2,499,375	0	625	0	625	0	2,500,000	0	0	0	67,500	12/15/2016
81143#-AG-9	Sea Star Line, LLC Senior Secured Note		10/13/2016	Redemption 100.0000		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	48,488	04/13/2018
81167#-AG-0	Seabrook International, LLC Senior Secur		12/30/2016	Capital Distribution		456,250	0	456,250	456,250	0	0	0	0	0	456,250	0	0	0	0	02/28/2017
81167#-AL-9	Seabrook International, LLC Revolver B		10/31/2016	Call 100.0000		337,500	337,500	337,500	337,500	0	0	0	0	0	337,500	0	0	0	18,219	02/28/2017
81375W-AB-2	SECURITIZED ASSET BACKED RECEI ABS FLOAT		05/10/2016	Key Capital Markets		9,545,125	10,350,525	7,802,174	8,158,129	0	51,085	0	51,085	0	8,209,214	0	1,335,911	1,335,911	47,093	02/25/2034
81375W-AB-2	SECURITIZED ASSET BACKED RECEI ABS FLOAT		04/25/2016	Paydown		423,594	423,594	319,303	333,870	0	89,724	0	89,724	0	423,594	0	0	0	860	02/25/2034
81375W-AC-0	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2016	Paydown		110,536	110,536	89,896	78,472	0	32,064	0	32,064	0	110,536	0	0	0	1,243	02/25/2034
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		10/25/2016	Paydown		59,754	59,754	49,185	47,867	0	11,887	0	11,887	0	59,754	0	0	0	411	09/25/2034
81375W-JU-1	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2016	Paydown		0	25,760	8,882	9,253	0	(9,253)	0	(9,253)	0	0	0	0	0	163	11/25/2035
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2016	Paydown		706,970	706,970	539,565	539,796	0	167,174	0	167,174	0	706,970	0	0	0	3,133	12/25/2035
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2016	Paydown		275,174	275,174	148,784	132,277	0	142,897	0	142,897	0	275,174	0	0	0	1,002	07/25/2036
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/27/2016	Paydown		636,272	636,272	402,658	369,925	0	266,347	0	266,347	0	636,272	0	0	0	2,278	05/25/2037

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
81683R-AC-8	The Seminole Tribe of Florida Senior Sec		10/01/2016	Redemption 100.0000		3,730,320	3,730,320	3,730,320	3,730,320	0	0	0	0	0	3,730,320	0	0	0	243,776	10/01/2020
81683R-AJ-3	The Seminole Tribe of Florida Senior Not		10/01/2016	Redemption 100.0000		2,115,507	2,115,507	2,115,507	2,115,507	0	0	0	0	0	2,115,507	0	0	0	165,094	10/01/2020
816851-AN-9	SEMPRA ENERGY CORPORATE		06/01/2016	Maturity		8,005,000	8,005,000	9,402,353	8,131,467	0	(126,467)	0	(126,467)	0	8,005,000	0	0	0	260,163	06/01/2016
817565-BF-0	SERVICE CORP INTL CORPORATE		04/04/2016	Call 100.0000		1,000,000	1,000,000	1,121,250	1,050,517	0	(8,836)	0	(8,836)	0	1,041,681	0	(41,681)	(41,681)	90,296	06/15/2017
82011@-AA-1	Sharyland Distribution & Trans Senior Se		12/30/2016	Redemption 100.0000		482,433	482,433	482,433	482,433	0	0	0	0	0	482,433	0	0	0	22,057	12/30/2029
82011@-AB-9	Sharyland Distribution & Trans Senior Se		12/31/2016	Redemption 100.0000		2,701,985	2,701,985	2,701,985	2,701,985	0	0	0	0	0	2,701,985	0	0	0	110,142	09/30/2030
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged		12/15/2016	Redemption 100.0000		771,060	771,060	774,020	772,842	0	(1,782)	0	(1,782)	0	771,060	0	0	0	29,262	12/15/2024
82104#-AD-1	Sheetz, Inc. Senior Note		12/18/2016	Redemption 100.0000		9,026,667	9,026,667	9,026,667	9,026,667	0	0	0	0	0	9,026,667	0	0	0	577,707	12/18/2017
82104#-AE-9	Sheetz, Inc. Series C Senior Note		12/18/2016	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	62,400	12/18/2017
82104@-AA-9	Sheetz, Inc. Senior Note Series A		06/18/2016	Redemption 100.0000		6,666,667	6,666,667	6,666,667	6,666,667	0	0	0	0	0	6,666,667	0	0	0	218,667	06/18/2016
824348-AP-1	SHERWIN WILLIAMS CO CORPORATE		11/17/2016	Key Capital Markets		1,000,980	1,000,000	1,001,670	1,000,691	0	(314)	0	(314)	0	1,000,377	0	603	603	12,638	12/15/2017
826418-BD-6	SIERRA PACIFIC POWER CO CORPORATE		05/15/2016	Maturity		3,000,000	3,000,000	2,996,697	2,999,344	0	656	0	656	0	3,000,000	0	0	0	90,000	05/15/2016
82642P-A#-3	Sierra Pacific Industries Senior Note		03/30/2016	Redemption 100.0000		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	83,600	03/30/2020
828807-BT-3	SIMON PROPERTY GROUP LP CORPORATE		01/29/2016	Call 100.0000		1,000,000	1,000,000	1,000,020	999,797	0	(26)	0	(26)	0	999,771	0	229	229	15,250	05/01/2016
83082@-AB-1	Sky Global Power One, LLC Senior Secured		12/30/2016	Redemption 100.0000		135,257	135,257	135,257	135,257	0	0	0	0	0	135,257	0	0	0	3,377	12/04/2019
831865-C#-5	Smith A O Corporation Senior Note		06/08/2016	Redemption 100.0000		575,758	575,758	575,758	575,758	0	0	0	0	0	575,758	0	0	0	20,958	06/08/2016
831865-C*-9	Smith A O Corporation SRNT		07/01/2016	Redemption 100.0000		630,909	630,909	630,909	630,909	0	0	0	0	0	630,909	0	0	0	31,514	07/01/2018
835495-AH-5	SONOCO PRODUCTS CO. CORPORATE		06/15/2016	Maturity		8,000,000	8,000,000	7,955,068	7,997,117	0	2,883	0	2,883	0	8,000,000	0	0	0	225,000	06/15/2016
83611D-AB-4	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		06/29/2016	Key Capital Markets		5,955,056	15,028,532	6,641,799	5,799,343	0	(159,592)	0	(159,592)	0	5,639,751	0	315,304	315,304	43,999	11/25/2036
83611D-AB-4	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		06/27/2016	Paydown		302,338	302,338	133,617	116,669	0	185,669	0	185,669	0	302,338	0	0	0	457	11/25/2036
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		06/14/2016	Key Capital Markets		15,324,985	38,312,463	9,817,363	9,890,113	0	(28,060)	0	(28,060)	0	9,862,053	0	5,462,932	5,462,932	110,415	11/25/2036
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		05/25/2016	Paydown		612,223	612,223	158,478	158,041	0	454,182	0	454,182	0	612,223	0	0	0	791	11/25/2036
83611M-BW-7	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W		07/21/2016	Citigroup Capital Markets Inc		2,518,859	2,664,578	2,664,578	2,664,578	0	0	0	0	0	2,664,578	0	(145,719)	(145,719)	16,649	01/25/2035
83611M-BW-7	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W		07/25/2016	Paydown		623,529	623,529	623,529	623,529	0	0	0	0	0	623,529	0	0	0	4,865	01/25/2035
83611X-AD-6	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT		06/10/2016	Key Capital Markets		11,970,068	17,100,097	10,778,181	10,827,605	0	(157,387)	0	(157,387)	0	10,670,219	0	1,299,849	1,299,849	54,349	01/25/2037
83611X-AD-6	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT		05/25/2016	Paydown		690,770	690,770	439,478	437,389	0	253,382	0	253,382	0	690,770	0	0	0	1,154	01/25/2037
84055*-AB-4	South Texas Electric Coop First Mortgage		01/01/2016	Redemption 100.0000		418,333	418,333	418,333	418,333	0	0	0	0	0	418,333	0	0	0	12,508	01/01/2040
842400-FF-5	SOUTHERN CAL EDISON CORPORATE		07/05/2016	Deutsche Bank Securities Inc		1,846,474	1,400,000	1,713,264	1,682,513	0	(4,446)	0	(4,446)	0	1,678,067	0	168,407	168,407	76,189	01/15/2037
84314#-AB-7	Southern Illinois Power Cooper Series A		12/15/2016	Redemption 100.0000		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	57,603	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se		09/15/2016	Redemption 100.0000		614,035	614,035	614,035	614,035	0	0	0	0	0	614,035	0	0	0	25,329	03/15/2041
84338*-AC-1	Southern Montana Elec G&T Coop Senior Se		05/31/2016	Call 100.0000		489,012	489,012	472,882	479,158	0	1,342	0	1,342	0	480,501	0	8,512	8,512	7,619	06/26/2018
84338*-AC-1	Southern Montana Elec G&T Coop Senior Se		05/31/2016	Redemption 100.0000		1,110,903	1,110,903	1,074,259	1,088,518	0	22,386	0	22,386	0	1,110,903	0	0	0	7,835	06/26/2018
84751P-AX-7	SPECIALTY UNDERWRITING & RESID ABS FLOAT		10/07/2016	Merrill Lynch,Pierce,Fenner &		862,994	908,265	912,806	910,341	0	(132)	0	(132)	0	910,209	0	(47,216)	(47,216)	10,477	08/25/2034
84751P-AX-7	SPECIALTY UNDERWRITING & RESID ABS FLOAT		09/26/2016	Paydown		116,062	116,062	116,642	116,327	0	(265)	0	(265)	0	116,062	0	0	0	735	08/25/2034
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B		12/27/2016	Paydown		10,932	10,932	11,030	11,017	0	(84)	0	(84)	0	10,932	0	0	0	184	11/25/2034
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2016	Paydown		170,024	170,024	78,675	82,207	0	87,817	0	87,817	0	170,024	0	0	0	3,310	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/27/2016	Call 146.8612		189,744	129,199	64,091	65,116	0	1,882	2,642	(760)	0	64,356	0	125,388	125,388	0	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/27/2016	Paydown		291,434	291,434	181,774	157,990	0	133,444	0	133,444	0	291,434	0	0	0	823	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/27/2016	Paydown		4,224,028	4,224,028	1,524,592	1,545,528	0	2,678,501	0	2,678,501	0	4,224,028	0	0	0	13,209	01/25/2038

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
84761#-AA-7	Spectrum Arena Limited Partner SRNT		09/15/2016	Redemption 100.0000		2,725,977	2,725,977	3,113,870	2,755,449	0	(29,472)	0	(29,472)	0	2,725,977	0	0	0	141,480	09/15/2016
84761#-AH-2	Spectrum Arena Limited Partner SRNT		09/15/2016	Redemption 100.0000		2,530,000	2,530,000	2,530,000	2,530,000	0	0	0	0	0	2,530,000	0	0	0	106,359	09/15/2016
84761#-AJ-8	Spectrum Arena Limited Partner SRNT		09/15/2016	Redemption 100.0000		56,444	56,444	64,593	57,889	0	(1,444)	0	(1,444)	0	56,444	0	0	0	2,172	09/15/2016
852061-AD-2	SPRINT NEXTEL CORP CORPORATE		09/30/2016	Settlement Process		106,440	106,000	114,613	108,647	0	(2,647)	0	(2,647)	0	106,000	0	440	440	6,360	12/01/2016
852212-AD-1	Square Butte Electric SRNT		01/01/2016	Redemption 100.0000		707,000	707,000	707,000	707,000	0	0	0	0	0	707,000	0	0	0	24,003	01/01/2024
857477-AN-3	STATE STREET CORP CORPORATE		11/21/2016	Various		8,776,270	8,589,000	8,981,581	8,956,753	0	(32,716)	0	(32,716)	0	8,924,037	0	(147,767)	(147,767)	264,370	12/16/2024
857477-AT-0	STATE STREET CORP CORPORATE		11/21/2016	Jefferies & Co, Inc		6,963,536	6,725,000	6,936,838	6,933,226	0	(16,962)	0	(16,962)	0	6,916,263	0	47,272	47,272	303,064	08/18/2025
858586-H*-4	Stepan Co Series 2010-A Senior Note		06/01/2016	Redemption 100.0000		1,914,286	1,914,286	1,952,302	1,941,952	0	(27,667)	0	(27,667)	0	1,914,286	0	0	0	56,280	06/01/2022
859152-E*-7	Steris Corp Senior Unsecured Note		08/01/2016	PGIM, Inc.		5,693,380	5,450,000	5,450,000	5,450,000	0	0	0	0	0	5,450,000	0	243,380	243,380	134,229	05/14/2025
86274@-AB-2	Strategic Materials Holding Co Senior Se		10/03/2016	Redemption 100.0000		609,337	609,337	609,337	609,337	0	0	0	0	0	609,337	0	0	0	10,412	12/22/2020
86274@-AC-0	Strategic Materials Holding Co Senior Se		12/30/2016	Call 100.0000		1,273,160	1,273,160	1,273,160	1,273,160	0	0	0	0	0	1,273,160	0	0	0	22,309	12/22/2020
863572-UU-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT		12/27/2016	Paydown		95,124	95,124	95,347	95,241	0	(118)	0	(118)	0	95,124	0	0	0	742	08/25/2028
863576-DG-6	STRUCTURED ASSET SECS CORP 05 ABS FLOATE		08/25/2016	SG Americas securities LLC		6,452,266	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	(47,734)	(47,734)	38,797	11/25/2035
863576-EQ-3	STRUCTURED ASSET SECS CORP 05 ABS FLOATE		05/04/2016	Mizuho Securities USA, Inc.		3,904,636	4,045,600	4,045,600	4,045,600	0	0	0	0	0	4,045,600	0	(140,964)	(140,964)	9,421	12/25/2035
863576-EQ-3	STRUCTURED ASSET SECS CORP 05 ABS FLOATE		04/25/2016	Paydown		244,489	244,489	244,489	244,489	0	0	0	0	0	244,489	0	0	0	385	12/25/2035
86358E-A8-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/15/2016	Credit Suisse First Boston Cor		571,047	575,453	573,924	574,990	0	142	0	142	0	575,132	0	(4,085)	(4,085)	3,861	01/25/2036
86358E-A8-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		11/25/2016	Paydown		290,532	290,532	289,760	290,298	0	234	0	234	0	290,532	0	0	0	900	01/25/2036
86358E-DY-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		09/22/2016	ROBERT BAIRD		912,409	935,654	940,625	937,600	0	(81)	0	(81)	0	937,519	0	(25,111)	(25,111)	8,451	08/25/2033
86358E-DY-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		09/26/2016	Paydown		112,117	112,117	112,713	112,351	0	(233)	0	(233)	0	112,117	0	0	0	1,911	08/25/2033
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/27/2016	Paydown		34,887	34,887	35,138	35,032	0	(145)	0	(145)	0	34,887	0	0	0	287	08/25/2033
86358E-FB-7	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/27/2016	Paydown		43,303	43,303	43,486	43,489	0	(186)	0	(186)	0	43,303	0	0	0	519	11/25/2033
86358E-HQ-2	STRUCTURED ASSET INVESTMENT ABS FLOATER		06/24/2016	Morgan Stanley & Co, Inc		9,568,905	10,316,879	10,339,447	10,327,536	0	(632)	0	(632)	0	10,326,904	0	(757,999)	(757,999)	65,076	04/25/2034
86358E-LZ-7	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/27/2016	Paydown		125,707	125,707	124,725	125,319	0	388	0	388	0	125,707	0	0	0	905	09/25/2034
86358E-VM-5	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/01/2016	SG Americas securities LLC		3,779,738	3,795,641	2,047,331	2,711,973	0	98,075	0	98,075	0	2,810,048	0	969,689	969,689	43,042	07/25/2035
86358E-VM-5	STRUCTURED ASSET INVESTMENT ABS FLOATER		11/25/2016	Paydown		1,517,381	1,517,381	818,460	1,084,163	0	433,217	0	433,217	0	1,517,381	0	0	0	9,380	07/25/2035
86358R-W7-8	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT		07/25/2016	Paydown		5,620	5,620	5,644	5,637	0	(17)	0	(17)	0	5,620	0	0	0	71	07/25/2032
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT		08/25/2016	Paydown		6,360	6,360	2,592	1,709	0	4,651	0	4,651	0	6,360	0	0	0	96	07/25/2032
86359A-2S-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		10/25/2016	Paydown		33,290	33,290	24,169	21,330	0	11,960	0	11,960	0	33,290	0	0	0	866	04/25/2033
86359A-6T-5	STRUCTURED ASSET INVEST LOAN PRVT CMO O		12/01/2016	Paydown		58,449	58,449	46,595	47,341	0	11,108	0	11,108	0	58,449	0	0	0	1,788	11/25/2033
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		11/25/2016	Paydown		56,597	56,597	56,863	56,679	0	(82)	0	(82)	0	56,597	0	0	0	643	11/25/2032
86359B-J2-8	STRUCTURED ASSET SECURITIES CO CMO FLOAT		12/01/2016	Paydown		222,777	222,777	180,850	191,404	0	31,373	0	31,373	0	222,777	0	0	0	9,676	11/25/2034
86680W-AA-3	SUN MERGER SUB INC CORPORATE		10/21/2016	Call 100.0000		551,000	551,000	568,219	559,731	0	(4,463)	0	(4,463)	0	555,268	0	(4,268)	(4,268)	40,866	08/01/2018
86708*-AA-2	Sunbelt Chlor Alkali Partnersh Gtd Secd		12/22/2016	Redemption 100.0000		1,187,500	1,187,500	1,190,469	1,188,882	0	(1,382)	0	(1,382)	0	1,187,500	0	0	0	85,856	12/22/2017
86708*-AB-0	Sunbelt Chlor Alkali Partnersh Gtd Secd		12/22/2016	Redemption 100.0000		1,187,500	1,187,500	1,190,469	1,188,882	0	(1,382)	0	(1,382)	0	1,187,500	0	0	0	85,856	12/22/2017
86787E-AP-2	SUNTRUST BKS INC CORPORATE		11/17/2016	Credit Suisse First Boston Cor		2,901,218	2,900,000	2,905,916	2,902,293	0	(2,148)	0	(2,148)	0	2,900,145	0	1,073	1,073	49,699	02/15/2017
87088*-AK-8	Swiss Colony Senior Note		11/13/2016	Redemption 100.0000		687,500	687,500	743,357	722,756	0	(35,256)	0	(35,256)	0	687,500	0	0	0	45,719	11/13/2017
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro		12/31/2016	Redemption 100.0000		602,756	602,756	602,756	602,756	0	0	0	0	0	602,756	0	0	0	25,447	03/31/2033
87218@-AE-3	TA-High Desert, LLC Senior Secured Term		12/30/2016	Redemption 100.0000		959,514	959,514	959,514	959,514	0	0	0	0	0	959,514	0	0	0	30,287	03/31/2023
872540-AM-1	T J X COMPANIES INC NEW CORPORATE		10/12/2016	Call 100.0000		400,000	400,000	464,307	463,067	0	(14,590)	0	(14,590)	0	448,478	0	(48,478)	(48,478)	81,525	04/15/2019
87315#-AA-1	TX Solar I LLC Senior Note		12/31/2016	Redemption 100.0000		155,274	155,274	155,274	155,274	0	0	0	0	0	155,274	0	0	0	6,294	06/30/2035

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
87408#-AA-9	TAL Intl Container Corp Senior Note		12/20/2016	Redemption 100.0000		390,362	390,362	390,362	390,362	0	0	0	0	0	390,362	0	0	0	14,379	05/22/2017
87601@-AA-6	TAP WorldwideLLC/TAP Manufactu Senior Se		11/10/2016	Redemption 100.0000		7,800,000	7,800,000	7,800,000	7,800,000	0	0	0	0	0	7,800,000	0	0	0	699,563	12/31/2016
87612E-AR-7	TARGET CORP CORPORATE 6.500% 10/15/37		04/11/2016	Tender (Corp Action)		969,382	668,000	929,991	924,905	0	(2,061)	0	(2,061)	0	922,844	0	46,538	46,538	21,228	10/15/2037
87612E-BA-3	TARGET CORP CORPORATE 4.000% 07/01/42		01/05/2016	Goldman Sachs & Co		2,025,599	2,070,000	2,182,974	2,181,391	0	(63)	0	(63)	0	2,181,328	0	(155,730)	(155,730)	43,010	07/01/2042
87878@-AB-0	Tect Hypervelocity Inc Senior Secured		12/01/2016	Redemption 100.0000		2,618,572	2,618,572	2,618,572	2,618,572	0	0	0	0	0	2,618,572	0	0	0	59,915	05/29/2020
87878@-AC-8	Tect Hypervelocity Inc Senior Secured		12/01/2016	Redemption 100.0000		441,071	441,071	441,071	441,071	0	0	0	0	0	441,071	0	0	0	9,071	05/29/2020
87936#-AF-9	Teleflora LLC Series F Senior Note		06/24/2016	Redemption 100.0000		1,022,500	1,022,500	1,044,590	1,030,637	0	(8,137)	0	(8,137)	0	1,022,500	0	0	0	17,868	06/24/2016
88031N-AA-5	TENASKA ALABAMA PARTNERS LP CORPORATE		12/30/2016	Redemption 100.0000		38,078	38,078	29,066	33,224	0	4,853	0	4,853	0	38,078	0	0	0	1,666	06/30/2021
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND		12/30/2016	Redemption 100.0000		831,495	831,495	831,495	831,495	0	0	0	0	0	831,495	0	0	0	31,800	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A		12/30/2016	Redemption 100.0000		378,259	378,259	378,259	378,259	0	0	0	0	0	378,259	0	0	0	14,480	03/30/2023
880345-B#-9	Tennant Company Senior Note		06/28/2016	Redemption 100.0000		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	5,945	06/28/2021
880345-B@-1	Tennant Company Senior Notes		03/08/2016	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	14,000	03/08/2018
883556-BA-9	THERMO FISHER SCIENTIFIC CORPORATE		04/19/2016	Call 100.0000		1,100,000	1,100,000	1,125,816	1,106,126	0	(2,959)	0	(2,959)	0	1,103,168	0	(3,168)	(3,168)	22,891	08/15/2016
88579Y-AR-2	3M CO CORPORATE 3.000% 08/07/25		11/21/2016	Mitsubishi UFJ SEC (USA) Inc		255,248	250,000	249,038	249,066	0	74	0	74	0	249,140	0	6,108	6,108	9,750	08/07/2025
887317-AD-7	TIME WARNER INC CORPORATE		12/14/2016	Tender (Corp Action)		1,740,900	1,500,000	1,733,331	1,732,867	0	(6,004)	0	(6,004)	0	1,726,863	0	14,037	14,037	105,354	11/15/2036
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS		04/18/2016	Call 100.0000		520,000	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	8,545	10/16/2040
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS		10/17/2016	Redemption 100.0000		521,000	521,000	521,000	521,000	0	0	0	0	0	521,000	0	0	0	17,419	10/16/2040
89236T-AK-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		05/17/2016	Maturity		67,500,000	67,500,000	67,500,000	67,500,000	0	0	0	0	0	67,500,000	0	0	0	266,005	05/17/2016
89236T-BH-7	TOYOTA MOTOR CREDIT CORP CORPORATE		01/14/2016	Mizuho Securities USA, Inc.		1,000,100	1,000,000	997,573	997,683	0	87	0	87	0	997,770	0	2,330	2,330	2,000	05/16/2017
89236T-CA-1	TOYOTA MOTOR CREDIT CORP CORPORATE		11/17/2016	CREDIT AGRICOLE CIB		200,068	200,000	199,726	199,813	0	81	0	81	0	199,893	0	175	175	3,947	01/12/2018
893570-BW-0	TRANSCONT GAS PIPE CORP CORPORATE		04/15/2016	Maturity		6,525,000	6,525,000	6,609,442	6,527,272	0	(2,272)	0	(2,272)	0	6,525,000	0	0	0	208,800	04/15/2016
89379#-AA-0	Transmission & Distribution Co Senior No		10/15/2016	Redemption 100.0000		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	19,922	12/30/2020
89566E-AA-6	Tri-State Gen & Trans Assoc CORPORATE		01/31/2016	Redemption 100.0000		416,600	416,600	416,600	416,600	0	0	0	0	0	416,600	0	0	0	12,581	01/31/2018
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1		12/14/2016	Paydown		268,243	268,243	268,243	268,243	0	0	0	0	0	268,243	0	0	0	7,696	08/14/2027
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -		12/12/2016	Paydown		687,039	687,039	681,959	685,051	0	1,988	0	1,988	0	687,039	0	0	0	21,201	10/12/2026
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED		12/14/2016	Paydown		563,665	563,665	563,665	563,665	0	0	0	0	0	563,665	0	0	0	21,692	05/14/2036
89837#-AB-4	Estate Bernice P Bishop Senior Note		03/01/2016	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	14,571	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note		06/10/2016	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	40,667	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note		04/14/2016	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	36,975	04/14/2029
89837R-AA-0	TRUSTEE DARTMOUTH COLL CORPORATE		05/09/2016	Call 100.0000		1,200,000	1,200,000	1,180,284	1,192,084	0	770	0	770	0	1,192,853	0	7,147	7,147	77,003	06/01/2019
898698-AA-9	Tuco, Inc. SRNT 7.390% 10/16/16		10/16/2016	Redemption 100.0000		616,915	616,915	616,915	616,915	0	0	0	0	0	616,915	0	0	0	20,895	10/16/2016
89970*-AA-7	Tunnel Hill Partners, LP Term		06/03/2016	Redemption 100.0000		2,219,762	2,219,762	2,219,762	2,219,762	0	0	0	0	0	2,219,762	0	0	0	46,287	12/23/2019
89970*-AB-5	Tunnel Hill Partners, LP Revolver		06/03/2016	Call 100.0000		1,089,224	1,089,224	1,089,224	1,089,224	0	0	0	0	0	1,089,224	0	0	0	18,409	12/23/2019
899745-AA-1	TUNICA-BILOXI GAMING AUTHORITY CORPORATE		01/01/2016	Direct		2,500,000	5,000,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	300,000	300,000	0	11/15/2015
899745-AA-1	TUNICA-BILOXI GAMING AUTHORITY CORPORATE		12/23/2016	Maturity		(5,000,000)	(5,000,000)	(2,200,000)	(2,200,000)	0	0	0	0	0	(2,200,000)	0	(2,800,000)	(2,800,000)	0	11/15/2015
90131H-AK-1	21ST CENTURY FOX AMERICA CORPORATE		09/23/2016	Morgan Stanley & Co, Inc		5,018,900	5,000,000	5,527,095	5,274,526	0	(255,304)	0	(255,304)	0	5,019,222	0	(322)	(322)	377,778	10/17/2016

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
902653-A*-5	UDR Inc. Senior Note 6.210% 07/05/16		06/05/2016	Redemption 100.0000		11,793,470	11,793,470	11,793,470	11,793,470	0	0	0	0	0	11,793,470	0	0	0	363,252	07/05/2016
90268T-AB-0	UBS-CITIGROUP COMMERCIAL MORTG CMBS		10/01/2016	Paydown		899,524	899,524	938,344	908,698	0	(9,174)	0	(9,174)	0	899,524	0	0	0	16,352	01/10/2045
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		12/15/2016	Redemption 100.0000		460,147	460,147	460,147	460,147	0	0	0	0	0	460,147	0	0	0	8,853	05/15/2033
902905-AL-2	USX-MARATHON GROUP DEBENTURES		03/01/2016	Seaport Group		2,932,500	3,450,000	3,838,194	3,638,088	0	(4,151)	0	(4,151)	0	3,633,937	0	(701,437)	(701,437)	97,930	05/15/2022
000000-00-0	UPC FINANCING PARTNERSHIP UPC FIN PARTNE		08/23/2016	Call 99.5560		6,968,920	7,000,000	6,960,660	6,956,599	0	3,296	0	3,296	0	6,959,895	0	9,025	9,025	269,757	06/30/2021
903293-BC-1	USG CORP CORPORATE 5.875% 11/01/21		12/01/2016	Call 100.0000		2,000,000	2,000,000	2,090,000	2,065,652	0	(7,724)	0	(7,724)	0	2,057,928	0	(57,928)	(57,928)	215,738	11/01/2021
90331H-MS-9	US BANK NA CORPORATE 2.800% 01/27/25		11/16/2016	US Bank NA		2,975,850	3,000,000	3,009,570	3,008,999	0	(828)	0	(828)	0	3,008,171	0	(32,321)	(32,321)	110,600	01/27/2025
90357#-BK-1	U.S. Bank Tr Natl Assn. Sr Secured Lease		10/02/2016	Redemption 100.0000		1,301,746	1,301,746	1,307,919	1,303,679	0	(1,933)	0	(1,933)	0	1,301,746	0	0	0	68,244	10/02/2018
90357#-BL-9	U.S. Bank Tr Natl Assn. Sr Secured Lease		07/02/2016	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/02/2016
90357#-BL-9	U.S. Bank Tr Natl Assn. Sr Secured Lease		07/02/2016	Redemption 100.0000		2,763,974	2,763,974	2,723,441	2,758,296	0	5,678	0	5,678	0	2,763,974	0	0	0	195,897	07/02/2016
90357#-BM-7	U.S. Bank Tr Natl Assn. Sr Secured Lease		07/02/2016	Redemption 100.0000		2,453,671	2,453,671	2,417,689	2,448,630	0	5,040	0	5,040	0	2,453,671	0	0	0	173,902	07/02/2016
90361#-AA-8	United Technologies Corp Sr. Secured Not		12/02/2016	Redemption 100.0000		855,655	855,655	910,094	883,926	0	(28,271)	0	(28,271)	0	855,655	0	0	0	16,589	04/02/2019
90363*-AA-0	USG Nevada LLC Senior Note in a Project		12/31/2016	Redemption 100.0000		132,632	132,632	132,632	132,632	0	0	0	0	0	132,632	0	0	0	7,249	12/31/2037
903638-AB-6	USTA National Tennis Ctr Inc. Senior Not		07/08/2016	Redemption 100.0000		482,063	482,063	482,063	482,063	0	0	0	0	0	482,063	0	0	0	14,801	09/08/2039
907818-DJ-4	UNION PACIFIC CORP CORPORATE		10/04/2016	Taxable Exchange		1,929,571	1,680,000	1,938,245	1,934,180	0	(4,590)	0	(4,590)	0	1,929,590	0	(19)	(19)	84,012	09/15/2041
907818-DT-2	UNION PACIFIC CORP 4.821% 02/01/44		10/04/2016	Taxable Exchange		309,173	262,000	310,606	309,945	0	(772)	0	(772)	0	309,173	0	0	0	14,841	02/01/2044
907818-DU-9	UNION PACIFIC CORP CORPORATE		10/04/2016	Taxable Exchange		2,207,465	1,980,000	2,213,172	2,211,130	0	(3,665)	0	(3,665)	0	2,207,465	0	0	0	75,501	12/15/2043
907818-DX-3	UNION PACIFIC CORP CORPORATE		10/04/2016	Taxable Exchange		325,486	277,000	326,917	326,260	0	(774)	0	(774)	0	325,486	0	0	0	10,785	06/15/2044
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		07/02/2016	Redemption 100.0000		1,712,184	1,712,184	2,046,385	1,975,168	0	(262,984)	0	(262,984)	0	1,712,184	0	0	0	77,368	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		07/02/2016	Redemption 100.0000		186,200	186,200	195,510	193,685	0	(7,485)	0	(7,485)	0	186,200	0	0	0	9,319	07/02/2022
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		12/01/2016	Redemption 100.0000		81,589	81,589	81,589	81,589	0	0	0	0	0	81,589	0	0	0	2,924	12/01/2027
90932Q-AA-4	UNITED AIRLINES INC CORP SINKING FUND		09/03/2016	Redemption 100.0000		86,516	86,516	87,922	87,905	0	(1,389)	0	(1,389)	0	86,516	0	0	0	2,426	03/03/2028
90989#-AG-7	United Coin Machine Co Term A		12/30/2016	Redemption 100.0000		340,490	340,490	261,572	261,572	0	78,918	0	78,918	0	340,490	0	0	0	24,414	08/31/2017
911312-AH-9	UNITED PARCEL SERVICE CORPORATE		01/14/2016	Citigroup Capital Markets Inc		1,083,790	1,000,000	1,087,588	1,084,858	0	(2,165)	0	(2,165)	0	1,082,693	0	1,097	1,097	28,264	01/15/2018
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		01/05/2016	Goldman Sachs & Co		2,566,260	2,000,000	2,926,360	2,844,018	0	(481)	0	(481)	0	2,843,538	0	(277,278)	(277,278)	59,589	01/15/2038
911312-AR-7	UNITED PARCEL SERVICE CORPORATE		01/05/2016	Goldman Sachs & Co		12,255,237	13,173,000	12,227,943	13,646,184	0	0	1,418,241	(1,418,241)	0	12,227,943	0	27,294	27,294	128,665	10/01/2042
911365-AZ-7	UNITED RENTALS NA INC CORPORATE		11/23/2016	Call 100.0000		3,226,000	3,226,000	3,469,320	3,387,580	0	(32,044)	0	(32,044)	0	3,355,536	0	(129,536)	(129,536)	476,960	04/15/2022
91159H-HC-7	US BANCORP SR NT CORPORATE		12/05/2016	US Bank NA		4,193,890	4,100,000	4,230,708	4,218,027	0	(16,869)	0	(16,869)	0	4,201,158	0	(7,268)	(7,268)	151,017	03/15/2022
913017-BM-0	UNITED TECHNOLOGIES CORP CORPORATE		11/30/2016	Call 100.0000		5,000,000	5,000,000	5,162,250	5,041,886	0	(41,825)	0	(41,825)	0	5,000,062	0	(62)	(62)	476,874	12/15/2017
913017-BQ-1	UNITED TECHNOLOGIES CORP CORPORATE		11/30/2016	Call 100.0000		6,384,000	6,384,000	6,979,138	6,609,631	0	(64,230)	0	(64,230)	0	6,545,401	0	(161,401)	(161,401)	1,133,583	02/01/2019
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note		12/15/2016	Redemption 100.0000		46,569	46,569	46,569	46,569	0	0	0	0	0	46,569	0	0	0	1,272	07/15/2045
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena		12/15/2016	Redemption 100.0000		1,207,801	1,207,801	1,207,801	1,207,801	0	0	0	0	0	1,207,801	0	0	0	42,838	01/15/2036
91850#-AB-2	Winston-Salem Healthcare DEV Credit-Tena		01/20/2016	Call 100.0000		4,548,742	4,548,742	4,548,742	4,548,742	0	0	0	0	0	4,548,742	0	0	0	21,895	05/15/2016
91913Y-AM-2	VALERO ENERGY CORPORATE		10/12/2016	Call 100.0000		12,000,000	12,000,000	11,989,080	11,997,568	0	225	0	225	0	11,997,793	0	2,207	2,207	1,050,015	06/15/2017
92241*-AC-0	Vector Pipeline LP Senior Note		12/15/2016	Redemption 100.0000		565,000	565,000	565,000	565,000	0	0	0	0	0	565,000	0	0	0	18,786	12/15/2017
92241*-AH-9	Vector Pipeline LP Senior Note		12/01/2016	Redemption 100.0000		936,000	936,000	936,000	936,000	0	0	0	0	0	936,000	0	0	0	20,475	06/01/2026
92343V-CK-8	Verizon Communications CORPORATE		02/11/2016	Credit Suisse First Boston Cor		9,408,953	9,939,000	10,504,320	10,498,705	0	(610)	0	(610)	0	10,498,095	0	(1,089,142)	(1,089,142)	236,248	08/21/2046
924172-E@-4	Vermont Electric Power Co, Inc Senior No		10/01/2016	Redemption 100.0000		244,000	244,000	244,000	244,000	0	0	0	0	0	244,000	0	0	0	9,622	01/01/2034

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
92529Q-AA-9	VERSARA TRUST, SERIES 2013-1 ABS FLOATER		06/06/2016	Call 100.0000		150,000,000	150,000,000	150,000,000	150,000,000	0	0	0	0	0	150,000,000	0	0	0	980,965	06/20/2016
92553P-AG-7	VIACOM INC CL B CORPORATE		11/14/2016	Call 100.0000		15,797,000	15,797,000	16,575,001	16,037,430	0	(166,974)	0	(166,974)	0	15,870,457	0	(73,457)	(73,457)	786,068	04/01/2017
927804-FL-3	Virginia Electric Power CORPORATE		07/05/2016	Deutsche Bank Securities Inc		1,903,364	1,735,000	1,728,060	1,728,428	0	83	0	83	0	1,728,510	0	174,854	174,854	68,051	01/15/2043
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf		12/31/2016	Redemption 100.0000		303,696	303,696	303,696	303,696	0	0	0	0	0	303,696	0	0	0	7,500	06/30/2030
92826C-AD-4	Visa Inc CORPORATE 3.150% 12/14/25		11/22/2016	Various		4,313,463	4,300,000	4,294,784	4,294,753	0	379	0	379	0	4,295,132	0	18,331	18,331	128,993	12/14/2025
92941#-AB-1	W S Light Power SRNT 8.150% 10/31/19		10/31/2016	Redemption 100.0000		14,726	14,726	13,152	14,372	0	354	0	354	0	14,726	0	0	0	577	10/31/2019
92941#-AC-9	W S Light Power SRNT 8.000% 10/31/19		10/31/2016	Redemption 100.0000		6,112	6,112	5,600	5,996	0	116	0	116	0	6,112	0	0	0	235	10/31/2019
92941#-AD-7	W S Light Power SRNT 7.370% 10/31/19		10/31/2016	Redemption 100.0000		6,482	6,482	6,095	6,396	0	86	0	86	0	6,482	0	0	0	230	10/31/2019
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No		10/31/2016	Redemption 100.0000		265,823	265,823	265,823	265,823	0	0	0	0	0	265,823	0	0	0	9,248	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No		10/31/2016	Redemption 100.0000		189,873	189,873	189,873	189,873	0	0	0	0	0	189,873	0	0	0	6,605	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No		10/31/2016	Redemption 100.0000		303,797	303,797	303,797	303,797	0	0	0	0	0	303,797	0	0	0	10,569	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No		10/31/2016	Redemption 100.0000		497,155	497,155	497,155	497,155	0	0	0	0	0	497,155	0	0	0	16,437	07/20/2025
92976G-AE-1	WELLS FARGO BANK NA CORPORATE		03/15/2016	Maturity		5,747,000	5,747,000	6,092,107	5,759,435	0	(12,435)	0	(12,435)	0	5,747,000	0	0	0	160,916	03/15/2016
92976V-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		01/01/2016	Paydown		1,296,444	1,296,444	1,078,431	1,290,953	0	5,492	0	5,492	0	1,296,444	0	0	0	6,428	05/15/2043
92976V-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		02/01/2016	Paydown		108,300,000	108,300,000	109,922,603	108,189,816	0	110,184	0	110,184	0	108,300,000	0	0	0	807,134	05/15/2043
92976V-AG-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		03/01/2016	Paydown		21,124,901	21,124,901	23,705,274	21,350,374	0	(225,473)	0	(225,473)	0	21,124,901	0	0	0	226,355	05/15/2043
92976W-BH-8	WACHOVIA CORP CORPORATE		01/15/2016	Goldman Sachs & Co		2,165,020	2,000,000	2,384,592	2,172,956	0	(4,524)	0	(4,524)	0	2,168,432	0	(3,412)	(3,412)	54,306	02/01/2018
92977Q-AD-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		06/01/2016	Paydown		21,073,491	21,073,491	21,460,387	21,053,997	0	19,494	0	19,494	0	21,073,491	0	0	0	371,556	07/15/2045
92977R-AC-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/01/2016	Paydown		3,984,571	3,984,571	4,151,153	3,980,725	0	3,847	0	3,847	0	3,984,571	0	0	0	46,950	06/15/2045
92977R-AD-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/01/2016	Paydown		21,326,809	21,326,809	22,609,694	21,393,630	0	(66,821)	0	(66,821)	0	21,326,809	0	0	0	426,857	06/15/2045
92978P-AE-9	WACHOVIA BANK COMMERCIAL MORTG CMBS		10/01/2016	Paydown		1,901,906	1,901,906	2,138,159	1,945,323	0	(43,417)	0	(43,417)	0	1,901,906	0	0	0	61,784	11/15/2048
92978P-AF-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		10/01/2016	Paydown		40,698,154	40,698,154	44,817,252	41,817,988	0	(1,119,834)	0	(1,119,834)	0	40,698,154	0	0	0	1,656,324	11/15/2048
92978T-AC-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		06/01/2016	Paydown		21,962,687	21,962,687	21,148,422	21,816,207	0	146,480	0	146,480	0	21,962,687	0	0	0	567,759	04/15/2047
92978Y-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/01/2016	Paydown		1,016,167	1,016,167	1,055,384	1,035,997	0	(19,830)	0	(19,830)	0	1,016,167	0	0	0	44,741	06/15/2049
93105*-AP-4	Wakefern Food Corporation Senior Note		02/18/2016	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	8,964	02/18/2021
93120#-AA-4	DH Newnan LLC Credit Tenant Lease		12/15/2016	Redemption 100.0000		71,969	71,969	71,969	71,969	0	0	0	0	0	71,969	0	0	0	2,115	07/15/2034
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		12/15/2016	Redemption 100.0000		80,859	80,859	80,859	80,859	0	0	0	0	0	80,859	0	0	0	2,438	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/25/2016	Redemption 100.0000		215,230	215,230	215,230	215,230	0	0	0	0	0	215,230	0	0	0	6,004	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te		12/25/2016	Redemption 100.0000		553,884	553,884	553,884	553,884	0	0	0	0	0	553,884	0	0	0	15,572	04/25/2039
93373#-AA-8	WANVOG Investments Senior Note		11/27/2016	Redemption 100.0000		1,140,692	1,140,692	1,140,692	1,140,692	0	0	0	0	0	1,140,692	0	0	0	42,638	11/27/2016
93373#-AB-6	WANVOG Investments Senior Note		11/27/2016	Redemption 100.0000		79,355	79,355	79,355	79,355	0	0	0	0	0	79,355	0	0	0	3,076	11/27/2016
93373#-AC-4	WANVOG Investments Senior Secured Note		11/27/2016	Redemption 100.0000		491,209	491,209	491,209	491,209	0	0	0	0	0	491,209	0	0	0	12,888	11/27/2016
93426@-AA-7	Warehouse, LLC Debt in a Project		09/19/2016	Redemption 100.0000		9,171,060	9,171,060	9,171,060	9,171,060	0	0	0	0	0	9,171,060	0	0	0	208,224	05/06/2020
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-		12/01/2016	Paydown		300,982	300,982	299,680	299,170	0	1,811	0	1,811	0	300,982	0	0	0	6,223	03/25/2020
94106L-AX-7	WASTE MANAGEMENT INC CORPORATE		09/01/2016	Maturity		7,450,000	7,450,000	7,487,010	7,455,349	0	(5,349)	0	(5,349)	0	7,450,000	0	0	0	193,700	09/01/2016
941848-C#-8	Waters Corp Senior Note		09/01/2016	PGIM, Inc.		4,203,668	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	203,668	203,668	91,044	06/30/2021
942682-A*-6	Watson Land Company Series A Senior Note		12/02/2016	Redemption 100.0000		469,537	469,537	469,537	469,537	0	0	0	0	0	469,537	0	0	0	15,995	09/04/2018
942682-A@-4	Watson Land Company Series B Senior Note		12/02/2016	Redemption 100.0000		485,704	485,704	485,704	485,704	0	0	0	0	0	485,704	0	0	0	17,458	06/01/2026

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
942683-AE-3	ACTAVIS INC CORPORATE 6.125% 08/15/19		09/23/2016	WELLS FARGO SEC LLC		4,469,280	4,000,000	4,869,280	4,493,350	0	(97,034)	0	(97,034)	0	4,396,316	0	72,964	72,964	273,583	08/15/2019
94403*-AY-2	Wawa, Inc. Senior Note		05/04/2016	Redemption 100.0000		5,522,500	5,522,500	5,522,500	5,522,500	0	0	0	0	0	5,522,500	0	0	0	162,085	05/04/2016
946758-AA-3	Ways to Work, Inc Promissory Note		12/21/2016	Call 100.0000		3,159,469	3,159,469	2,203,838	2,715,556	0	13,105	0	13,105	0	2,728,661	0	430,808	430,808	51,123	11/25/2018
946758-AA-3	Ways to Work, Inc Promissory Note		11/30/2016	Redemption 100.0000		90,000	90,000	64,007	77,183	0	12,817	0	12,817	0	90,000	0	0	0	4,502	11/25/2018
94974B-FG-0	Wells Fargo & Co NT CORPORATE		01/14/2016	Market Axess		399,416	400,000	400,603	400,585	0	(14)	0	(14)	0	400,571	0	(1,155)	(1,155)	3,067	01/16/2018
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te		12/10/2016	Redemption 100.0000		287,360	287,360	225,331	258,780	0	28,580	0	28,580	0	287,360	0	0	0	8,282	05/10/2019
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2016	Redemption 100.0000		5,224	5,224	5,224	5,224	0	0	0	0	0	5,224	0	0	0	148	01/03/2029
94978#-FZ-5	Wells Fargo BK Northwest, N.A. Credit-Te		12/29/2016	Call 100.0000		3,225,737	3,225,737	3,225,737	3,225,737	0	0	0	0	0	3,225,737	0	0	0	158,068	12/21/2029
94978#-FZ-5	Wells Fargo BK Northwest, N.A. Credit-Te		12/21/2016	Redemption 100.0000		119,631	119,631	119,631	119,631	0	0	0	0	0	119,631	0	0	0	3,292	12/21/2029
9497ER-AC-8	WELLS FARGO HOME EQUITY WFHET_05-1		05/04/2016	Morgan Stanley & Co, Inc		17,585,963	18,212,000	18,212,000	18,212,000	0	0	0	0	0	18,212,000	0	(626,038)	(626,038)	77,342	04/25/2035
95248#-AA-8	West Deptford Enrgy Hldgs, LLC Senior Se		12/30/2016	Redemption 100.0000		2,096,262	2,096,262	2,096,262	2,096,262	0	0	0	0	0	2,096,262	0	0	0	45,499	01/14/2022
955306-B*-5	West Pharmaceutical Svcs, Inc. Senior No		02/27/2016	Maturity		15,940,045	15,940,045	17,900,000	15,847,408	0	0	0	0	2,052,592	15,940,045	(1,959,955)	0	(1,959,955)	178,422	02/27/2016
95583#-AB-7	West Shore Pipe Line Company Senior Note		01/10/2016	Redemption 100.0000		181,818	181,818	181,818	181,818	0	0	0	0	0	181,818	0	0	0	3,273	01/10/2016
95709T-AH-3	Westar Energy Inc CORPORATE		10/03/2016	WELLS FARGO SEC LLC		2,665,826	2,443,000	2,696,266	2,679,092	0	(4,322)	0	(4,322)	0	2,674,770	0	(8,944)	(8,944)	110,011	03/01/2042
95906#-AF-8	Western Oilfields Supply Co. Senior Note		12/15/2016	Redemption 100.0000		148,980	148,980	148,980	148,980	0	0	0	0	0	148,980	0	0	0	5,270	12/15/2016
96316#-AC-7	Wheeling Power Company Senior Unsecured		08/01/2016	PGIM, Inc.		5,270,123	5,025,000	5,025,000	5,025,000	0	0	0	0	0	5,025,000	0	245,123	245,123	123,950	06/02/2025
96466Q-AA-5	Whitecap New York Growth Fd II Senior St		10/31/2016	Various		190,454	190,454	190,454	190,454	0	0	0	0	0	190,454	0	0	0	(8,740)	03/01/2016
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str		11/15/2016	Redemption 100.0000		688,144	688,144	688,144	688,144	0	0	0	0	0	688,144	0	0	0	33,544	08/15/2018
96811X-AA-2	Wildflower Energy, LP Senior Note		12/30/2016	Redemption 100.0000		1,329,407	1,329,407	1,338,461	1,334,523	0	(5,115)	0	(5,115)	0	1,329,407	0	0	0	50,983	09/30/2021
96928#-AB-9	William Blair Pass Through CTL Credit Te		12/15/2016	Redemption 100.0000		133,263	133,263	133,263	133,263	0	0	0	0	0	133,263	0	0	0	4,425	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2016	Redemption 100.0000		72,223	72,223	72,223	72,223	0	0	0	0	0	72,223	0	0	0	2,273	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2016	Redemption 100.0000		198,116	198,116	198,116	198,116	0	0	0	0	0	198,116	0	0	0	6,209	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2016	Redemption 100.0000		162,852	162,852	162,852	162,852	0	0	0	0	0	162,852	0	0	0	5,476	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2016	Redemption 100.0000		36,814	36,814	36,814	36,814	0	0	0	0	0	36,814	0	0	0	1,238	12/15/2030
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		12/15/2016	Redemption 100.0000		1,350,321	1,350,321	1,364,767	1,358,895	0	(8,574)	0	(8,574)	0	1,350,321	0	0	0	42,864	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease		12/15/2016	Redemption 100.0000		1,106,132	1,106,132	1,106,132	1,106,132	0	0	0	0	0	1,106,132	0	0	0	45,143	07/15/2036
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2016	Redemption 100.0000		290,073	290,073	290,073	290,073	0	0	0	0	0	290,073	0	0	0	12,079	07/15/2036
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2016	Redemption 100.0000		91,223	91,223	91,223	91,223	0	0	0	0	0	91,223	0	0	0	2,034	09/15/2044
97068*-AE-5	WBI Energy Transmission Senior Note		05/15/2016	Maturity		9,050,000	9,050,000	9,050,000	9,050,000	0	0	0	0	0	9,050,000	0	0	0	271,953	05/15/2016
97181#-KV-4	Wilmington Tr Company Debt inLev Lease		01/04/2016	Call 100.0000		954,962	954,962	971,291	964,065	0	(15)	0	(15)	0	964,050	0	(9,087)	(9,087)	25,593	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		07/02/2016	Redemption 100.0000		80,599	80,599	81,379	81,008	0	(409)	0	(409)	0	80,599	0	0	0	3,965	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		07/02/2016	Redemption 100.0000		114,906	114,906	115,880	115,445	0	(539)	0	(539)	0	114,906	0	0	0	5,653	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt inLev Lease		01/02/2016	Redemption 100.0000		581,445	581,445	591,317	587,062	0	(5,617)	0	(5,617)	0	581,445	0	0	0	15,583	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt inLev Lease		01/02/2016	Redemption 100.0000		455,329	455,329	463,297	459,498	0	(4,169)	0	(4,169)	0	455,329	0	0	0	12,203	07/02/2028

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
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		01/02/2016	Redemption 100.0000		293,513	293,513	298,821	296,273	0	(2,760)	0	(2,760)	0	293,513	0	0	0	7,896	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		07/02/2016	Redemption 100.0000		104,003	104,003	105,041	104,537	0	(534)	0	(534)	0	104,003	0	0	0	5,117	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		07/02/2016	Redemption 100.0000		78,775	78,775	79,424	79,129	0	(354)	0	(354)	0	78,775	0	0	0	3,876	01/02/2026
97181#-LG-6	Wilmington Tr Company Debt in Leverage L		01/02/2016	Redemption 100.0000		508,661	508,661	520,697	515,347	0	(6,686)	0	(6,686)	0	508,661	0	0	0	12,818	01/02/2024
97181#-LH-4	Wilmington Tr Company Debt in Leverage L		01/02/2016	Redemption 100.0000		353,861	353,861	353,861	353,861	0	0	0	0	0	353,861	0	0	0	8,917	01/02/2020
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		07/02/2016	Redemption 100.0000		44,039	44,039	44,383	44,251	0	(212)	0	(212)	0	44,039	0	0	0	2,167	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		07/02/2016	Redemption 100.0000		141,954	141,954	143,124	142,610	0	(656)	0	(656)	0	141,954	0	0	0	6,984	01/02/2026
97181#-MH-3	Wilmington Tr Company Debt in Leverage L		07/02/2016	Call 100.0000		12,628	12,628	12,628	12,628	0	0	0	0	0	12,628	0	0	0	730	01/02/2023
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr		01/02/2016	Redemption 100.0000		1,060,285	1,060,285	1,060,285	1,060,285	0	0	0	0	0	1,060,285	0	0	0	30,642	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr		07/02/2016	Call 100.0000		8,058	8,058	8,058	8,058	0	0	0	0	0	8,058	0	0	0	466	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr		01/02/2016	Redemption 100.0000		253,271	253,271	253,271	253,271	0	0	0	0	0	253,271	0	0	0	7,320	01/02/2023
97313*-AA-6	WinCo HIdgs Inc/ WinCo Foods Senior Note		11/11/2016	Redemption 100.0000		11,038,182	11,038,182	11,038,182	11,038,182	0	0	0	0	0	11,038,182	0	0	0	286,436	08/11/2017
97424*-AA-2	Winmark Corporation Senior Secured Note		11/14/2016	Redemption 100.0000		636,000	636,000	636,000	636,000	0	0	0	0	0	636,000	0	0	0	21,863	05/14/2025
97772*-AB-8	Wolf Gordon Acquisition Corp. Term A		01/22/2016	Redemption 100.0000		11,211,934	11,211,934	11,211,934	11,211,934	0	0	0	0	0	11,211,934	0	0	0	52,322	07/15/2016
97805*-AH-6	Wolverine Pipe Line Company Senior Note		12/10/2016	Redemption 100.0000		49,286	49,286	49,286	49,286	0	0	0	0	0	49,286	0	0	0	4,012	12/10/2019
97805*-AJ-2	Wolverine Pipe Line Company Senior Note		12/10/2016	Redemption 100.0000		190,929	190,929	190,929	190,929	0	0	0	0	0	190,929	0	0	0	15,923	12/10/2019
97806*-AA-0	Wolverine Power Cooperative Series A Sen		12/01/2016	Redemption 100.0000		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	13,090	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen		12/01/2016	Redemption 100.0000		433,333	433,333	467,425	465,972	0	(32,638)	0	(32,638)	0	433,333	0	0	0	13,567	12/01/2039
98159*-AB-9	Worldwide Machinery Revolver B		12/28/2016	Call 100.0000		1,322,942	1,322,942	1,322,942	1,322,942	0	0	0	0	0	1,322,942	0	0	0	35,350	02/20/2019
983024-AJ-9	WYETH CORPORATE 5.500% 02/15/16		02/15/2016	Maturity		3,390,000	3,390,000	3,395,119	3,389,639	0	361	0	361	0	3,390,000	0	0	0	93,225	02/15/2016
98330#-AA-9	Wyoming Machinery Company Senior Note		12/21/2016	Redemption 100.0000		2,124,000	2,124,000	2,124,000	2,124,000	0	0	0	0	0	2,124,000	0	0	0	134,024	12/21/2019
984121-BP-7	XEROX CORPORATION CORPORATE		03/15/2016	Maturity		10,000,000	10,000,000	9,941,300	9,995,881	0	4,119	0	4,119	0	10,000,000	0	0	0	320,000	03/15/2016
98419M-AA-8	XYLEM INC/NY CORPORATE		04/11/2016	Call 100.0000		24,000,000	24,000,000	25,200,000	24,215,700	0	(82,907)	0	(82,907)	0	24,132,793	0	(132,793)	(132,793)	742,496	09/20/2016
98954#-AD-8	Ziegler Inc Senior Note		08/01/2016	PGIM, Inc.		6,926,628	6,650,000	6,650,000	6,650,000	0	0	0	0	0	6,650,000	0	276,628	276,628	211,145	03/27/2025
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		10/23/2016	Paydown		8,201,507	8,201,507	7,949,281	8,022,568	0	178,939	0	178,939	0	8,201,507	0	0	0	28,475	07/23/2019
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		10/23/2016	Paydown		8,267,363	8,267,363	8,012,548	8,086,941	0	180,422	0	180,422	0	8,267,363	0	0	0	28,713	07/23/2019
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER		11/06/2016	Paydown		8,673,546	8,673,546	8,406,004	8,467,012	0	206,534	0	206,534	0	8,673,546	0	0	0	71,328	08/06/2019
G9500*-AA-7	Waypoint Asset Funding 8 LLC Senior Secu		10/15/2016	Redemption 100.0000		447,300	447,300	447,300	447,300	0	0	0	0	0	447,300	0	0	0	15,890	10/17/2022
00118*-AA-7	Ag Growth International Series A Senior	A	10/29/2016	Maturity		15,515,000	15,515,000	15,826,654	15,634,127	0	(119,127)	0	(119,127)	0	15,515,000	0	0	0	1,055,020	10/29/2016
032479-AD-9	ANADARKO FINANCE CO BD COMPANY GUARNT	A	02/22/2016	Morgan Stanley & Co, Inc		28,629,646	32,600,000	32,300,108	32,369,615	0	942	0	942	0	32,370,557	0	(3,740,911)	(3,740,911)	774,250	05/01/2031
06366R-PR-0	BANK OF MONTREAL CORP FOREIGN	A	07/15/2016	Maturity		78,500,000	78,500,000	78,428,565	78,486,823	0	13,177	0	13,177	0	78,500,000	0	0	0	1,020,500	07/15/2016
06366R-VD-4	BANK OF MONTREAL CORP FOREIGN	A	01/14/2016	Toronto Dominion Securities		1,098,438	1,100,000	1,099,661	1,099,677	0	12	0	12	0	1,099,689	0	(1,251)	(1,251)	7,388	07/14/2017
064149-2L-0	BANK OF NOVA SCOTIA DISCOUNT NOTE		10/12/2016	Various		79,592	74,957	90,865	74,944	0	(406)	0	(406)	15,237	77,681	(12,094)	1,911	(10,183)	2,582	01/11/2021
064151-EF-6	BANK OF NOVA SCOTIA 2.090% 09/09/20		03/08/2016	Various		117,341	117,280	121,551	115,171	0	1	0	1	6,379	117,270	(4,281)	71	(4,210)	1,149	09/09/2020
064151-GC-1	BANK OF NOVA SCOTIA Corporate		03/08/2016	Nesbitt Burns		89,437	89,505	89,733	86,387	0	0	0	0	3,346	89,505	(228)	(69)	(297)	809	12/08/2025
064159-AM-8	BANK OF NOVA SCOTIA CORP FOREIGN	A	01/14/2016	Toronto Dominion Securities		1,316,965	1,300,000	1,318,489	1,317,377	0	(884)	0	(884)	0	1,316,493	0	472	472	17,312	01/12/2017
064159-CQ-7	BANK OF NOVA SCOTIA CORP FOREIGN	A	07/15/2016	Maturity		5,000,000	5,000,000	4,995,450	4,999,158	0	842	0	842	0	5,000,000	0	0	0	68,750	07/15/2016

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
064159-CR-5	BANK OF NOVA SCOTIA CORP FRGN FLOATER	A	07/15/2016	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	198,436	07/15/2016
07813Z-BS-2	BELL CANADA LTD DISCOUNT NOTE		05/31/2016	RBC Dominion Securities Inc		31,725	30,579	29,798	28,683	0	7	0	7	1,118	30,466	659	1,259	1,918	632	10/03/2022
09784Y-A#-5	Bonavista Energy Corporation Series A Se	A	06/04/2016	Redemption 100.0000		1,500,000	1,500,000	1,596,072	1,539,157	0	(39,157)	0	(39,157)	0	1,500,000	0	0	0	36,450	06/05/2017
124900-C*-0	CCL Industries, Incorporated Senior Note	A	03/07/2016	Maturity		23,000,000	23,000,000	25,869,464	23,168,386	0	(168,386)	0	(168,386)	0	23,000,000	0	0	0	640,550	03/07/2016
136069-FU-0	CANADIAN IMPERIAL BANK CORP FOREIGN	A	07/18/2016	Maturity		47,100,000	47,100,000	47,070,798	47,094,491	0	5,509	0	5,509	0	47,100,000	0	0	0	635,850	07/18/2016
136069-FV-8	CANADIAN IMPERIAL BANK CORP FRGN FLOATER	A	07/18/2016	Maturity		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	98,718	07/18/2016
136375-BM-3	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	06/01/2016	Maturity		7,330,000	7,330,000	7,056,522	7,310,472	0	19,528	0	19,528	0	7,330,000	0	0	0	212,570	06/01/2016
136385-AC-5	CANADIAN NATL RESOURCES CORP FOREIGN	A	03/07/2016	JP Morgan Securities, Inc		881,010	1,000,000	1,193,990	1,149,415	0	(1,172)	0	(1,172)	0	1,148,243	0	(267,233)	(267,233)	47,000	01/15/2032
136385-AE-1	CANADIAN NATL RESOURCES SENIOR NOTES	A	03/04/2016	JP Morgan Securities, Inc		34,590,250	41,675,000	43,120,135	42,825,559	0	(11,896)	0	(11,896)	0	42,813,663	0	(8,223,413)	(8,223,413)	515,207	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES CORP FOREIGN	A	03/04/2016	Natl BK of Canada Financial		7,748,300	10,000,000	9,977,100	9,982,343	0	(20)	0	(20)	0	9,982,323	0	(2,234,023)	(2,234,023)	354,250	02/01/2035
136385-AK-7	CANADIAN NATL RESOURCES CORP FOREIGN	A	02/03/2016	Various		14,068,898	14,250,000	14,253,563	14,249,906	0	(405)	0	(405)	0	14,249,501	0	(180,603)	(180,603)	187,269	05/15/2017
136385-AL-5	CANADIAN NATL RESOURCES CORP FOREIGN	A	03/04/2016	Various		20,307,622	25,050,000	32,271,965	31,763,947	0	(32,467)	0	(32,467)	0	31,731,480	0	(11,423,858)	(11,423,858)	756,719	03/15/2038
22576C-B@-9	Crescent Point Energy Corp Senior Note	A	04/14/2016	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	58,950	04/14/2016
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not	A	04/06/2016	Redemption 100.0000		9,412,423	9,412,423	9,471,580	9,451,872	0	(39,449)	0	(39,449)	0	9,412,423	0	0	0	278,830	04/06/2020
292505-AE-4	ENCANA CORPORATION CORP FOREIGN	A	03/30/2016	Tender (Corp Action)		2,571,520	3,136,000	3,372,674	3,342,559	0	(1,168)	0	(1,168)	0	3,341,391	0	(769,871)	(769,871)	129,850	08/15/2037
29250Z-AL-2	ENBRIDGE PIPELINES INC CORP FRGN		09/13/2016	Nesbitt Burns		49,731	45,596	58,333	43,945	0	(150)	0	(150)	13,368	46,268	(10,895)	3,463	(7,432)	1,923	04/06/2020
36158Z-BV-7	GE CAPITAL CDA FUNDING DISCOUNT NOTE		02/17/2016	Various		215,117	190,322	264,192	191,455	0	5	0	5	72,751	190,289	(73,922)	24,827	(49,095)	4,588	01/26/2022
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1		12/16/2016	Redemption 100.0000		327,242	327,242	318,118	310,996	0	0	0	0	7,122	327,242	9,124	0	9,124	16,356	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured		12/16/2016	Redemption 100.0000		976,384	976,384	1,143,502	920,827	0	0	0	0	222,675	976,384	(167,118)	0	(167,118)	22,140	06/16/2023
40427H-SQ-7	HSBC BANK CANADA CORP FOREIGN		12/08/2016	Various		156,726	151,273	202,573	143,978	0	0	0	0	58,595	151,273	(51,299)	5,452	(45,847)	5,776	01/14/2020
41754W-AN-1	Harvest Operations Corp CORP FOREIGN	A	06/16/2016	Taxable Exchange		1,651,199	2,100,000	1,651,199	1,606,500	0	375,449	330,750	44,699	0	1,651,199	0	0	0	102,266	10/01/2017
448096-AE-7	HUSKY OIL LTD DEBENTURES	A	11/15/2016	Maturity		10,869,000	10,869,000	10,702,875	10,851,033	0	17,967	0	17,967	0	10,869,000	0	0	0	820,610	11/15/2016
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE		12/01/2016	Paydown		857	857	1,141	816	0	1	0	1	324	857	(284)	0	(284)	17	04/12/2020
49455W-AD-8	KINDER MORGAN INC CORPORATE	A	01/05/2016	Maturity		9,807,000	9,807,000	10,580,697	9,810,984	0	(3,984)	0	(3,984)	0	9,807,000	0	0	0	279,500	01/05/2016
548243-AA-2	LOWER MATTAGAMII ENERGY CORP FOREIGN		02/24/2016	Nesbitt Burns		73,028	65,303	92,918	64,790	0	0	0	0	28,127	65,303	(27,615)	7,725	(19,890)	798	05/18/2021
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN		12/31/2016	Redemption 100.0000		1,415	1,415	1,654	1,342	0	0	0	0	312	1,415	(239)	0	(239)	45	06/30/2032
707886-A@-6	Penn West Petroleum Ltd. Senior Note	A	10/31/2016	Call 100.0000		4,734,463	4,734,463	4,734,463	4,734,463	0	0	0	0	0	4,734,463	0	0	0	250,781	05/31/2017
707886-B#-3	Penn West Petroleum Ltd. Series F Senior	A	10/31/2016	Call 100.0000		40,086,941	40,086,941	41,085,974	40,515,382	0	(112,960)	0	(112,960)	0	40,402,422	0	(315,480)	(315,480)	2,276,186	05/29/2018
707886-B@-5	Penn West Petroleum Ltd. Series E Senior	A	05/29/2016	Maturity		19,300,000	19,300,000	19,300,000	19,300,000	0	0	0	0	0	19,300,000	0	0	0	767,625	05/29/2016
707886-C*-6	Penn West Petroleum Ltd. Series G Senior	A	10/31/2016	Call 100.0000		8,454,398	8,454,398	8,454,398	8,454,398	0	0	0	0	0	8,454,398	0	0	0	486,154	05/29/2020
707886-D#-1	Penn West Petroleum Ltd. Series L Senior	A	10/31/2016	Call 100.0000		11,836,158	11,836,158	12,344,267	12,213,341	0	(66,298)	0	(66,298)	0	12,147,043	0	(310,886)	(310,886)	1,015,477	05/05/2019
707886-F#-9	Penn West Petroleum Ltd. Series R Sr Gtd	A	10/31/2016	Call 100.0000		9,083,406	9,083,406	9,083,406	9,083,406	0	0	0	0	0	9,083,406	0	0	0	572,899	03/16/2017
707886-G*-2	Penn West Petroleum Ltd. Series S Sr Gtd	A	10/31/2016	Call 100.0000		6,087,167	6,087,167	6,087,167	6,087,167	0	0	0	0	0	6,087,167	0	0	0	415,443	03/16/2020
707887-A#-2	Penn West Petroleum Limited Series Y Sr	A	10/31/2016	Call 100.0000		12,174,333	12,174,333	12,174,333	12,174,333	0	0	0	0	0	12,174,333	0	0	0	568,697	12/02/2022
707887-A*-6	Penn West Petroleum Limited Series W Sr	A	10/31/2016	Call 100.0000		8,792,574	8,792,574	8,792,574	8,792,574	0	0	0	0	0	8,792,574	0	0	0	359,909	12/02/2017
707887-A@-4	Penn West Petroleum Limited Series X Sr	A	10/31/2016	Call 100.0000		24,348,667	24,348,667	24,348,667	24,348,667	0	0	0	0	0	24,348,667	0	0	0	1,120,021	12/02/2020
707887-C#-0	Penn West Petroleum Limited Senior Note	A	10/31/2016	Call 100.0000		4,396,287	4,396,287	4,396,287	4,396,287	0	0	0	0	0	4,396,287	0	0	0	200,939	11/30/2021
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP		12/01/2016	Redemption 100.0007		2,743	2,743	3,038	2,619	0	0	0	0	419	2,743	(295)	0	(295)	35	05/12/2050
775109-AN-1	ROGERS COMMUN INC. CORP FOREIGN		01/26/2016	Nesbitt Burns		35,609	31,931	46,883	33,689	0	(33)	0	(33)	11,571	33,182	(12,045)	2,427	(9,618)	405	11/04/2019
780086-CW-2	ROYAL BANK OF CANADA FOREIGN		02/18/2016	Wood Gundy Inc		51,723	51,110	70,444	50,392	0	0	0	0	20,051	51,110	(19,334)	613	(18,721)	339	12/06/2024
780086-KR-4	ROYAL BANK OF CANADA 2.480% 06/04/25		02/26/2016	Nesbitt Burns		78,127	81,241	88,107	79,163	0	(6)	0	(6)	8,933	81,210	(6,880)	(3,083)	(9,963)	502	06/04/2025
78008S-7D-2	ROYAL BANK OF CANADA CORP FOREIGN	A	01/15/2016	Goldman Sachs & Co		1,717,578	1,700,000	1,717,814	1,717,381	0	(360)	0	(360)	0	1,717,021	0	557	557	18,077	07/27/2018
78008S-E2-8	ROYAL BANK OF CANADA CORP FRGN FLOATER	A	03/08/2016	Maturity		65,000,000	65,000,000	65,000,000	65,000,000	0	0	0	0	0	65,000,000	0	0	0	136,702	03/08/2016
78010U-BY-2	ROYAL BANK OF CANADA CORP FOREIGN	A	09/09/2016	Maturity		6,000,000	6,000,000	5,992,620	5,998,235	0	1,765	0	1,765	0	6,000,000	0	0	0	87,000	09/09/2016
82028K-AP-6	SHAW COMMUNICATIONS INC CORP FOREIGN		02/18/2016	Nesbitt Burns		48,290	43,808	59,938	44,476	0	(60)	0	(60)	13,529	45,063	(12,883)	3,228	(9,655)	997	10/01/2019
87425E-C#-8	Talisman Energy Inc Series B Senior Note	A	03/11/2016	Maturity		32,785,000	32,785,000	34,272,792	32,889,416	0	(104,416)	0	(104,416)	0	32,785,000	0	0	0	696,681	03/11/2016
87971M-AR-4	TELUS CORP CORP FOREIGN		05/17/2016	Nesbitt Burns		191,535	186,032	234,724	172,003	0	44	0	44	63,002	185,237	(49,812)	6,298	(43,514)	3,907	04/01/2024
87971M-BA-0	TELUS CORP CORP FOR 2.350% 03/28/22		05/17/2016	Nesbitt Burns		122,973	124,021	127,543	114,902	0	18	0	18	12,674	123,737	(3,857)	(764)	(4,621)	1,848	03/28/2022

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
87971M-BC-6	TELUS CORP Corp Foreign		05/17/2016	Nesbitt Burns		24,099	23,254	22,223	21,428	0	5	0	5	796	23,078	849	1,021	1,870	385	03/10/2026
89114Q-AQ-1	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	01/14/2016	Toronto Dominion Securities		1,597,104	1,600,000	1,597,339	1,597,463	0	98	0	98	0	1,597,561	0	(457)	(457)	3,900	05/02/2017
89153U-AD-3	TOTAL CAPITAL CANADA LTD CORP FRGN FLOAT	A	01/15/2016	Maturity		80,000,000	80,000,000	80,000,000	80,000,000	0	0	0	0	0	80,000,000	0	0	0	143,213	01/15/2016
895945-E@-8	Trican Well Services Ltd. Senior Note	A	09/29/2016	Call 100.0000		5,294,994	5,294,994	5,294,994	5,294,994	0	0	0	0	0	5,294,994	0	0	0	134,922	11/19/2019
C0439#-AB-0	A. O. Smith Enterprises, Ltd. Senior Not		04/03/2016	Redemption 100.0000		2,291,563	2,291,563	2,569,593	2,159,672	0	0	0	0	409,921	2,291,563	(278,030)	0	(278,030)	59,035	04/03/2018
C0445#-AJ-5	ARC Resources Ltd. Series D Senior Secur	A	03/05/2016	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	39,840	03/05/2019
C1025#-AA-0	Black Diamond Ltd. Partnership Senior Se		07/07/2016	Redemption 100.0000		236,698	236,698	319,875	220,433	0	0	0	0	99,442	236,698	(83,178)	0	(83,178)	9,344	07/08/2019
C1465*-AF-0	CGI Group Inc Senior Note	A	08/01/2016	PGIM, Inc.		8,098,079	7,375,000	7,375,000	7,375,000	0	0	0	0	0	7,375,000	0	723,079	723,079	231,030	12/15/2021
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver		10/31/2016	PGIM, Inc.		171,235	171,235	189,341	162,259	0	0	0	0	27,151	171,235	(18,106)	0	(18,106)	7,832	05/01/2017
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver	A	05/24/2016	Call 100.0000		33,384	33,384	20,972	26,690	0	1,796	0	1,796	0	28,486	0	4,898	4,898	1,096	05/01/2017
C4111#-AA-9	Graymont Western Canada Inc Senior Secur	A	10/14/2016	Redemption 100.0000		1,583,973	1,583,973	1,583,973	1,583,973	0	0	0	0	0	1,583,973	0	0	0	101,850	10/14/2019
C4111#-AC-5	Graymont Western Canada Inc Senior Secur		10/14/2016	Redemption 100.0000		2,894,134	2,894,134	3,019,267	2,739,750	0	0	0	0	279,518	2,894,134	(125,133)	0	(125,133)	210,083	10/14/2019
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	06/21/2016	Redemption 100.0000		328,429	328,429	328,429	328,429	0	0	0	0	0	328,429	0	0	0	7,718	06/21/2027
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec		09/30/2016	Redemption 100.0000		101,232	101,232	130,281	95,054	0	0	0	0	35,227	101,232	(29,049)	0	(29,049)	2,399	06/16/2023
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		12/16/2016	Redemption 100.0000		719,933	719,933	699,860	684,191	0	0	0	0	15,669	719,933	20,073	0	20,073	35,984	06/16/2023
C4951#-AA-2	KIT Finance, Inc Senior Secured Note		10/14/2016	Call 100.0000		56,243	56,243	0	0	0	0	0	0	0	0	0	56,243	56,243	0	12/31/2012
C4951#-AB-0	KIT Finance, Inc Senior Note		10/14/2016	Call 100.0000		7,541	7,541	0	0	0	0	0	0	0	0	0	7,541	7,541	0	12/31/2012
C7849#-AA-1	Ritchie Bros. Auctioneers Series A Senio		05/04/2016	Maturity		12,556,694	12,556,694	13,568,616	11,623,823	0	0	0	0	1,944,793	12,556,694	(1,011,922)	0	(1,011,922)	388,713	05/04/2016
C7849#-AB-9	Ritchie Bros. Auctioneers Senior Note		10/27/2016	Call 100.0000		23,038,767	23,038,767	30,782,735	22,204,522	0	0	0	0	8,578,214	23,038,767	(7,743,969)	0	(7,743,969)	4,632,697	05/16/2022
C7849#-AC-7	Ritchie Bros. Auctioneers Senior Note	A	10/27/2016	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	3,709,990	05/16/2022
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note	A	12/15/2016	Redemption 100.0000		5,780,167	5,780,167	5,780,167	5,780,167	0	0	0	0	0	5,780,167	0	0	0	152,370	12/15/2021
00084P-AS-2	ACAS CLO LTD CLO 2.247% 09/20/23	D	12/20/2016	Paydown		37,107,930	37,107,930	37,107,930	37,107,930	0	0	0	0	0	37,107,930	0	0	0	476,257	09/20/2023
002799-AN-4	ABBEY NATIONAL TREASURY SERVIC CORP FORE	D	06/01/2016	Tax Free Exchange		323,114	300,000	313,496	313,402	0	(597)	0	(597)	0	312,805	0	10,308	10,308	8,600	03/13/2024
002799-AQ-7	ABBEY NATIONAL TREASURY SERVIC CORP FORE	D	06/01/2016	Tax Free Exchange		404,325	400,000	399,492	399,501	0	53	0	53	0	399,554	0	4,770	4,770	6,815	09/10/2019
002799-AV-6	ABBEY NATIONAL TREASURY SERVIC CORP FORE	D	06/01/2016	Tax Free Exchange		434,360	433,000	434,118	434,092	0	(170)	0	(170)	0	433,922	0	438	438	6,663	08/24/2018
033292-AA-1	ANCHORAGE CAPITAL CLO LTD ANCH CLO	D	05/13/2016	Citigroup Capital Markets Inc		10,136,352	10,200,000	10,121,240	10,156,287	0	12,809	0	12,809	0	10,169,096	0	(32,744)	(32,744)	104,145	07/13/2025
03329P-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH CLO	D	10/28/2016	Paydown		12,250,000	12,250,000	12,156,900	12,188,781	0	61,219	0	61,219	0	12,250,000	0	0	0	259,064	04/28/2026
03763R-AF-8	APIDOS CLO CLO 2.180% 07/15/23	D	10/17/2016	Paydown		1,080,261	1,080,261	1,080,261	1,080,261	0	0	0	0	0	1,080,261	0	0	0	20,573	07/15/2023
03763Y-AA-4	APIDOS CLO CLO 2.270% 01/17/23	D	11/10/2016	Call 100.0000		20,000,000	20,000,000	19,960,000	19,972,959	0	8,231	0	8,231	0	19,981,189	0	18,811	18,811	424,770	01/17/2023
042809-AA-1	ARROWPOINT CLO LTD CLO	D	11/25/2016	Paydown		65,300,000	65,300,000	65,155,687	65,241,358	0	58,642	0	58,642	0	65,300,000	0	0	0	1,266,358	04/25/2024
049255-AG-7	ATLAS COPCO AB CORP FOREIGN	D	09/02/2016	Call 100.0000		16,325,000	16,325,000	16,643,221	16,742,922	0	(200,366)	0	(200,366)	0	16,542,556	0	(217,556)	(217,556)	1,289,988	05/22/2017
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN	D	07/15/2016	Direct		870,587	574,434	407,848	421,392	0	2,190	0	2,190	0	423,583	0	447,005	447,005	33,820	04/15/2036
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN	D	04/15/2016	Paydown		5,920	5,920	4,203	4,343	0	1,577	0	1,577	0	5,920	0	0	0	232	04/15/2036
05115E-AB-6	Augusta Funding IV CLA 2 ABS-REG	D	01/12/2016	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2015
05115E-AC-4	Augusta Funding IV CORPORATE	D	11/15/2016	Redemption 100.0000		2,542,659	2,542,659	1,956,101	2,476,715	0	65,944	0	65,944	0	2,542,659	0	0	0	192,827	11/15/2035
05523*-AB-3	BA Holdings Senior Note	D	06/30/2016	Call 100.0000		39,843,478	39,843,478	39,843,478	39,843,478	0	0	0	0	0	39,843,478	0	0	0	1,233,156	06/15/2018
05565Q-CG-1	BP CAPITAL MARKETS PLC CORP FOREIGN	D	04/28/2016	Barclays Capital Inc		406,220	400,000	404,090	403,994	0	(483)	0	(483)	0	403,512	0	2,708	2,708	5,403	09/26/2018
064255-AL-6	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	D	11/17/2016	Citigroup Capital Markets Inc		4,296,904	4,300,000	4,300,989	4,300,414	0	(188)	0	(188)	0	4,300,227	0	(3,323)	(3,323)	87,899	02/26/2018
06739F-FS-5	BARCLAYS BANK PLC CORP FOREIGN	D	01/14/2016	Tender (Corp Action)		347,382	300,000	345,023	344,181	0	(455)	0	(455)	0	343,726	0	3,656	3,656	2,925	05/22/2019
08179X-AA-3	BENEFIT STREET PARTNERS CLO LT CLO	D	05/13/2016	Morgan Stanley & Co, Inc		6,449,365	6,500,000	6,477,250	6,488,488	0	7,198	0	7,198	0	6,495,686	0	(46,321)	(46,321)	66,088	07/15/2024
08180F-AA-9	BENEFIT STREET PARTNERS CLO LT CLO	D	12/22/2016	Redemption 100.0000		9,000,000	9,000,000	8,960,625	8,964,370	0	35,630	0	35,630	0	9,000,000	0	0	0	225,598	07/20/2026

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
12545R-AA-5	CIC Central Amer Card Rec Ltd. Senior Se	D	11/07/2016	Redemption 100.0000		2,146,734	2,146,734	2,146,734	2,146,734	0	0	0	0	0	2,146,734	0	0	0	60,715	11/05/2020
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease	D	10/01/2016	Redemption 100.0000		949,070	949,070	949,070	949,070	0	0	0	0	0	949,070	0	0	0	24,624	04/01/2027
14308L-AA-1	CARLYLE CLO CLO 2.346% 07/27/26	D	05/13/2016	Morgan Stanley & Co, Inc		999,810	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(190)	(190)	11,039	07/27/2026
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO	D	11/21/2016	Paydown		2,468,753	2,468,753	2,372,472	2,434,470	0	34,283	0	34,283	0	2,468,753	0	0	0	14,984	05/21/2021
14309J-AN-7	CARLYLE CLO CLO 2.111% 04/20/22	D	04/25/2016	Morgan Stanley & Co, Inc		0	0	0	0	0	0	0	0	0	0	0	0	0	74	04/20/2022
14309J-AN-7	CARLYLE CLO CLO 2.111% 04/20/22	D	10/20/2016	Paydown		6,588,115	6,588,115	6,588,115	6,588,115	0	0	0	0	0	6,588,115	0	0	0	104,728	04/20/2022
14309Y-AA-2	CARLYLE CLO CLO 2.271% 01/20/25	D	05/13/2016	Deutsche Bank Securities Inc		6,250,000	6,250,000	6,248,306	6,249,029	0	131	0	131	0	6,249,160	0	840	840	68,923	01/20/2025
14309Y-AA-2	CARLYLE CLO CLO 2.271% 01/20/25	D	10/20/2016	Paydown		10,250,000	10,250,000	10,204,375	10,218,688	0	31,312	0	31,312	0	10,250,000	0	0	0	203,976	01/20/2025
14918J-AA-8	CATHEDRAL LAKE LTD CLO	D	10/17/2016	Paydown		88,000,000	88,000,000	87,753,600	87,864,413	0	135,587	0	135,587	0	88,000,000	0	0	0	1,900,793	01/15/2026
14918J-AC-4	CATHEDRAL LAKE LTD CLO	D	10/15/2016	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	724,800	01/15/2026
15134D-AA-6	CENT CDO XI LTD CDO 1.142% 04/25/19	D	04/25/2016	Paydown		14,270,735	14,270,735	13,791,424	14,135,391	0	135,344	0	135,344	0	14,270,735	0	0	0	50,393	04/25/2019
20271R-AC-4	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	D	01/14/2016	Market Axess		1,006,890	1,000,000	1,009,012	1,008,678	0	(264)	0	(264)	0	1,008,415	0	(1,525)	(1,525)	6,439	09/18/2017
2027A0-FR-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	D	03/17/2016	Maturity		2,000,000	2,000,000	2,043,460	2,002,122	0	(2,122)	0	(2,122)	0	2,000,000	0	0	0	32,500	03/17/2016
225460-AN-7	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	12/05/2016	Goldman Sachs & Co		3,006,960	3,000,000	3,006,480	3,005,940	0	(1,570)	0	(1,570)	0	3,004,370	0	2,590	2,590	70,725	05/28/2019
225460-AT-4	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	11/17/2016	Citigroup Capital Markets Inc		25,232,325	25,250,000	25,310,969	25,293,451	0	(18,610)	0	(18,610)	0	25,274,841	0	(42,516)	(42,516)	580,575	01/29/2018
26249G-AA-8	DRYDEN CDO DRSLF_14-33A	D	11/22/2016	Redemption 100.0000		246,750,000	246,750,000	246,750,000	246,750,000	0	0	0	0	0	246,750,000	0	0	0	5,735,548	07/15/2026
26250J-AA-8	Dryden CDO DRYD_12-25A	D	02/19/2016	JP Morgan Securities, Inc		55,050,980	55,400,000	55,394,490	55,396,790	0	163	0	163	0	55,396,953	0	(345,973)	(345,973)	363,987	01/15/2025
26250U-AC-9	DRYDEN CDO DRYD_12-26A	D	12/13/2016	Morgan Stanley & Co, Inc		17,535,960	17,550,000	17,541,838	17,545,052	0	1,580	0	1,580	0	17,546,632	0	(10,672)	(10,672)	356,264	07/15/2025
26251B-AB-2	DRYDEN CDO DRYD_13-28A	D	11/07/2016	Morgan Stanley & Co, Inc		60,409,250	60,500,000	60,229,250	60,282,355	0	93,104	0	93,104	0	60,375,459	0	33,791	33,791	1,030,112	08/15/2025
26433U-AA-3	DUFRY FINANCE SCA CORP FOREIGN	D	12/01/2016	Call 100.0000		7,530,000	7,530,000	7,556,325	7,544,527	0	(4,578)	0	(4,578)	0	7,539,949	0	(9,949)	(9,949)	675,295	10/15/2020
36164N-FH-3	GE CAPITAL INTL FUNDING CORPORATE	D	07/07/2016	Tax Free Exchange		31,307,300	27,153,000	26,250,000	26,252,167	0	8,774	0	8,774	0	26,260,941	0	5,046,360	5,046,360	836,401	11/15/2035
36319G-AA-2	PINEBRIDGE_CLO CLO 2.350% 10/15/26	D	05/13/2016	Credit Suisse First Boston Cor		1,243,125	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(6,875)	(6,875)	14,734	10/15/2026
384895-AJ-7	GSO_CLO CLO 2.180% 07/17/23	D	12/21/2016	Call 100.0000		55,639,634	55,639,634	55,639,634	55,639,634	0	0	0	0	0	55,639,634	0	0	0	1,265,872	07/17/2023
384895-AJ-7	GSO_CLO CLO 2.180% 07/17/23	D	10/17/2016	Paydown		5,360,366	5,360,366	5,360,366	5,360,366	0	0	0	0	0	5,360,366	0	0	0	100,856	07/17/2023
411349-AA-1	HANSON PLC CORP FOREIGN	D	08/15/2016	Maturity		4,868,000	4,868,000	5,342,630	4,976,624	0	(108,624)	0	(108,624)	0	4,868,000	0	0	0	298,165	08/15/2016
42983F-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD CLO	D	12/20/2016	Paydown		27,126,911	27,126,911	27,126,911	27,126,911	0	0	0	0	0	27,126,911	0	0	0	416,264	09/20/2022
44841B-AA-4	HUTCHINSON WHAMPOA FINANCE CORP FOREIGN	D	09/23/2016	Merrill Lynch,Pierce,Fenner &		356,826	320,000	368,800	354,691	0	(6,664)	0	(6,664)	0	348,026	0	8,799	8,799	19,218	09/11/2019
44841D-AA-0	HUTCHISON WHAMPOA FIN (CI) LTD CORP FORE	D	11/17/2016	HSBC Securities (USA) Inc		4,924,606	4,925,000	4,914,273	4,918,173	0	3,191	0	3,191	0	4,921,363	0	3,243	3,243	84,922	10/31/2017
44842C-AA-1	HUTCH WHAMPOA INT 12 II CORP FOREIGN	D	11/17/2016	HSBC Securities (USA) Inc		6,244,803	6,226,000	6,292,992	6,262,270	0	(17,306)	0	(17,306)	0	6,244,965	0	(162)	(162)	129,362	11/08/2017
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur	D	10/15/2016	Redemption 100.0000		1,007,366	1,007,366	1,007,366	1,007,366	0	0	0	0	0	1,007,366	0	0	0	38,057	10/15/2021
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur	D	10/15/2016	Redemption 100.0000		642,857	642,857	642,857	642,857	0	0	0	0	0	642,857	0	0	0	32,143	07/15/2023
459050-AC-4	INTERNATIONAL BANK FOR RECO NOTES	D	05/15/2016	Maturity		19,250,000	19,250,000	18,440,152	19,205,919	0	44,081	0	44,081	0	19,250,000	0	0	0	1,020,250	05/15/2016
459050-CK-4	INTERNATIONAL BANK FOR RECO NOTES	D	10/15/2016	Maturity		8,000,000	8,000,000	7,852,931	7,979,613	0	20,387	0	20,387	0	8,000,000	0	0	0	762,667	10/15/2016
459056-JS-7	INTL BK FOR RECON & DEV DEBENTURES	D	09/01/2016	Maturity		4,500,000	4,500,000	4,066,753	4,460,402	0	39,598	0	39,598	0	4,500,000	0	0	0	371,250	09/01/2016
479142-B#-7	Johnson Matthey Senior Note	D	12/13/2016	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	340,200	12/13/2016
48274F-AA-2	KVK CLO LTD CLO 2.332% 02/10/25	D	07/15/2016	Morgan Stanley & Co, Inc		154,046,200	154,000,000	153,878,050	153,891,310	0	25,070	0	25,070	0	153,916,380	0	129,820	129,820	2,133,971	02/10/2025
505861-AB-0	LAFARGE S A CORP FOREIGN	D	07/15/2016	Maturity		6,500,000	6,500,000	6,579,820	6,505,495	0	(5,495)	0	(5,495)	0	6,500,000	0	0	0	422,500	07/15/2016
51507P-AA-3	LANDMARK CDO CLO 1.095% 04/15/21	D	07/15/2016	Paydown		6,015,371	6,015,371	5,822,741	5,984,684	0	30,687	0	30,687	0	6,015,371	0	0	0	21,766	04/15/2021
51507Y-AA-4	LANDMARK CDO 1.118% 10/19/20	D	10/19/2016	Paydown		8,317,747	8,317,747	7,811,889	8,244,510	0	73,236	0	73,236	0	8,317,747	0	0	0	56,511	10/19/2020
51817T-AA-0	LATAM AIRLINES GROUP SA CORP SINKING FUN	D	02/11/2016	Citigroup Capital Markets Inc		862,500	1,000,000	925,490	925,490	0	0	0	0	0	925,490	0	(62,990)	(62,990)	10,733	08/15/2029

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
53225Y-AA-1	LIGHTPOINT PAN-EUROPEAN CLO PL CLO	B	05/02/2016	Paydown		276,824	276,824	309,772	267,894	0	1,517	0	1,517	53,268	276,824	(45,855)	0	(45,855)	147	01/31/2022
55818F-AN-2	MADISON PARK FUNDING LTD MDPK_ CLO	D	11/15/2016	Paydown		6,482,330	6,482,330	6,482,330	6,482,330	0	0	0	0	0	6,482,330	0	0	0	124,586	08/15/2022
55952Y-AA-5	MAGNETITE CLO LTD CLO 2.360% 04/15/26	D	05/13/2016	Morgan Stanley & Co, Inc		15,001,650	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	1,650	1,650	177,710	04/15/2026
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas	D	11/11/2016	Redemption 100.0000		276,649	276,649	276,649	276,649	0	0	0	0	0	276,649	0	0	0	9,803	11/11/2023
65504L-AE-7	NOBLE HOLDING INTL LTD CORP FOREIGN	D	03/01/2016	Maturity		3,500,000	3,500,000	3,607,730	3,504,217	0	(4,217)	0	(4,217)	0	3,500,000	0	0	0	53,375	03/01/2016
65557C-AR-4	NORDEA BANK AB CORP FOREIGN	D	12/05/2016	Morgan Stanley & Co, Inc		750,015	750,000	755,325	755,076	0	(965)	0	(965)	0	754,112	0	(4,097)	(4,097)	22,917	09/17/2020
656531-AE-0	STATOILHYDRO ASA DEBENTURES	D	10/01/2016	Maturity		21,313,000	21,313,000	22,133,323	21,376,333	0	(63,333)	0	(63,333)	0	21,313,000	0	0	0	1,598,475	10/01/2016
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP FORE	D	06/29/2016	PGIM, Inc.		19,600,198	17,791,000	18,936,881	18,233,604	0	(67,106)	0	(67,106)	0	18,166,499	0	1,433,699	1,433,699	810,479	02/10/2019
67089N-AG-7	OCP CLO OCP_12-2 CLO 2.396% 11/22/23	D	11/22/2016	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	181,148	11/22/2023
69688V-AA-3	PALMER SQUARE CLO LTD CLO	D	07/05/2016	Morgan Stanley & Co, Inc		100,124,688	100,250,000	99,998,750	100,122,306	0	112,979	0	112,979	0	100,235,285	0	(110,598)	(110,598)	1,404,109	10/17/2025
69688X-AA-9	PALLMER SQUARE CLO CLO	D	10/17/2016	Paydown		20,868,706	20,868,706	20,868,706	20,868,706	0	0	0	0	0	20,868,706	0	0	0	349,989	10/17/2022
71656L-BB-6	PETROLEOS MEXICANOS GOVT FOREIGN	D	03/28/2016	Tax Free Exchange		2,983,433	3,645,000	3,707,449	3,706,883	0	(530)	0	(530)	0	3,706,354	0	(722,921)	(722,921)	50,676	06/27/2044
74982N-AA-4	RACE PT V CLO LTD CLO 2.263% 12/15/22	D	12/15/2016	Paydown		13,393,766	13,393,766	13,393,766	13,393,766	0	0	0	0	0	13,393,766	0	0	0	193,856	12/15/2022
759470-AC-1	RELIANCE INDS LTD NOTES 144A	D	06/24/2016	Maturity		2,148,000	2,148,000	2,233,087	2,152,942	0	(4,942)	0	(4,942)	0	2,148,000	0	0	0	111,428	06/24/2016
761655-A#-6	Rexam plc Senior Note 4.400% 12/18/22	C	07/07/2016	Call 100.0000		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	2,432,222	12/18/2022
76720A-AM-8	RIO TINTO FINANCE PLC CORP FOREIGN	D	10/26/2016	Call 100.0000		400,000	400,000	398,538	398,567	0	384	0	384	0	398,952	0	1,048	1,048	16,672	12/14/2018
78404E-AA-5	SBP DPR Finance Company 2010-A NT 144A	D	12/15/2016	Redemption 100.0000		7,252,632	7,252,632	7,252,632	7,252,632	0	0	0	0	0	7,252,632	0	0	0	237,977	03/15/2017
78572M-AA-3	SABMILLER PLC BONDS 144A	D	12/16/2016	Taxable Exchange		2,052,095	2,000,000	2,068,040	2,053,787	0	(1,693)	0	(1,693)	0	2,052,095	0	0	0	132,500	08/15/2033
80105N-AG-0	SANOFI CORP FOREIGN 4.000% 03/29/21	D	07/05/2016	Mizuho Securities USA, Inc.		5,548,950	5,000,000	4,948,800	4,970,303	0	2,645	0	2,645	0	4,972,949	0	576,001	576,001	155,000	03/29/2021
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A	D	03/23/2016	GMP SECURITIES LLC		5,801,250	6,500,000	5,663,294	5,790,648	0	3,987	0	3,987	0	5,794,635	0	6,615	6,615	140,833	06/15/2032
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN	D	04/28/2016	BBVA		4,021,325	3,850,000	4,185,197	4,081,616	0	(13,616)	0	(13,616)	0	4,068,000	0	(46,675)	(46,675)	80,818	09/14/2021
806854-AD-7	SCHLUMBERGER NORGE AS CORP FOREIGN	D	04/29/2016	Morgan Stanley & Co, Inc		8,828,370	9,000,000	8,993,420	8,995,366	0	135	0	135	0	8,995,501	0	(167,131)	(167,131)	163,800	08/01/2022
806859-AA-2	SCHLUMBERGER NORGE AS CORP FOREIGN	D	01/15/2016	Maturity		4,100,000	4,100,000	4,094,178	4,099,899	0	101	0	101	0	4,100,000	0	0	0	54,325	01/15/2016
80685P-AD-0	SCHLUMBERGER NORGE AS CORP FOREIGN	D	04/28/2016	WELLS FARGO SEC LLC		11,291,186	11,312,000	11,268,727	11,296,395	0	3,279	0	3,279	0	11,299,674	0	(8,488)	(8,488)	106,836	08/01/2017
822582-BA-9	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	04/28/2016	Morgan Stanley & Co, Inc		813,968	800,000	806,129	805,990	0	(688)	0	(688)	0	805,302	0	8,666	8,666	7,467	11/15/2018
822582-BP-6	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	04/29/2016	HSBC Securities (USA) Inc		18,287,820	18,000,000	17,901,180	17,903,581	0	6,613	0	6,613	0	17,910,195	0	377,625	377,625	195,750	11/10/2020
826200-AC-1	SIEMENS FIN N V CORP FOREIGN	D	10/17/2016	Maturity		17,000,000	17,000,000	17,786,400	17,099,008	0	(99,008)	0	(99,008)	0	17,000,000	0	0	0	977,500	10/17/2016
82620K-AB-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	11/17/2016	Goldman Sachs & Co		25,018,250	25,000,000	25,027,250	25,025,179	0	(9,202)	0	(9,202)	0	25,015,977	0	2,273	2,273	359,479	05/25/2018
82817R-AA-9	SILVER SPRING CLO LTD CLO	D	04/15/2016	Paydown		7,561	7,561	7,537	7,545	0	16	0	16	0	7,561	0	0	0	74	10/15/2026
83105R-AB-6	SLATER MILL LOAN FUND LP CLO	D	11/17/2016	Paydown		2,021,377	2,021,377	2,013,802	2,014,734	0	6,643	0	6,643	0	2,021,377	0	0	0	32,864	08/17/2022
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO	D	10/27/2016	Paydown		4,051,661	4,051,661	3,974,839	4,015,529	0	36,132	0	36,132	0	4,051,661	0	0	0	23,471	04/27/2021
87244A-AA-8	WIND RIVER CLO LTD CLO	D	10/17/2016	Paydown		25,500,000	25,500,000	25,282,688	25,347,955	0	152,045	0	152,045	0	25,500,000	0	0	0	511,698	01/15/2024
87938W-AB-9	TELEFONICA EMISIONES SAU CORPORATE	D	06/20/2016	Maturity		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	272,893	06/20/2016
88165F-AC-6	TEVA PHARM FIN CORP FOREIGN	D	11/10/2016	Maturity		40,000,000	40,000,000	39,966,400	39,993,356	0	6,644	0	6,644	0	40,000,000	0	0	0	960,000	11/10/2016
88321R-AA-5	KASIKORNBANK PCL SUBORDINATED 144A	D	08/21/2016	Maturity		3,092,000	3,092,000	2,756,602	3,060,649	0	31,351	0	31,351	0	3,092,000	0	0	0	255,090	08/21/2016
89153V-AM-1	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	D	04/28/2016	Key Capital Markets		661,811	650,000	653,616	653,550	0	(341)	0	(341)	0	653,209	0	8,602	8,602	5,081	06/19/2019
89473L-AA-2	TREMAN PK CLO CLO 2.381% 04/20/27	D	05/13/2016	Morgan Stanley & Co, Inc		6,750,743	6,750,000	6,709,500	6,710,877	0	2,931	0	2,931	0	6,713,808	0	36,935	36,935	78,789	04/20/2027
902118-BS-6	TYCO INTERNATIONAL FINAN CORP FOREIGN	D	12/28/2016	Taxable Exchange		15,823,258	15,825,000	15,823,418	15,823,415	0	(157)	0	(157)	0	15,823,258	0	0	0	565,744	02/14/2026
90261X-BY-7	UBS AG STAMFORD CORPORATE	D	07/15/2016	Maturity		750,000	750,000	834,767	763,389	0	(13,389)	0	(13,389)	0	750,000	0	0	0	44,063	07/15/2016
91911T-AK-9	VALE OVERSEAS LTD CORP FOREIGN	D	04/27/2016	Barclays Capital Inc		2,448,750	2,900,000	2,214,875	3,190,412	0	(1,331)	974,205	(975,536)	0	2,214,875	0	233,875	233,875	92,316	11/10/2039
92557U-AA-5	VIBRANT CLO LTD CLO 2.511% 04/20/26	D	12/20/2016	Paydown		250,000	250,000	249,340	249,483	0	517	0	517	0	250,000	0	0	0	6,649	04/20/2026
92557U-AA-5	VIBRANT CLO LTD CLO 2.511% 04/20/26	D	12/20/2016	Redemption 100.0000		50,650,000	50,650,000	50,516,284	50,545,215	0	104,785	0	104,785	0	50,650,000	0	0	0	1,347,050	04/20/2026
928670-AY-4	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER	D	11/18/2016	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	794,780	11/18/2016
947075-AE-7	WEATHERFORD INTL LTD CORP FOREIGN	D	03/03/2016	JP Morgan Securities, Inc		4,680,500	7,000,000	7,124,150	7,110,298	0	441	0	441	0	7,110,738	0	(2,430,238)	(2,430,238)	235,472	03/15/2038
961214-CK-7	WESTPAC BANKING CORP CORP FOREIGN	D	01/15/2016	Goldman Sachs & Co		2,001,900	2,000,000	2,001,406	2,001,354	0	(42)	0	(42)	0	2,001,311	0	589	589	4,167	12/01/2017

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
D3164#-AC-2	Herrenknecht AG Senior Note	B	12/16/2016	Redemption 100.0000		12,676,844	12,676,844	17,597,425	13,229,123	0	0	0	0	4,368,302	12,676,844	(4,920,581)	0	(4,920,581)	799,986	12/16/2017
D6000#-AA-7	MEC Holding GmbH Senior Note	D	02/09/2016	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	236,800	02/09/2016
D9700#-AB-2	Wilo AG Senior Note 5.330% 03/21/16	D	03/21/2016	Maturity		17,850,000	17,850,000	17,850,000	17,850,000	0	0	0	0	0	17,850,000	0	0	0	475,703	03/21/2016
D9860*-AA-4	Zollner Elektronik AG Senior Note	D	09/30/2016	Redemption 100.0000		1,218,400	1,218,400	1,218,400	1,218,400	0	0	0	0	0	1,218,400	0	0	0	51,812	09/30/2016
D9860*-AB-2	Zollner Elektronik AG Senior Note	B	06/30/2016	Redemption 100.0000		1,375,713	1,375,713	1,578,860	1,345,189	0	0	0	0	233,671	1,375,713	(203,147)	0	(203,147)	34,324	06/30/2016
F1068#-AB-3	Bonduelle S.A. Senior Note	B	07/20/2016	Redemption 100.0000		1,902,333	1,902,333	2,099,400	1,877,019	0	0	0	0	222,381	1,902,333	(197,067)	0	(197,067)	95,198	07/20/2016
F1068#-AC-1	Bonduelle S.A. Senior Note	B	02/09/2016	Redemption 100.0000		10,903,719	10,903,719	12,495,000	10,473,240	0	0	0	0	2,021,760	10,903,719	(1,591,281)	0	(1,591,281)	226,252	02/09/2017
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No	B	07/30/2016	Redemption 100.0000		8,194,522	8,194,522	10,034,557	7,968,231	0	0	0	0	2,066,327	8,194,522	(1,840,036)	0	(1,840,036)	342,239	07/30/2022
F3784#-AA-4	Bongrain S.A. Senior Note	B	11/18/2016	Redemption 100.0000		8,248,110	8,248,110	9,158,760	8,473,140	0	0	0	0	685,620	8,248,110	(910,650)	0	(910,650)	486,454	11/18/2018
F4931*-AA-8	Icade SA Senior Note 5.070% 11/17/26	B	11/17/2016	Redemption 100.0000		4,285,712	4,285,712	5,442,461	4,361,598	0	0	0	0	1,080,864	4,285,712	(1,156,749)	0	(1,156,749)	224,024	11/17/2026
F8493@-AC-3	Sodexo Senior Note Series C	D	08/25/2016	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	291,136	09/29/2018
F8493@-AD-1	Sodexo SENIOR NOTE 4.240% 03/29/18	D	09/29/2016	Call 100.0000		11,685,000	11,685,000	11,685,000	11,685,000	0	0	0	0	0	11,685,000	0	0	0	469,195	03/29/2018
F8493@-AE-9	Sodexo SENIOR NOTE 4.850% 03/29/21	D	09/29/2016	Call 100.0000		4,510,000	4,510,000	4,510,000	4,510,000	0	0	0	0	0	4,510,000	0	0	0	207,146	03/29/2021
F8629#-AA-2	Soparind S.C.A. Senior Note	B	11/18/2016	Redemption 100.0000		4,124,055	4,124,055	4,579,380	4,236,570	0	0	0	0	342,810	4,124,055	(455,325)	0	(455,325)	243,227	11/18/2018
F9731#-AG-2	Vicat SA Senior Note 6.110% 12/01/22	D	09/01/2016	PGIM, Inc.		5,170,558	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	670,558	670,558	206,213	12/01/2022
G1696#-AF-3	Bunzl Finance PLC Senior Note	D	05/03/2016	Maturity		7,160,000	7,160,000	7,160,000	7,160,000	0	0	0	0	0	7,160,000	0	0	0	203,344	05/03/2016
G1797#-AA-2	Camira Hldgs Ltd Sr Secured Term Loan	B	10/24/2016	Redemption 100.0000		1,437,354	1,437,354	1,717,661	1,682,613	0	0	0	0	35,047	1,437,354	(280,307)	0	(280,307)	83,673	04/26/2021
G1797#-AB-0	Camira Hldgs Ltd Sr Secured Subordinated	B	06/30/2016	PGIM, Inc.		131,463	120,579	126,809	124,844	0	683	0	683	2,600	122,213	(5,914)	9,249	3,335	12,529	12/30/2022
G1910#-AG-1	Cobham, plc. Series C Senior Note	D	09/08/2016	Call 100.0000		1,170,000	1,170,000	1,170,000	1,170,000	0	0	0	0	0	1,170,000	0	0	0	79,967	03/17/2019
G1910#-AH-9	Cobham, plc. Series A Floating Rate Sr N	D	09/12/2016	Call 100.0000		43,940,000	43,940,000	43,940,000	43,940,000	0	0	0	0	0	43,940,000	0	0	0	791,081	02/01/2018
G1910#-AJ-5	Cobham, plc. Series B Floating Rate Sr N	D	09/12/2016	Call 100.0000		16,300,000	16,300,000	16,300,000	16,300,000	0	0	0	0	0	16,300,000	0	0	0	248,067	03/27/2018
G1949*-AA-3	Castlegate 740 Limited Sr. Secured Note	B	12/02/2016	Redemption 100.0000		924,059	924,059	1,122,069	1,075,934	0	0	0	0	46,135	924,059	(198,010)	0	(198,010)	59,825	09/02/2020
G1968#-AB-3	Cattles plc Senior Note - Series B	D	12/15/2016	Call 100.0000		391,119	391,119	0	0	0	0	0	0	0	0	0	391,118	391,118	0	12/12/2011
G1968#-AD-9	Cattles plc Senior Note	D	12/15/2016	Call 100.0000		608,382	608,382	0	0	0	0	0	0	0	0	0	608,382	608,382	0	02/01/2013
G23848-AB-3	Continental DPR Finance Co Senior Secure	D	12/15/2016	Redemption 100.0000		5,142,857	5,142,857	5,142,857	5,142,857	0	0	0	0	0	5,142,857	0	0	0	160,714	06/15/2022
G3146*-AA-0	Euro Garages Limited Senior Secured Note	B	01/29/2016	Call 100.0000		14,229,341	14,229,341	16,727,125	14,785,073	0	0	0	0	1,942,052	14,229,341	(2,497,784)	0	(2,497,784)	265,207	04/22/2022
G3469#-AA-5	FirstGroup plc Senior Note	D	10/31/2016	Redemption 100.0000		14,198,333	14,198,333	14,198,333	14,198,333	0	0	0	0	0	14,198,333	0	0	0	604,849	10/31/2017
G4691*-AP-4	IAWS Finance PP Limited Senior Secured	D	09/23/2016	Call 100.0000		30,130,000	30,130,000	30,130,000	30,130,000	0	0	0	0	0	30,130,000	0	0	0	1,352,234	02/07/2022
G5312@-AA-1	Kondor BidCo Limited Senior Note	B	12/30/2016	Redemption 100.0000		936,832	936,832	1,251,203	1,105,273	0	0	0	0	145,930	936,832	(314,371)	0	(314,371)	62,280	03/13/2020
G5312@-AB-9	Kondor BidCo Limited Senior Notes	B	08/01/2016	Redemption 100.0000		80,670	80,670	100,621	78,443	0	0	0	0	22,179	80,670	(19,951)	0	(19,951)	3,832	03/13/2020
G5712#-AA-5	Low & Bonar plc EURO Senior Note	B	10/31/2016	PGIM, Inc.		21,968,766	21,968,766	24,994,699	21,379,324	0	0	0	0	3,615,375	21,968,766	(3,025,933)	0	(3,025,933)	1,276,737	09/02/2016
G6962W-AA-3	PCCW-HKT CAPITAL LTD CORP FOREIGN	D	02/24/2016	Maturity		1,064,000	1,064,000	1,115,327	1,068,553	0	(4,553)	0	(4,553)	0	1,064,000	0	0	0	22,610	02/24/2016
G6970*-AB-2	Peel Ports PP Finance Limited Debt in In	D	09/01/2016	PGIM, Inc.		20,031,544	18,200,000	18,200,000	18,200,000	0	0	0	0	0	18,200,000	0	1,831,544	1,831,544	1,114,750	12/10/2022
G8038#-AE-8	Serco Group, plc Senior Note	D	02/16/2016	Call 100.0000		652,311	652,311	652,311	652,311	0	0	0	0	0	652,311	0	0	0	8,612	05/09/2018
G8038#-AF-5	Serco Group, plc Senior Note	D	02/16/2016	Call 100.0000		4,348,738	4,348,738	4,348,738	4,348,738	0	0	0	0	0	4,348,738	0	0	0	69,602	05/09/2021
G8038#-AH-1	Serco Group, plc Senior Note	D	02/16/2016	Call 100.0000		1,206,775	1,206,775	1,206,775	1,206,775	0	0	0	0	0	1,206,775	0	0	0	20,104	10/20/2021
G8038#-AM-0	Serco Group, plc Senior Note	D	02/16/2016	Call 100.0000		347,899	347,899	347,899	347,899	0	0	0	0	0	347,899	0	0	0	4,517	05/14/2024
G8124#-AF-0	SIG PLC Senior Note 6.000% 11/01/16	D	11/01/2016	Maturity		40,880,000	40,880,000	40,880,000	40,880,000	0	0	0	0	0	40,880,000	0	0	0	3,011,493	11/01/2016
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter	D	09/15/2016	Redemption 100.0000		136,745	136,745	122,229	123,516	0	13,229	0	13,229	0	136,745	0	0	0	5,561	06/15/2018
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter	B	09/15/2016	Redemption 100.0000		122,100	122,100	109,207	96,602	0	25,229	0	25,229	14,913	122,100	(14,645)	0	(14,645)	4,956	06/15/2018

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
G87598-AC-1	Tensator Holdings Ltd Senior Secured Ter	B	09/15/2016	Redemption 100.0000		104,248	104,248	101,748	97,666	0	14,010	0	14,010	5,427	104,248	(12,855)	0	(12,855)	4,230	06/15/2018
G87598-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	10/17/2016	Call 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	38,485	06/15/2018
G8967#-AM-5	Triton Container Intl Limited Senior Not	D	10/31/2016	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	128,400	10/31/2022
G8967#-AN-3	Triton Container Intl Limited Senior Not	D	09/01/2016	PGIM, Inc.		8,627,208	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	627,208	0	627,208	327,087	10/31/2024
G9020*-AB-6	Travis Perkins Plc Senior Note	D	01/26/2016	Maturity		30,000,000	30,000,000	29,925,541	29,996,540	0	3,460	0	3,460	0	30,000,000	0	0	0	883,500	01/26/2016
G9321#-AA-0	Vaillant Management Ltd. Senior Note	B	08/15/2016	Maturity		3,489,803	3,489,803	5,121,900	3,994,269	0	0	0	0	1,127,631	3,489,803	(1,632,098)	0	(1,632,098)	153,902	08/15/2016
G9877#-AB-6	YourCash Solutions Ltd Senior Subordinat	B	10/03/2016	Call 100.0000		3,409,847	3,409,847	4,129,072	3,337,130	0	9,096	0	9,096	821,717	3,371,948	(795,995)	37,899	(758,096)	150,674	02/07/2019
N1754F-AW-7	Dryden CDO DRYD_13-27A	B	12/09/2016	Paydown		32,664,700	32,664,700	40,448,122	33,651,778	0	29,815	0	29,815	6,821,607	32,664,700	(7,838,500)	0	(7,838,500)	777,704	12/09/2025
N1754F-BD-8	Dryden CDO CLO 2.295% 12/09/25	B	12/09/2016	Paydown		17,069,940	17,069,940	21,282,750	17,598,060	0	0	0	0	3,684,690	17,069,940	(4,212,810)	0	(4,212,810)	406,413	12/09/2025
N1831@-AC-0	Carnival FC B.V. Senior Note Series C	B	10/20/2016	Maturity		8,992,426	8,992,426	11,058,231	8,940,575	0	0	0	0	2,117,656	8,992,426	(2,065,805)	0	(2,065,805)	643,040	10/20/2016
N3386#-AS-8	Fugro NV Senior Note 5.810% 08/17/21	B	08/10/2016	Call 100.0000		1,734,108	1,734,108	2,283,548	1,712,526	0	0	0	0	571,022	1,734,108	(549,440)	0	(549,440)	61,575	08/17/2021
N4445#-AY-2	Imtech Capital BV Senior Note	B	10/05/2016	Call 15.7884		145,613	922,276	141,232	141,231	1	0	1,242	(1,241)	1,242	145,614	4,381	(1)	4,380	0	07/15/2017
N4445#-AY-2	Imtech Capital BV Senior Note	B	10/05/2016	Capital Distribution		776,663	0	753,294	753,294	0	0	0	0	(23,369)	776,663	23,369	0	23,369	0	07/15/2017
N4445#-AZ-9	Imtech Capital BV Senior Note	B	10/05/2016	Call 15.7884		210,832	1,335,354	204,489	204,488	2	0	1,798	(1,796)	1,798	210,833	6,344	(2)	6,342	0	07/15/2017
N4445#-AZ-9	Imtech Capital BV Senior Note	B	10/05/2016	Capital Distribution		1,124,523	0	1,090,686	1,090,686	0	0	0	0	(33,836)	1,124,523	33,836	0	33,836	0	07/15/2017
N4445#-BA-3	Imtech Capital BV Senior Note	B	10/05/2016	Call 15.7884		9,263	58,670	8,984	8,984	0	0	79	(79)	79	9,263	279	0	279	0	07/15/2017
N4445#-BA-3	Imtech Capital BV Senior Note	B	10/05/2016	Capital Distribution		49,407	0	47,920	47,920	0	0	0	0	(1,487)	49,407	1,487	0	1,487	0	07/15/2017
N4445#-BB-1	Imtech Capital BV Senior Note	B	10/05/2016	Call 15.7884		27,472	174,001	26,645	26,645	0	0	234	(234)	234	27,472	827	0	827	0	07/15/2017
N4445#-BB-1	Imtech Capital BV Senior Note	B	10/05/2016	Capital Distribution		146,529	0	142,120	142,120	0	0	0	0	(4,409)	146,529	4,409	0	4,409	0	07/15/2017
N7334#-AA-1	Wereldhave NV SENIOR NOTE	D	03/22/2016	Maturity		6,520,000	6,520,000	6,520,000	6,520,000	0	0	0	0	0	6,520,000	0	0	0	137,246	03/22/2016
N7921#-AD-4	Shanks B.V. Senior Note	B	11/25/2016	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/11/2018
N8084*-AD-9	Sligro Food Group Nederland B Series B G	D	08/01/2016	PGIM, Inc.		5,904,664	5,550,000	5,550,000	5,550,000	0	0	0	0	0	5,550,000	0	354,664	354,664	149,711	12/07/2020
P21850-AA-3	CCR Inc. MT-100 Paymt Right MT Senior Se	C	12/12/2016	Redemption 100.0000		6,766,374	6,766,374	6,695,327	6,703,460	0	62,913	0	62,913	0	6,766,374	0	0	0	33,693	07/10/2017
Q9103#-AD-7	Toll Finance Pty Ltd. Senior Note	B	09/29/2016	Call 100.0000		7,313,570	7,313,570	7,947,821	7,025,388	0	0	0	0	922,432	7,313,570	(634,251)	0	(634,251)	197,375	12/04/2020
Q9396#-AA-9	Victoria PWR Networks Pty Ltd Series A S	D	05/15/2016	Maturity		8,000,000	8,000,000	8,449,989	8,050,732	0	(50,732)	0	(50,732)	0	8,000,000	0	0	0	133,940	05/15/2016
T0296#-AA-6	AMA SpA Term Loan 5.978% 02/13/20	B	11/14/2016	Redemption 100.0000		601,528	601,528	617,316	588,340	0	0	0	0	28,976	601,528	(15,788)	0	(15,788)	23,217	02/13/2020
T49688-AA-7	Sol SpA Senior Note 4.750% 06/15/24	D	06/15/2016	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	23,750	06/15/2024
T49688-AB-5	Sol SpA Senior Note 4.250% 05/29/25	D	05/29/2016	Redemption 100.0000		1,330,000	1,330,000	1,330,000	1,330,000	0	0	0	0	0	1,330,000	0	0	0	28,263	05/29/2025
Y86219-AD-7	KASIKORNBANK PCL SUBORDINATED	D	08/21/2016	Maturity		1,830,000	1,830,000	1,305,525	1,782,434	0	47,566	0	47,566	0	1,830,000	0	0	0	150,975	08/21/2016
12666T-AD-8	CountryWide		12/31/2016	Settlement Process		452,047	0	0	0	0	0	0	0	0	0	0	452,047	452,047	0	12/31/2016
12667@-EG-9	CountryWide		12/31/2016	Settlement Process		1,012	0	0	0	0	0	0	0	0	0	0	1,012	1,012	0	12/31/2016
12668A-AD-1	CountryWide		12/31/2016	Settlement Process		4,414	0	0	0	0	0	0	0	0	0	0	4,414	4,414	0	12/31/2016
12668N-AC-1	CountryWide		12/31/2016	Settlement Process		757	0	0	0	0	0	0	0	0	0	0	757	757	0	12/31/2016
21012@-AE-0	Consolidated Smart Systems, LLC		10/31/2016	PGIM, Inc.		3,710	0	0	0	0	0	0	0	0	0	0	3,710	3,710	0	12/31/2016
26188J-20-6	DREYFUS CASH MGMT MMKT 0.370% 12/30/16		10/31/2016	PGIM, Inc.		0	(176,361)	(176,361)	(176,361)	0	0	0	0	0	0	0	0	0	(140)	12/31/2016
000000-00-0	Prudential Chile II Spa Promissory Note		10/31/2016	Call 100.0000		(5,190,283)	0	0	0	0	0	0	0	0	(5,190,283)	0	0	0	0	12/31/2016
87278*-AC-6	TPF Equity Operating P LP Senior Note		03/31/2016	PGIM, Inc.		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/03/2022
B8A0LH-6J-3	Syncora - Country Wide Home Loan		09/30/2016	Settlement Process		62,078	0	0	0	0	0	0	0	0	0	0	62,078	62,078	0	11/25/2035
G1949*-AB-1	Castlegate 740 Limited Sr. Subordinated Note		09/30/2016	PGIM, Inc.		30,226	0	0	0	0	0	0	0	0	30,226	30,226	0	30,226	0	09/02/2021
G5312@-AC-7	Kondor BidCo Limited Senior Subordinated Notes		09/30/2016	PGIM, Inc.		39,905	0	0	0	0	0	0	0	0	39,905	39,905	0	39,905	0	03/13/2020
G5312@-AD-5	Kondor BidCo Limited Senior Subordinate Note		09/30/2016	PGIM, Inc.		21,724	0	0	0	0	0	0	0	0	21,724	21,724	0	21,724	0	03/13/2020
G8879#-AB-6	TimeC 1534 Limited		09/30/2016	PGIM, Inc.		19,086	0	0	0	0	0	0	0	0	19,086	19,086	0	19,086	0	03/01/2023
L4670#-AB-0	Camira Holdings Ltd		09/30/2016	PGIM, Inc.		(20,704)	0	0	0	0	0	0	0	0	(20,704)	(20,704)	0	(20,704)	0	04/25/2022
P7921#-AA-8	Prudential Chile II Spa		09/30/2016	PGIM, Inc.		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/07/2026
26249B-AA-9	DRYDEN CDO DRSLF_13-30A	D	12/14/2016	Morgan Stanley & Co, Inc		12,843,575	12,850,000	12,766,347	12,804,257	0	31,127	0	31,127	0	12,835,385	0	8,190	8,190	267,874	11/15/2025
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,208,401,337	8,382,799,061	8,329,402,046	8,220,218,671	29	21,043,894	7,599,926	13,443,997	49,053,721	8,229,048,980	(48,881,524)	(20,647,650)	(69,529,174)	241,621,103	XXX
Bonds - Hybrid Securities																				

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
055974-AA-7	BMO CAPITAL TRUST II CORP FOREIGN		07/21/2016	BMO Capital		136,452	115,110	211,625	124,032	0	(4,173)	0	(4,173)	57,138	129,173	(47,825)	7,279	(40,546)	6,741	12/31/2107
12544U-AA-9	CIBC CAPITAL TRUST CORP FOREIGN		11/29/2016	Scotia Capital Markets USA		176,067	148,727	276,404	165,682	0	(7,918)	0	(7,918)	76,325	165,546	(68,542)	10,520	(58,022)	14,104	06/30/2108
74925Y-AD-4	RBC CAPITAL TRUST CORP FOREIGN		10/20/2016	Various		455,864	420,183	602,981	462,339	0	0	0	0	140,572	490,648	(112,333)	(34,784)	(147,117)	19,987	01/01/9999
91530B-20-2	UOB HONG KONG PERPETUAL FRGN	D	03/14/2016	Call 100.0000		200,000	200,000	173,968	173,968	0	0	0	0	0	173,968	0	26,032	26,032	0	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						968,383	884,020	1,264,978	926,021	0	(12,091)	0	(12,091)	274,035	959,335	(228,700)	9,047	(219,653)	40,832	XXX
Bonds - Parent, Subsidiaries and Affiliates																				
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		12/31/2016	Redemption 100.0000		2,756,119	2,756,119	2,756,119	2,756,119	0	0	0	0	0	2,756,119	0	0	0	98,204	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		12/01/2016	Redemption 100.0000		11,118,096	11,118,096	11,118,096	11,118,096	0	0	0	0	0	11,118,096	0	0	0	497,226	12/01/2026
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		12/31/2016	Redemption 100.0000		1,915,773	1,915,773	1,915,773	1,915,773	0	0	0	0	0	1,915,773	0	0	0	284,563	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc		04/30/2016	Redemption 100.0000		2,274,105	2,274,105	2,274,105	2,274,105	0	0	0	0	0	2,274,105	0	0	0	175,129	04/30/2028
000000-00-0	Pruco Life Insurance Company Note		04/20/2016	Call 100.0000		15,822,784	15,822,784	15,822,784	15,822,784	0	0	0	0	0	15,822,784	0	0	0	399,635	12/15/2020
000000-00-0	Pruco Life Insurance Company Note		04/20/2016	Tax Free Exchange		234,177,216	234,177,216	234,177,216	234,177,216	0	0	0	0	0	234,177,216	0	0	0	2,757,483	12/15/2020
000000-00-0	Pruco Life Insurance Company Note		04/20/2016	Call 100.0000		76,265,823	76,265,823	76,265,823	76,265,823	0	0	0	0	0	76,265,823	0	0	0	924,921	12/15/2018
000000-00-0	Pruco Life Insurance Company Note		04/20/2016	Tax Free Exchange		43,734,177	43,734,177	43,734,177	43,734,177	0	0	0	0	0	43,734,177	0	0	0	157,579	12/15/2018
000000-00-0	Pruco Life Insurance Company Note		04/20/2016	Call 100.0000		8,227,848	8,227,848	8,227,848	8,227,848	0	0	0	0	0	8,227,848	0	0	0	250,549	12/15/2023
000000-00-0	Pruco Life Insurance Company Note		04/20/2016	Tax Free Exchange		121,772,152	121,772,152	121,772,152	121,772,152	0	0	0	0	0	121,772,152	0	0	0	1,728,791	12/15/2023
000000-00-0	Pruco Life Insurance Company Senior Note		04/20/2016	Call 100.0000		12,025,317	12,025,317	12,025,317	12,025,317	0	0	0	0	0	12,025,317	0	0	0	316,907	06/20/2024
000000-00-0	Pruco Life Insurance Company Senior Note		04/20/2016	Tax Free Exchange		177,974,683	177,974,683	177,974,683	177,974,683	0	0	0	0	0	177,974,683	0	0	0	2,186,659	06/20/2024
000000-00-0	Pruco Life Insurance Company Senior Note		04/20/2016	Call 100.0000		4,430,380	4,430,380	4,430,380	4,430,380	0	0	0	0	0	4,430,380	0	0	0	82,789	06/20/2019
000000-00-0	Pruco Life Insurance Company Senior Note		04/20/2016	Tax Free Exchange		65,569,620	65,569,620	65,569,620	65,569,620	0	0	0	0	0	65,569,620	0	0	0	571,244	06/20/2019
000000-00-0	Pruco Life Insurance Company Senior Note		04/20/2016	Call 100.0000		6,329,114	6,329,114	6,329,114	6,329,114	0	0	0	0	0	6,329,114	0	0	0	146,414	06/20/2021
000000-00-0	Pruco Life Insurance Company Senior Note		04/20/2016	Tax Free Exchange		93,670,886	93,670,886	93,670,886	93,670,886	0	0	0	0	0	93,670,886	0	0	0	1,010,253	06/20/2021
000000-00-0	Pruco Life Insurance Company Senior Note		04/20/2016	Call 100.0000		1,898,734	1,898,734	1,898,734	1,898,734	0	0	0	0	0	1,898,734	0	0	0	23,949	06/20/2017
000000-00-0	Pruco Life Insurance Company Senior Note		04/20/2016	Tax Free Exchange		28,101,266	28,101,266	28,101,266	28,101,266	0	0	0	0	0	28,101,266	0	0	0	165,251	06/20/2017
744568-AA-0	Prudential Intl Ins Hldgs Ltd Senior Not		02/11/2016	Maturity		185,000,000	185,000,000	185,000,000	185,000,000	0	0	0	0	0	185,000,000	0	0	0	8,633,025	02/11/2016
000000-00-0	Prudential Chile II Spa Promissory Note		06/24/2016	Call 100.0000		5,190,283	5,190,283	5,190,283	0	0	0	0	0	0	5,190,283	0	0	0	0	12/31/2016
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te		12/15/2016	Redemption 100.0000		5,446,976	5,446,976	5,446,976	5,446,976	0	0	0	0	0	5,446,976	0	0	0	152,840	03/15/2040
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,103,701,352	1,103,701,352	1,103,701,352	1,098,511,069	0	0	0	0	0	1,103,701,352	0	0	0	20,563,411	XXX
8399997. Total - Bonds - Part 4						9,982,872,041	10,152,119,944	10,043,207,329	9,988,768,838	29	16,855,269	7,599,926	9,255,372	50,488,926	9,998,816,309	(50,101,299)	(15,944,274)	(66,045,573)	275,815,130	XXX
8399998. Total - Bonds - Part 5						1,905,492,307	1,933,813,166	1,913,379,974	0	0	(1,903,595)	111	(1,903,706)	0	1,911,505,178	28,919	(6,012,870)	(5,983,951)	19,909,453	XXX
8399999. Total - Bonds						11,888,364,348	12,085,933,110	11,956,587,303	9,988,768,838	29	14,951,674	7,600,037	7,351,666	50,488,926	11,910,321,487	(50,072,380)	(21,957,144)	(72,029,524)	295,724,583	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
184691-5#-6	ClearBridge Am En MLP Fd Inc. Mandatory		02/23/2016	Call 100000.0000	57.000	5,700,000	0.00	5,700,000	5,700,000	0	0	0	0	0	5,700,000	0	0	0	64,321	
184692-5#-4	Clearbridge Energy MLP Fnd Inc Mandatory		02/24/2016	Call 100000.0000	366.000	36,600,000	0.00	36,600,000	36,600,000	0	0	0	0	0	36,600,000	0	0	0	414,475	
69405#-12-8	Pacific Catch, Inc. Series B Convertible		04/27/2016	Call 2.7977	1,040,036.000	2,909,708	0.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	909,708	909,708	0	
G5312*-AA-3	Kondor Midco Limited Loan Notes 8.000%	D	03/31/2016	PGIM, Inc.	1.000	8,535	0.00	0	0	0	0	0	0	0	8,535	8,535	0	8,535	0	
G9877#-AC-4	YourCash Solutions Ltd Loan Notes (Prefe	B	10/03/2016	Call 128.3700	1,481,423.530	1,901,703	0.00	2,046,793	2,013,348	0	35,311	0	35,311	124,784	1,782,494	(390,949)	119,210	(271,739)	151,955	
03201#-12-3	Ampac Holdings, LLC		09/30/2016	PGIM, Inc.	2.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E	D	09/30/2016	Interest Capitalization	4.000	37,429	0.00	0	0	0	0	0	0	0	37,429	37,429	0	37,429	0	
G3718#-AC-0	The Gap Partnership Bidco Ltd	D	09/30/2016	Interest Capitalization	2.000	5,348	0.00	0	0	0	0	0	0	0	5,348	5,348	0	5,348	0	
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred	D	09/30/2016	Interest Capitalization	3.000	30,791	0.00	0	0	0	0	0	0	0	30,791	30,791	0	30,791	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						47,193,515	XXX	46,346,793	46,313,348	0	35,311	0	35,311	124,784	46,164,598	(308,845)	1,028,918	720,073	630,751	XXX
8999997. Total - Preferred Stocks - Part 4						47,193,515	XXX	46,346,793	46,313,348	0	35,311	0	35,311	124,784	46,164,598	(308,845)	1,028,918	720,073	630,751	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						47,193,515	XXX	46,346,793	46,313,348	0	35,311	0	35,311	124,784	46,164,598	(308,845)	1,028,918	720,073	630,751	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				

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
25213A-10-7	DEX Media Inc COM		08/04/2016	Write-Off	4,486.000	0		67	537	69	0	538	(469)	0	67	0	(67)	(67)	0	
31339#-11-1	Federal Home Loan Bank of NY Class B Com		04/01/2016	Direct	197,353.000	19,735,300		19,735,300	19,735,300	0	0	0	0	0	19,735,300	0	0	0	857	
868459-10-8	Supernus Pharmaceuticals Inc COM		01/14/2016	Various	118,724.000	492,309		522,924	522,924	165,359	0	165,359	0	0	522,924	0	(30,614)	(30,614)	0	
89532E-10-9	Trevena, Inc. Common Stock		01/12/2016	Various	6,654.000	20,451		25,618	23,289	2,329	0	0	2,329	0	25,618	0	(5,167)	(5,167)	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						20,248,060	XXX	20,283,909	20,282,050	167,757	0	165,897	1,860	0	20,283,909	0	(35,848)	(35,848)	857	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
000000-00-0	PRUDENTIAL ARIZONA REINSURANCE UNIVERSAL CO		12/31/2016	PGIM, Inc.	0.000	224,000,000		0	0	0	0	0	0	0	224,000,000	0	0	0	0	
000000-00-0	PRUDENTIAL UNIVERSAL REINSURANCE COMPANY		12/31/2016	PGIM, Inc.	0.000	216,000,000		0	0	0	0	0	0	0	216,000,000	0	0	0	0	
000000-00-0	Rock Kensington		12/31/2016	PGIM, Inc.	0.000	31,214,700		0	0	0	0	0	0	0	31,214,700	0	0	0	0	
000000-00-0	Rock UK Real Estate II SARL		12/31/2016	PGIM, Inc.	0.000	108,040		0	0	0	0	0	0	0	108,040	0	0	0	0	
000000-00-0	Rock Harman House SARL		12/31/2016	PGIM, Inc.	0.000	31,728,855		0	0	0	0	0	0	0	31,728,855	0	0	0	0	
000000-00-0	Rock Oxford SARL		12/31/2016	PGIM, Inc.	0.000	51,343,349		0	0	0	0	0	0	0	51,343,349	0	0	0	0	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						554,394,944	XXX	0	0	0	0	0	0	0	554,394,944	0	0	0	0	XXX
26188J-20-6	DREYFUS CASH MGMT MMKT		12/31/2016	PGIM, Inc.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	97,323	
000000-00-0	STIFs - Subsidiary Accounts SSALM		12/31/2016	PGIM, Inc.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	15,010	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						0	XXX	0	0	0	0	0	0	0	0	0	0	0	112,333	XXX
9799997. Total - Common Stocks - Part 4						574,643,004	XXX	20,283,909	20,282,050	167,757	0	165,897	1,860	0	574,678,853	0	(35,848)	(35,848)	113,190	XXX
9799998. Total - Common Stocks - Part 5						52,897,330	XXX	52,990,785	0	0	0	0	0	0	52,990,785	0	(93,456)	(93,456)	0	XXX
9799999. Total - Common Stocks						627,540,334	XXX	73,274,694	20,282,050	167,757	0	165,897	1,860	0	627,669,638	0	(129,304)	(129,304)	113,190	XXX
9899999. Total - Preferred and Common Stocks						674,733,849	XXX	119,621,487	66,595,398	167,757	35,311	165,897	37,171	124,784	673,834,236	(308,845)	899,614	590,769	743,941	XXX
9999999 - Totals						12,563,098,197	XXX	12,076,208,790	10,055,364,236	167,786	14,986,985	7,765,934	7,388,837	50,613,710	12,584,155,722	(50,381,226)	(21,057,530)	(71,438,756)	296,468,524	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 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
Bonds - U.S. Governments																				
912810-RB-6	UNITED STATES TREASURY TREASURY		01/25/2016	Goldman Sachs & Co	01/27/2016	Citigroup Capital Markets Inc	600,000	611,719	608,016	611,718	0	(1)	0	(1)	0	0	(3,702)	(3,702)	3,459	3,412
912810-RM-2	UNITED STATES TREASURY TREASURY		01/07/2016	Goldman Sachs & Co	01/27/2016	Goldman Sachs & Co	600,000	607,008	620,109	606,998	0	(10)	0	(10)	0	0	13,112	13,112	3,610	2,670
912810-RN-0	UNITED STATES TREASURY TREASURY		01/20/2016	Barclays Capital Inc	04/28/2016	PGIM, Inc.	19,235,000	19,754,195	19,950,311	19,750,883	0	(3,312)	0	(3,312)	0	0	199,428	199,428	387,408	238,935
912810-RQ-3	UNITED STATES TREASURY TREASURY		06/02/2016	Various	06/08/2016	Various	46,850,000	45,543,867	46,175,896	45,544,399	0	532	0	532	0	0	631,498	631,498	362,600	342,521
912810-RS-9	UNITED STATES TREASURY TREASURY		11/09/2016	Various	12/19/2016	Various	147,605,000	150,761,144	141,453,518	150,757,107	0	(4,037)	0	(4,037)	0	0	(9,303,590)	(9,303,590)	1,748,178	1,379,897
912810-RT-7	UNITED STATES TREASURY TREASURY		12/20/2016	Various	12/21/2016	Various	170,335,000	148,214,213	142,906,581	148,244,296	0	30,084	0	30,084	0	0	(5,337,715)	(5,337,715)	1,269,106	993,974
912828-2A-7	UNITED STATES TREASURY TREASURY		11/16/2016	Various	12/14/2016	Various	118,285,000	115,072,537	111,623,570	115,092,048	0	19,512	0	19,512	0	0	(3,468,478)	(3,468,478)	444,684	325,342
912828-M5-6	UNITED STATES TREASURY TREASURY		01/11/2016	Deutsche Bank Securities Inc	02/19/2016	Various	22,700,000	22,907,492	23,644,436	22,907,475	0	(17)	0	(17)	0	0	736,961	736,961	134,909	81,383
912828-N4-8	UNITED STATES TREASURY TREASURY		01/11/2016	BPN Paribas Securities	02/17/2016	Various	64,010,000	64,530,081	65,435,352	64,520,878	0	(9,203)	0	(9,203)	0	0	914,474	914,474	136,368	36,929
912828-P4-6	UNITED STATES TREASURY TREASURY		04/27/2016	Various	12/13/2016	Various	144,110,000	140,795,616	142,550,976	140,845,300	0	49,683	0	49,683	0	0	1,705,677	1,705,677	838,247	469,644
912828-XB-1	UNITED STATES TREASURY TREASURY		11/10/2016	Goldman Sachs & Co	12/08/2016	Nomura Securities Intl	1,550,000	1,559,143	1,520,332	1,559,053	0	(89)	0	(89)	0	0	(38,721)	(38,721)	19,016	16,379
0599999. Subtotal - Bonds - U.S. Governments							735,880,000	710,357,015	696,489,097	710,440,155	0	83,142	0	83,142	0	0	(13,951,056)	(13,951,056)	5,347,585	3,891,086
Bonds - All Other Governments																				
135087-B4-5	CANADIAN GOVERNMENT CORPORATE FOREIGN		05/17/2016	Nesbitt Burns	07/07/2016	RBC Dominion Securities Inc	169,033	188,776	190,652	186,833	0	(289)	0	(289)	0	(1,654)	3,819	2,165	2,524	1,997
135087-D5-0	CANADIAN GOVERNMENT DISCOUNT NOTE		05/17/2016	Nesbitt Burns	05/24/2016	TD SECURITIES INC	22,900	25,331	24,824	24,941	0	(4)	0	(4)	0	(386)	(117)	(503)	251	245
135087-E6-7	CANADIAN GOVERNMENT DISCOUNT NOTE		06/06/2016	RBC Dominion Securities Inc	11/15/2016	Various	98,533	103,736	101,013	100,898	0	(61)	0	(61)	0	(2,777)	115	(2,662)	410	33
135087-F8-2	CANADIAN GOVERNMENT DISCOUNT NOTE		11/16/2016	Scotia Capital Markets USA	12/06/2016	RBC Dominion Securities Inc	97,818	91,090	90,846	92,054	0	25	0	25	0	939	(1,208)	(269)	342	292
135087-ZS-6	CANADIAN GOVERNMENT GOVT FOREIGN		06/06/2016	Various	11/16/2016	Various	226,112	313,850	302,929	305,093	0	(682)	0	(682)	0	(8,076)	(2,163)	(10,239)	4,061	1,422
135087-ZU-1	CANADIAN GOVERNMENT GOVT FOREIGN		05/17/2016	Nesbitt Burns	06/28/2016	Nesbitt Burns	114,666	129,048	128,352	127,017	0	(254)	0	(254)	0	(1,777)	1,335	(442)	1,860	1,498
J26150-M9-3	JAPAN TREASURY DISC BILL GOVT FOREIGN	B	11/22/2016	Security Transfer	11/29/2016	PGIM, Inc.	168,422,949	182,409,801	182,409,801	182,409,801	0	0	0	0	0	0	0	0	1,644,546	1,646,177
1099999. Subtotal - Bonds - All Other Governments							169,152,010	183,261,632	183,248,417	183,246,637	0	(1,265)	0	(1,265)	0	(13,731)	1,781	(11,950)	1,653,994	1,651,664
Bonds - U.S. Special Revenues																				
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	20,435	23,240	20,435	20,435	0	(2,805)	0	(2,805)	0	0	0	0	203	10
3128MJ-X8-8	FHLMC POOL NO G08702 3.500% 04/01/46		07/22/2016	BPN Paribas Securities	12/01/2016	Paydown	471,710	496,651	471,710	471,710	0	(24,941)	0	(24,941)	0	0	0	0	4,640	1,147
3128MJ-Y6-1	FHLMC POOL NO G08732 3.000% 11/01/46		11/15/2016	RBC Capital Markets	12/01/2016	Paydown	355,789	357,904	355,789	355,789	0	(2,115)	0	(2,115)	0	0	0	0	889	501
3128MJ-YM-6	FHLMC POOL NO G08715 3.000% 08/01/46		07/15/2016	BPN Paribas Securities	12/01/2016	Paydown	266,483	276,060	266,483	266,483	0	(9,577)	0	(9,577)	0	0	0	0	2,202	422
3128MJ-YT-1	FHLMC POOL NO G08721 3.000% 09/01/46		09/02/2016	RBC Capital Markets	12/01/2016	Paydown	135,370	140,531	135,370	135,370	0	(5,161)	0	(5,161)	0	0	0	0	690	147
3128MJ-YY-0	FHLMC POOL NO G08726 3.000% 10/01/46		10/07/2016	BPN Paribas Securities	12/01/2016	Paydown	91,645	94,924	91,645	91,645	0	(3,279)	0	(3,279)	0	0	0	0	350	92
3128MM-DQ-3	FHLMC POOL NO G18110 5.500% 04/01/21		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	1,727	1,813	1,727	1,727	0	(86)	0	(86)	0	0	0	0	35	1
31381L-Q3-4	FNMA POOL NO 464074 4.450% 12/01/19		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	11,795	12,934	11,795	11,795	0	(1,139)	0	(1,139)	0	0	0	0	201	4
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	5,367	6,042	5,367	5,367	0	(675)	0	(675)	0	0	0	0	166	2
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	215,056	242,014	215,056	215,056	0	(26,958)	0	(26,958)	0	0	0	0	4,308	99
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	32,551	36,174	32,551	32,551	0	(3,623)	0	(3,623)	0	0	0	0	609	14
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	7,919	8,800	7,919	7,919	0	(881)	0	(881)	0	0	0	0	147	3
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	8,221	9,256	8,221	8,221	0	(1,035)	0	(1,035)	0	0	0	0	167	4
31407X-X4-8	FNMA POOL NO 844181 5.500% 11/01/35		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	18,588	20,928	18,588	18,588	0	(2,340)	0	(2,340)	0	0	0	0	343	9
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	417	477	417	417	0	(60)	0	(60)	0	0	0	0	9	0
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	3,897	4,492	3,897	3,897	0	(595)	0	(595)	0	0	0	0	116	2
31410F-SM-3	FNMA POOL NO 888352 5.500% 05/01/37		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	44,102	49,575	44,102	44,102	0	(5,472)	0	(5,472)	0	0	0	0	895	20
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	8,884	9,977	8,884	8,884	0	(1,093)	0	(1,093)	0	0	0	0	187	4
31412S-BG-9	FNMA POOL NO 933039 6.000% 10/01/37		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	13,041	14,921	13,041	13,041	0	(1,880)	0	(1,880)	0	0	0	0	138	7
31418C-CH-5	FNMA POOL NO MA2771 3.000% 10/01/46		09/16/2016	WELLS FARGO SEC LLC	12/01/2016	Paydown	60,825	63,020	60,825	60,825	0	(2,195)	0	(2,195)	0	0	0	0	326	101
889251-GG-3	Toledo-Lucas Cnty Port Auth Senior Secur		08/11/2016	Direct	11/01/2016	PGIM, Inc.	3,075,000	3,075,000	2,949,139	3,075,000	0	0	0	0	0	0	(125,861)	(125,861)	27,333	0
3199999. Subtotal - Bonds - U.S. Special Revenues							4,848,822	4,944,733	4,722,961	4,848,822	0	(95,910)	0	(95,910)	0	0	(125,861)	(125,861)	43,954	2,589

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
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206R-DL-3	AT&T INC CORPORATE 4.500% 03/09/48		09/07/2016	Taxable Exchange	12/20/2016	Tax Free Exchange	5,486,000	5,321,138	4,813,658	5,321,427	0	289	0	289	0	0	(507,769)	(507,769)	70,632	0
00206R-DM-1	AT&T INC CORPORATE 4.550% 03/09/49		09/07/2016	Taxable Exchange	12/23/2016	Write-Off	0	0	0	0	0	0	0	0	0	0	0	0	0	0
00206R-DM-1	AT&T INC CORPORATE 4.550% 03/09/49		09/07/2016	Taxable Exchange	12/20/2016	Tax Free Exchange	63,188,000	42,695,013	55,758,418	42,733,357	0	38,344	0	38,344	0	0	13,025,062	13,025,062	822,585	0
00440E-AT-4	CHUBB INA HOLDINGS INC CORPORATE		09/16/2016	Various	11/17/2016	Mizuho Securities USA, Inc.	15,709,000	16,110,538	15,789,587	16,087,072	0	(23,466)	0	(23,466)	0	0	(297,485)	(297,485)	199,722	106,237
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		04/01/2016	PGIM, Inc.	09/22/2016	Redemption 100.0000	20,608	19,712	20,608	20,608	0	896	0	896	0	0	0	0	696	35
01448@-AE-6	Alex Lee, Inc. Senior Note		04/01/2016	PGIM, Inc.	06/15/2016	Redemption 100.0000	103,989	105,687	103,989	103,989	0	(1,698)	0	(1,698)	0	0	0	0	3,458	2,036
02006W-AB-5	ALLY AUTO ASSET BACKED		03/28/2016	PGIM, Inc.	05/15/2016	Paydown	393,537	393,430	393,537	393,537	0	107	0	107	0	0	0	0	320	104
02006X-AB-3	ALLY AUTO ASSET BACKED		03/28/2016	PGIM, Inc.	09/20/2016	Paydown	478,394	478,246	478,394	478,394	0	148	0	148	0	0	0	0	1,312	111
02006Y-AB-1	ALLY AUTO ASSET BACKED		03/28/2016	PGIM, Inc.	12/15/2016	Paydown	712,930	712,517	712,930	712,930	0	413	0	413	0	0	0	0	2,621	255
02007X-AB-2	ALLY AUTO ASSET BACKED		02/24/2016	Barclays Capital Inc	12/15/2016	Paydown	2,951,892	2,951,801	2,951,892	2,951,892	0	91	0	91	0	0	0	0	23,266	0
02133@-AA-2	Alta Realty Investments LLC Senior Secur		04/01/2016	PGIM, Inc.	10/31/2016	Redemption 100.0000	14,325	15,078	14,325	14,325	0	(753)	0	(753)	0	0	0	0	357	170
02209S-AU-7	ALTRIA GROUP INC CORPORATE		09/13/2016	Goldman Sachs & Co	11/15/2016	Jefferies & Co, Inc	170,000	169,303	163,465	169,310	0	7	0	7	0	0	(5,845)	(5,845)	769	0
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE		04/01/2016	PGIM, Inc.	06/29/2016	PGIM, Inc.	2,616,000	2,711,366	2,817,316	2,709,001	0	(2,364)	0	(2,364)	0	0	108,315	108,315	28,104	7,794
02376U-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES INC		04/01/2016	PGIM, Inc.	07/15/2016	Redemption 100.0000	1,794	1,843	1,794	1,794	0	(49)	0	(49)	0	0	0	0	31	13
03083#-AE-0	AmeriMark Direct, LLC Senior Subordinate		03/14/2016	Interest Capitalization	09/08/2016	Call 105.0402	138,467	138,467	152,963	138,467	0	0	0	0	0	0	14,496	14,496	6,577	0
03083#-AE-0	AmeriMark Direct, LLC Senior Subordinate		04/01/2016	PGIM, Inc.	09/08/2016	Call 105.0403	86,199	87,344	90,544	86,962	0	(382)	0	(382)	0	0	3,582	3,582	4,094	773
031162-BH-2	AMGEN INC CORPORATE 5.650% 06/15/42		04/01/2016	PGIM, Inc.	06/14/2016	Taxable Exchange	194,000	228,135	229,916	229,725	0	1,589	0	1,589	0	0	191	191	5,450	3,319
03754*-AA-0	Apex Clean Energy Holdings LLC Senior Su		11/15/2016	Interest Capitalization	11/15/2016	Call 100.0000	33,017	33,017	33,017	33,017	0	0	0	0	0	0	0	0	1,264	0
03754*-AD-4	Apex Clean Energy Holdings LLC Senior Su		11/15/2016	Interest Capitalization	11/15/2016	Call 100.0000	7,156	7,156	7,156	7,156	0	0	0	0	0	0	0	0	274	0
03754*-AE-2	Apex Clean Energy Holdings LLC Subordina		06/10/2016	Direct	11/15/2016	Call 100.0000	136,090	125,203	136,090	125,589	0	386	0	386	0	0	10,501	10,501	7,031	0
03754*-AE-2	Apex Clean Energy Holdings LLC Subordina		11/15/2016	Interest Capitalization	11/15/2016	Call 100.0000	2,355	2,355	2,355	2,355	0	0	0	0	0	0	0	0	34	0
04032Y-AB-5	ARI FLEET LEASE TRUST ASSET BACKED		03/28/2016	PGIM, Inc.	12/15/2016	Paydown	538,927	537,140	538,927	538,927	0	1,787	0	1,787	0	0	0	0	2,273	233
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		04/01/2016	PGIM, Inc.	12/31/2016	Redemption 100.0000	25,989	26,836	25,989	25,989	0	(847)	0	(847)	0	0	0	0	424	3
05565E-AF-2	BMW US CAP CORP LLC CORPORATE		06/03/2016	Barclays Capital Inc	11/17/2016	WELLS FARGO SEC LLC	8,000,000	8,001,360	7,884,160	8,001,246	0	(114)	0	(114)	0	0	(117,086)	(117,086)	98,222	25,333
05565E-AH-8	BMW US CAP CORP LLC CORPORATE		04/04/2016	JP Morgan Securities, Inc	11/16/2016	Credit Suisse First Boston Cor	205,000	204,859	199,561	204,863	0	4	0	4	0	0	(5,301)	(5,301)	3,508	0
05581R-AC-0	BMW AUTO ABS FLOATER 1.239% 01/22/18		02/09/2016	Merrill Lynch,Pierce,Fenner &	12/20/2016	Paydown	2,257,784	2,257,784	2,257,784	2,257,784	0	0	0	0	0	0	0	0	17,010	0
059165-EG-1	BALTIMORE GAS & ELEC CO CORPORATE		08/15/2016	Merrill Lynch,Pierce,Fenner &	09/23/2016	Jefferies & Co, Inc	7,000,000	6,979,000	6,963,250	6,979,116	0	116	0	116	0	0	(15,866)	(15,866)	18,200	0
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	15,978	12,925	9,678	9,678	0	(3,247)	0	(3,247)	0	0	0	0	350	8
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE		06/03/2016	Various	11/17/2016	Citigroup Capital Markets Inc	8,430,000	8,630,827	8,488,841	8,612,646	0	(18,181)	0	(18,181)	0	0	(123,804)	(123,804)	159,819	63,572
06406F-AB-9	BANK OF NEW YORK MELLON CORP/T CORPORATE		08/23/2016	Goldman Sachs & Co	11/17/2016	Citigroup Capital Markets Inc	8,800,000	8,917,744	8,693,520	8,911,872	0	(5,872)	0	(5,872)	0	0	(218,352)	(218,352)	100,222	57,127
06406F-AC-7	BANK OF NEW YORK MELLON CORP/T CORPORATE		04/25/2016	Merrill Lynch,Pierce,Fenner &	11/18/2016	Market Axess	5,500,000	5,480,475	5,352,050	5,481,380	0	905	0	905	0	0	(129,330)	(129,330)	85,983	0
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		09/02/2016	Goldman Sachs & Co	09/23/2016	Suntrust Capital Markets Inc	4,000,000	3,985,490	3,972,120	3,985,575	0	85	0	85	0	0	(13,455)	(13,455)	11,161	1,497
06406H-CQ-0	BANK OF NEW YORK MELLON CORPORATE		10/26/2016	Merrill Lynch,Pierce,Fenner &	11/14/2016	Pierpont Securities	1,250,000	1,380,688	1,332,963	1,380,226	0	(462)	0	(462)	0	0	(47,263)	(47,263)	24,550	22,356
06406H-CU-1	BANK OF NEW YORK MELLON CORPORATE		06/29/2016	Barclays Capital Inc	11/17/2016	BPN Paribas Securities	1,502,000	1,536,651	1,515,788	1,531,989	0	(4,662)	0	(4,662)	0	0	(16,200)	(16,200)	17,165	4,589
065604-AB-6	BANK OF THE WEST AUTO TRUST ASSET BACKED		03/28/2016	PGIM, Inc.	04/15/2016	Paydown	400,784	400,687	400,784	400,784	0	98	0	98	0	0	0	0	230	108
07274E-AG-8	BAYER US FINANCE LLC CORPORATE		03/17/2016	Barclays Capital Inc	12/19/2016	Various	10,250,000	10,706,125	10,119,313	10,670,063	0	(36,062)	0	(36,062)	0	0	(550,750)	(550,750)	417,047	157,594

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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-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
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP		04/19/2016	Pierpont Securities	11/21/2016	Various	3,830,000	4,119,969	3,969,256	4,105,853	0	(14,116)	0	(14,116)	0	0	(136,598)	(136,598)	155,183	69,536
07388Y-AF-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		08/11/2016	Deutsche Bank Securities Inc	12/01/2016	Paydown	24,181,579	24,771,005	24,181,579	24,181,579	0	(589,426)	0	(589,426)	0	0	0	0	678,513	59,550
						Redemption 100.0000														
09068#-AA-4	Biotrial, USA, Inc. Debt		02/11/2016	Direct	09/26/2016		911	885	911	911	0	26	0	26	0	0	0	0	38	3
09068#-AA-4	Biotrial, USA, Inc. Debt		02/11/2016	Direct	10/03/2016	PGIM, Inc.	349,089	339,083	350,940	340,028	0	945	0	945	0	0	10,912	10,912	14,885	1,067
09247X-AJ-0	BLACKROCK INC CORPORATE		01/08/2016	PGIM, Inc.	09/23/2016	ROBERT BAIRD	2,100,000	2,188,704	2,266,404	2,179,600	0	(9,104)	0	(9,104)	0	0	86,804	86,804	58,275	8,269
	Bollinger Shipyards, LLC Senior Secured																			
09768#-AA-7			04/01/2016	PGIM, Inc.	07/01/2016	Call 100.0000	271,758	280,318	271,758	280,205	0	(113)	0	(113)	0	0	(8,447)	(8,447)	2,042	423
	Bright House Networks, LLC Ser 2009-A 2																			
10920@-AD-6			04/01/2016	PGIM, Inc.	05/18/2016	Call 100.0000	145,950	159,536	145,950	158,573	0	(963)	0	(963)	0	0	(12,624)	(12,624)	3,345	1,916
						Credit Suisse First														
12189L-AP-6	BURLINGTN NORTH SANTA FE LLC CORPORATE		09/09/2016	Goldman Sachs & Co	10/11/2016	Boston Cor	2,700,000	3,336,579	3,309,930	3,335,323	0	(1,256)	0	(1,256)	0	0	(25,393)	(25,393)	16,609	5,021
12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPORATE		08/08/2016	Morgan Stanley & Co, Inc	10/11/2016	Barclays Capital Inc	9,165,000	11,204,762	10,884,171	11,197,217	0	(7,545)	0	(7,545)	0	0	(313,046)	(313,046)	240,759	162,170
	CREDIT-BASED ASSET SERVICING CBASS_05-CB																			
12489W-NN-0			04/01/2016	PGIM, Inc.	12/01/2016	Paydown	3,150	2,977	3,150	3,150	0	173	0	173	0	0	0	0	59	1
	CCR Inc. MT 100 Paymt Rights Senior Secu					Redemption 100.0000														
12502Y-AP-8			05/05/2016	Direct	12/10/2016		458,333	474,146	458,333	458,333	0	(15,813)	0	(15,813)	0	0	0	0	7,257	0
12532L-AU-9	CGGS COMMERCIAL MORTGAGE TRUST CMBS		03/21/2016	Citigroup Capital Markets Inc	12/15/2016	Paydown	2,626,650	2,626,650	2,626,650	2,626,650	0	0	0	0	0	0	0	0	25,996	0
	CHS Inc. Senior Note 6.180% 10/04/17					Redemption 100.0000														
12542R-H#-0			04/01/2016	PGIM, Inc.	10/04/2016		51,593	53,321	51,593	51,593	0	(1,728)	0	(1,728)	0	0	0	0	3,188	1,568
12558G-AB-1	CIT EQUIPMENT ASSET BACKED		03/28/2016	PGIM, Inc.	09/20/2016	Paydown	2,902,338	2,897,326	2,902,338	2,902,338	0	5,012	0	5,012	0	0	0	0	6,746	624
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	2,122	2,175	2,122	2,122	0	(27)	26	(53)	0	0	0	0	32	1
						Redemption 100.0000														
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		04/01/2016	PGIM, Inc.	07/05/2016		1,130	1,158	1,130	1,130	0	57	85	(28)	0	0	0	0	20	1
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3		04/01/2016	PGIM, Inc.	12/01/2016	Paydown	14,046	13,467	14,046	14,046	0	579	0	579	0	0	0	0	130	3
	CV Project Entity, LLC Debt in a Project					Redemption 100.0000														
12682#-AB-2			10/31/2016	Direct	12/30/2016		739	739	739	739	0	0	0	0	0	0	0	0	3	0
	Cargill Inc CORPORATE 6.000% 11/27/17																			
141781-AX-2			07/05/2016	Jefferies & Co, Inc	11/17/2016	Barclays Capital Inc	2,650,000	2,829,617	2,776,458	2,781,663	0	(47,954)	0	(47,954)	0	0	(5,205)	(5,205)	77,292	18,108
14313T-AB-5	CARMX_AUTO ASSET BACKED		03/28/2016	PGIM, Inc.	05/15/2016	Paydown	391,904	391,776	391,904	391,904	0	128	0	128	0	0	0	0	201	84
14313X-AH-3	CARMX_AUTO ABS FLOATER		03/28/2016	PGIM, Inc.	12/15/2016	Paydown	529,136	529,937	529,136	529,136	0	(801)	0	(801)	0	0	0	0	2,581	213
14313Y-AH-1	CARMX_AUTO ABS FLOATER		01/26/2016	Barclays Capital Inc	12/15/2016	Paydown	3,261,783	3,261,783	3,261,783	3,261,783	0	0	0	0	0	0	0	0	23,513	0
14313Y-AH-1	CARMX_AUTO ABS FLOATER		03/28/2016	PGIM, Inc.	12/15/2016	Paydown	316,678	316,298	316,678	316,678	0	380	0	380	0	0	0	0	1,940	119
14314M-AH-6	CARMX_AUTO ABS FLOATER		04/12/2016	RBC Capital Markets	12/15/2016	Paydown	924,358	924,358	924,358	924,358	0	0	0	0	0	0	0	0	5,684	0
						Deutsche Bank Securities														
15189X-AP-3	CENTERPOINT ENERGY CORPORATE		11/03/2016	Merrill Lynch,Pierce,Fenner &	11/17/2016	Inc	15,490,000	15,535,021	15,278,716	15,531,984	0	(3,038)	0	(3,038)	0	0	(253,267)	(253,267)	146,467	38,917
15189X-AQ-1	CENTERPOINT ENERGY CORPORATE		10/27/2016	WELLS FARGO SEC LLC	11/15/2016	WELLS FARGO SEC LLC	2,070,000	2,050,563	1,979,231	2,050,645	0	82	0	82	0	0	(71,414)	(71,414)	13,386	11,040
161175-AV-6	CHARTER COMM OPT LLC/CAP CORPORATE		05/25/2016	Tax Free Exchange	12/06/2016	Tax Free Exchange	1,000,000	1,130,840	1,130,663	1,129,830	0	(1,010)	0	(1,010)	0	0	833	833	40,165	5,764
161571-GR-9	CHASE ISSUANCE TRUST ABS FLOATER		03/28/2016	PGIM, Inc.	11/15/2016	Paydown	3,000,000	3,000,112	3,000,000	3,000,000	0	(112)	0	(112)	0	0	0	0	14,785	801
	CHRYSLER CAP AUTO RECEIVABLES ASSET BACK																			
17119U-AC-9			03/28/2016	PGIM, Inc.	07/15/2016	Paydown	1,054,783	1,054,579	1,054,783	1,054,783	0	205	0	205	0	0	0	0	1,497	332
17119V-AC-7	CHRYSLER AUTO ASSET BACKED		03/28/2016	PGIM, Inc.	06/15/2016	Paydown	263,441	263,309	263,441	263,441	0	132	0	132	0	0	0	0	340	87
	Chrysler Capital Auto Receivab ASSET BAC																			
17120C-AB-8			04/13/2016	Deutsche Bank Securities Inc	12/15/2016	Paydown	1,744,218	1,744,105	1,744,218	1,744,218	0	114	0	114	0	0	0	0	15,725	0
	CHRYSLER CAP AUTO RECEIVABLES ASSET BACK																			
17121F-AB-0			03/28/2016	PGIM, Inc.	12/15/2016	Paydown	2,031,621	2,032,205	2,031,621	2,031,621	0	(583)	0	(583)	0	0	0	0	13,855	1,154
171484-AC-2	CHURCHILL DOWNS INC CORPORATE		05/26/2016	Various	12/15/2016	Tax Free Exchange	2,500,000	2,581,250	2,598,700	2,569,711	0	(11,539)	0	(11,539)	0	0	28,989	28,989	201,563	61,962
17275R-BC-5	CISCO SYSTEMS INC CORPORATE		02/22/2016	JP Morgan Securities, Inc	11/21/2016	US Bank NA	70,000	69,947	69,348	69,948	0	1	0	1	0	0	(601)	(601)	1,520	0
	CITIBANK CREDIT CARD ISSUANCE ASSET BACK																			
17305E-FC-4			03/28/2016	PGIM, Inc.	07/22/2016	Paydown	1,000,000	1,001,056	1,000,000	1,000,000	0	(1,056)	0	(1,056)	0	0	0	0	5,550	2,066
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		06/22/2016	Citigroup Capital Markets Inc	12/01/2016	Paydown	389,163	393,085	389,163	389,163	0	(3,922)	0	(3,922)	0	0	0	0	2,136	519
191216-BS-8	COCA COLA CO CORPORATE		02/02/2016	Merrill Lynch,Pierce,Fenner &	11/21/2016	Various	2,290,000	2,304,473	2,265,681	2,303,442	0	(1,030)	0	(1,030)	0	0	(37,762)	(37,762)	70,862	17,922
191216-BS-8	COCA COLA CO CORPORATE		04/01/2016	PGIM, Inc.	09/14/2016	SUMRIDGE PARTNERS LLC	146,000	151,088	152,590	150,869	0	(218)	0	(218)	0	0	1,721	1,721	3,754	1,831
20173Q-AF-8	GCCFC COMMERCIAL MORTGAGE TRUS CMBS		07/13/2016	Deutsche Bank Securities Inc	11/01/2016	Paydown	42,303,404	42,703,304	42,303,404	42,303,404	0	(399,899)	0	(399,899)	0	0	0	0	582,242	108,393
20173V-AF-7	GREENWICH COMMERCIAL FUNDING CMBS		06/13/2016	Deutsche Bank Securities Inc	12/01/2016	Paydown	3,060,480	3,182,899	3,060,480	3,060,480	0	(122,419)	0	(122,419)	0	0	0	0	72,683	7,274
202795-HU-7	COMMONWEALTH EDISON CORPORATE		06/28/2016	WELLS FARGO SEC LLC	11/17/2016	Key Capital Markets	2,500,000	2,698,875	2,642,050	2,653,518	0	(45,357)	0	(45,357)	0	0	(11,468)	(11,468)	99,486	42,694
202795-JH-4	COMMONWEALTH EDISON CORPORATE		06/20/2016	Citigroup Capital Markets Inc	09/23/2016	US Bank NA	640,000	640,000	648,576	640,000	0	0	0	0	0	0	8,576	8,576	4,080	0
209111-EX-7	CONS EDISON CO OF NY CORPORATE		06/28/2016	Key Capital Markets	11/17/2016	Pierpont Securities	1,885,000	2,154,197	2,091,973	2,116,461	0	(37,736)	0	(37,736)	0	0	(24,488)	(24,488)	80,435	31,338

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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-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
	Convenience Store Investments Senior Not					Redemption 100.0000														
21246#-AT-3			03/15/2016	Direct	11/24/2016		78,351	82,570	78,351	78,351	0	(4,219)	0	(4,219)	0	0	0	0	1,714	199
	CSolar IV West, LLC Cash Grant Bridge Lo					Redemption 100.0000														
22964*-AA-6			08/26/2016	Direct	11/21/2016		1,074,964	1,074,964	1,074,964	1,074,964	0	0	0	0	0	0	0	0	14,363	0
	Lex Lake Jackson, HP L.P. Credit Tenant					Redemption 100.0000														
22976#-AA-8			07/14/2016	Direct	12/15/2016		92,185	92,185	92,185	92,185	0	0	0	0	0	0	0	0	1,421	0
23000*-AA-0	Creel, LLC Sr. Secured Revolver		11/02/2016	Direct	12/12/2016	Call 100.0000	1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	0	0	0	8,308	0
235851-AH-5	DANAHER CORP CORPORATE		04/01/2016	PGIM, Inc.	08/12/2016	Call 100.0000	1,440,000	1,601,165	1,440,000	1,581,830	0	(19,335)	0	(19,335)	0	0	(141,830)	(141,830)	187,992	7,128
						Redemption 100.0000														
247748-A@-5	Delta Natural Gas Co Inc Senior Note		03/15/2016	Direct	12/20/2016		77,586	77,577	77,586	77,586	0	9	0	9	0	0	0	0	3,305	780
25468P-DJ-2	WALT DISNEY CO CORPORATE		01/27/2016	Key Capital Markets	09/23/2016	WELLS FARGO SEC LLC	500,000	506,445	515,425	505,639	0	(806)	0	(806)	0	0	9,786	9,786	8,274	671
						Citigroup Capital Markets														
25468P-DK-9	WALT DISNEY CO CORPORATE		01/13/2016	HSBC Securities (USA) Inc	11/21/2016	Inc	800,000	807,408	792,912	806,864	0	(544)	0	(544)	0	0	(13,952)	(13,952)	21,133	733
26884U-A*-0	EPR Properties Senior Unsecured Note		08/22/2016	Direct	11/01/2016	PGIM, Inc.	15,000,000	15,000,000	14,765,662	15,000,000	0	0	0	0	0	0	(234,338)	(234,338)	125,063	0
	Eagle Creek Renwble Enrgy Hld Debt in a																			
26949@-AA-5			09/29/2016	Direct	11/01/2016	PGIM, Inc.	10,000,000	10,000,000	9,765,758	10,000,000	0	0	0	0	0	0	(234,242)	(234,242)	35,378	0
						Redemption 100.0000														
26972@-AA-5	Eagle Op Corp/Stagnito HIdgs Term A		02/16/2016	Direct	12/30/2016		164,972	164,972	164,972	164,972	0	0	0	0	0	0	0	0	5,871	0
						Redemption 100.0000														
26972@-AC-1	Eagle Op Corp/Stagnito HIdgs Term B		04/08/2016	Direct	12/30/2016		34,100	34,100	34,100	34,100	0	0	0	0	0	0	0	0	541	0
	EducationDynamics, LLC Senior Secured Re																			
27933@-AB-9			06/17/2016	Direct	06/23/2016	Call 100.0000	1,071,800	1,071,800	1,071,800	1,071,800	0	0	0	0	0	0	0	0	1,766	0
	Edison Properties Senior Unsecured Note					Redemption 100.0000														
28103*-AW-7			09/19/2016	Direct	12/19/2016		214,908	214,908	214,908	214,908	0	0	0	0	0	0	0	0	1,291	0
	Edison Properties Senior Unsecured Note					Redemption 100.0000														
28103*-AX-5			10/24/2016	Direct	12/24/2016		64,044	64,044	64,044	64,044	0	0	0	0	0	0	0	0	324	0
	ENTERPRISE FLEET FINANCING ASSET BACKED																			
29372E-AY-4			03/28/2016	PGIM, Inc.	07/20/2016	Paydown	165,916	165,827	165,916	165,916	0	89	0	89	0	0	0	0	328	44
	ENTERPRISE FLEET FINANCING ASSET BACKED																			
29372E-BH-0			03/28/2016	PGIM, Inc.	12/20/2016	Paydown	1,524,342	1,513,981	1,524,342	1,524,342	0	10,360	0	10,360	0	0	0	0	7,983	495
	ENTERPRISE FLEET FINANCING ASSET BACKED																			
29372E-BL-1			03/28/2016	PGIM, Inc.	12/20/2016	Paydown	1,262,736	1,258,599	1,262,736	1,262,736	0	4,137	0	4,137	0	0	0	0	8,831	502
	ENTERPRISE FLEET FINANCING ASSET BACKED																			
29372E-BP-2			02/09/2016	Merrill Lynch,Pierce,Fenner &	12/20/2016	Paydown	1,199,907	1,199,740	1,199,907	1,199,907	0	167	0	167	0	0	0	0	18,482	0
29736R-AH-3	ESTEE LAUDER COMPANIES INC. CORPORATE		05/05/2016	JP Morgan Securities, Inc	11/17/2016	Various	14,350,000	14,346,556	14,203,137	14,346,830	0	274	0	274	0	0	(143,694)	(143,694)	119,328	0
3137BP-W3-9	FREDDIE MAC CMBS IO NOTIONAL		06/10/2016	Barclays Capital Inc	12/01/2016	Paydown	0	5,982	0	0	0	(5,982)	0	(5,982)	0	0	0	0	242	46
31677Q-BD-0	FIFTH THIRD BK CINCINNATI CORP		06/29/2016	US Bank NA	11/17/2016	Goldman Sachs & Co	8,585,000	8,718,668	8,655,569	8,694,018	0	(24,651)	0	(24,651)	0	0	(38,449)	(38,449)	139,459	69,217
31679M-AB-2	FIFTH THIRD AUTO TRUST ASSET BACKED		03/28/2016	PGIM, Inc.	05/15/2016	Paydown	185,802	185,736	185,802	185,802	0	65	0	65	0	0	0	0	102	41
	First Chicago Leasing Corp LVL - 2007-A					Redemption 100.0000														
31953*-AJ-1			04/01/2016	PGIM, Inc.	07/02/2016		14,257	15,535	14,257	14,257	0	(1,278)	0	(1,278)	0	0	0	0	390	193
	First Chicago Leasing Corp Debt in a Lev					Redemption 100.0000														
31953*-AK-8			04/01/2016	PGIM, Inc.	07/02/2016		13,274	14,467	13,274	13,274	0	(1,193)	0	(1,193)	0	0	0	0	363	180
34530E-AC-1	FORD AUTO ASSET BACKED		03/28/2016	PGIM, Inc.	06/15/2016	Paydown	92,762	92,719	92,762	92,762	0	44	0	44	0	0	0	0	75	21
	FORD AUTO ABS FLOATER 1.244% 11/15/18																			
34531A-AC-8			03/15/2016	Citigroup Capital Markets Inc	12/15/2016	Paydown	3,000,900	3,000,900	3,000,900	3,000,900	0	0	0	0	0	0	0	0	20,728	0
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER		04/01/2016	PGIM, Inc.	12/15/2016	Paydown	77,661	74,299	77,661	77,661	0	3,362	0	3,362	0	0	0	0	215	29
				Credit Suisse First Boston Cor																
36160R-AA-8	GEBL ABS FLOATER 0.874% 04/16/35		02/23/2016		12/15/2016	Paydown	285,855	258,699	285,855	285,855	0	27,156	0	27,156	0	0	0	0	975	48
36250U-AC-8	G&M FINANCE LTD ABS FLOATER		02/18/2016	JP Morgan Securities, Inc	12/20/2016	Paydown	4,616,199	4,616,199	4,616,199	4,616,199	0	0	0	0	0	0	0	0	34,669	0
36251L-AC-7	G&M FINANCE LTD ABS FLOATER		05/10/2016	Deutsche Bank Securities Inc	12/20/2016	Paydown	207,608	207,608	207,608	207,608	0	0	0	0	0	0	0	0	1,245	0
38013P-AB-5	G&M FINANCE LTD ASSET BACKED		03/28/2016	PGIM, Inc.	12/20/2016	Paydown	1,774,789	1,773,481	1,774,789	1,774,789	0	1,308	0	1,308	0	0	0	0	8,516	488
	Golden Spread Elec Coop Inc. Sr. Secured					Redemption 100.0000														
38119#-AE-4			03/15/2016	Direct	09/16/2016		55,832	53,963	55,832	55,832	0	1,869	0	1,869	0	0	0	0	1,605	1,060
						Redemption 100.0000														
000000-00-0	HCA INC HCA INC 1.949% 03/17/23		03/18/2016	Direct	12/30/2016		13,058	13,052	13,058	13,058	0	7	0	7	0	0	0	0	48,239	0
	Harley Marine Services, Inc. First Lien					Redemption 100.0000														
41283@-AB-6			07/01/2016	Direct	12/05/2016		147,137	147,137	147,137	147,137	0	0	0	0	0	0	0	0	865	0

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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
	Harley Marine Services, Inc. Fist Lien S					Redemption 100.0000														
41283@-AB-6			07/01/2016	Direct	12/05/2016		117,970	117,970	117,970	117,970	0	0	0	0	0	0	0	0	1,432	0
41283@-AC-4	Harley Marine Services, Inc. Revolver		11/04/2016	Direct	12/30/2016	Call 100.0000	4,085,251	4,085,251	4,085,251	4,085,251	0	0	0	0	0	0	0	0	1,308	0
	Harley Marine Services, Inc. Senior Secu					Redemption 100.0000														
41284*-AA-9			01/22/2016	Direct	12/05/2016		959,765	959,765	959,765	959,765	0	0	0	0	0	0	0	0	14,514	0
41284B-AC-0	HARLEY MOTORCYLE ABS FLOATER		03/28/2016	PGIM, Inc.	12/15/2016	Paydown	947,782	947,737	947,782	947,782	0	46	0	46	0	0	0	0	2,882	271
						JP Morgan Securities, Inc														
42806D-AU-3	HERTZ VEH FING ASSET BACKED		02/04/2016	Barclays Capital Inc	04/21/2016		1,000,000	999,772	1,004,102	999,783	0	10	0	10	0	0	4,319	4,319	6,146	0
	Hollingsworth & Vose Company Senior Secu					Redemption 100.0000														
435596-D*-9			04/01/2016	PGIM, Inc.	07/06/2016		141,895	144,323	141,895	141,895	0	(2,428)	0	(2,428)	0	0	0	0	3,207	1,514
43812X-AC-9	HONDA_AUTO ASSET BACKED		03/28/2016	PGIM, Inc.	08/15/2016	Paydown	1,370,129	1,369,607	1,370,129	1,370,129	0	522	0	522	0	0	0	0	2,176	410
43814M-AB-3	HONDA_AUTO ASSET BACKED		03/28/2016	PGIM, Inc.	12/18/2016	Paydown	1,068,335	1,067,986	1,068,335	1,068,335	0	349	0	349	0	0	0	0	4,340	300
438516-AZ-9	HONEYWELL INTERNATIONAL CORPORATE		04/01/2016	PGIM, Inc.	11/30/2016	Call 100.0000	480,000	529,680	480,000	518,467	0	(11,213)	0	(11,213)	0	0	(38,467)	(38,467)	55,273	3,267
	Huntington Foam, LLC Senior Secured Revo																			
44667#-AB-4			09/27/2016	Direct	12/28/2016	Call 100.0000	1,199,357	1,199,357	1,199,357	1,199,357	0	0	0	0	0	0	0	0	9,566	0
	HYUNDAI AUTO LEASE SECURITIZAT ASSET BAC																			
44890X-AB-4			03/28/2016	PGIM, Inc.	12/15/2016	Paydown	1,424,300	1,424,320	1,424,300	1,424,300	0	(19)	0	(19)	0	0	0	0	5,538	554
44891B-AC-9	HYUNDAI AUTO ABS FLOATER		05/17/2016	Citigroup Capital Markets Inc	12/15/2016	Paydown	43,235	43,235	43,235	43,235	0	0	0	0	0	0	0	0	225	0
44891M-AC-5	HYUNDAI AUTO ABS FLOATER		01/26/2016	Barclays Capital Inc	12/15/2016	Paydown	933,558	933,558	933,558	933,558	0	0	0	0	0	0	0	0	7,782	0
	Idaho USG Holdings, LLC Debt in a Projec					Redemption 100.0000														
45148@-AA-4			05/19/2016	Direct	09/30/2016		46,135	46,135	46,135	46,135	0	0	0	0	0	0	0	0	974	0
452308-AJ-8	Illinois Tool Wks Inc CORPORATE		04/01/2016	PGIM, Inc.	06/29/2016	PGIM, Inc.	1,440,000	1,635,572	1,625,453	1,620,251	0	(15,322)	0	(15,322)	0	0	5,202	5,202	22,250	750
	Independence Contract Drilling Senior Se																			
453415-A*-2			10/21/2016	Direct	12/29/2016	Call 100.0000	1,580,681	1,580,681	1,580,681	1,580,681	0	0	0	0	0	0	0	0	9,677	0
						JP Morgan Securities, Inc														
454889-AQ-9	INDIANA MICH PWR CO CORPORATE		05/26/2016	Deutsche Bank Securities Inc	07/05/2016		2,000,000	2,159,660	2,288,880	2,159,383	0	(277)	0	(277)	0	0	129,497	129,497	31,597	22,244
46113V-AC-2	INTERVAL ACQUISITION COR CORPORATE		05/09/2016	WELLS FARGO SEC LLC	06/07/2016	Tax Free Exchange	5,478,000	5,614,950	5,560,170	5,613,091	0	(1,859)	0	(1,859)	0	0	(52,921)	(52,921)	44,509	23,110
46625H-QW-3	JP MORGAN CHASE & CO CORPORATE		07/21/2016	Nomura Securities Intl	11/16/2016	INCAPITAL	510,000	527,019	507,629	526,518	0	(501)	0	(501)	0	0	(18,890)	(18,890)	11,127	5,750
						JP Morgan Securities, Inc														
46625H-RS-1	JP MORGAN CHASE & CO CORPORATE		06/03/2016	JP Morgan Securities, Inc	11/21/2016		8,000,000	8,089,360	7,804,480	8,085,610	0	(3,750)	0	(3,750)	0	0	(281,130)	(281,130)	119,467	711
46631Q-AF-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/27/2016	Jefferies & Co, Inc	12/01/2016	Paydown	48,531	49,987	48,531	48,531	0	(1,456)	0	(1,456)	0	0	0	0	466	225
46638U-AB-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		03/07/2016	KGS ALPHA CAP MARKETS LP	12/01/2016	Paydown	537,080	538,087	537,080	537,080	0	(1,007)	0	(1,007)	0	0	0	0	5,951	241
						JP Morgan Securities, Inc														
46639H-AA-2	JMP CREDIT ADVISORS CLO LTD CLO		04/01/2016	PGIM, Inc.	07/25/2016		500,000	494,092	498,500	494,910	0	818	0	818	0	0	3,590	3,590	4,899	2,002
46640N-AB-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/26/2016	Citigroup Capital Markets Inc	12/01/2016	Paydown	5,102,734	5,249,238	5,102,734	5,102,734	0	(146,504)	0	(146,504)	0	0	0	0	60,236	11,814
47787W-AB-5	JOHN DEERE OWNER TRUST ASSET BACKED		03/28/2016	PGIM, Inc.	12/15/2016	Paydown	1,444,825	1,443,993	1,444,825	1,444,825	0	832	0	832	0	0	0	0	6,566	551
478373-AD-5	JOHNSON CONTROLS INC. CORPORATE		06/14/2016	Goldman Sachs & Co	12/28/2016	Taxable Exchange	4,800,000	4,989,360	4,987,508	4,987,508	0	(1,852)	0	(1,852)	0	0	0	0	111,000	101,750
49327M-2K-9	KEYBANK NA MONEY MARKET		04/25/2016	Goldman Sachs & Co	11/18/2016	Key Capital Markets	200,000	205,560	201,958	205,256	0	(304)	0	(304)	0	0	(3,298)	(3,298)	6,453	2,695
50077L-AA-4	KRAFT HEINZ FOODS CO CORPORATE		05/10/2016	WELLS FARGO SEC LLC	08/19/2016	Tax Free Exchange	165,000	164,479	177,889	164,471	0	(8)	0	(8)	0	0	13,419	13,419	1,704	0
50116R-AB-2	KUBOTA EQUIPMENT ASSET BACKED		03/28/2016	PGIM, Inc.	12/15/2016	Paydown	1,253,238	1,251,207	1,253,238	1,253,238	0	2,031	0	2,031	0	0	0	0	4,820	458
						Redemption 100.0000														
50152#-AD-9	Kwik Trip, Inc. Senior Secured		04/01/2016	PGIM, Inc.	11/24/2016		33,561	33,699	33,561	33,561	0	(138)	0	(138)	0	0	0	0	488	20
						Redemption 100.0000														
52204#-AA-9	Canal Taylor North LLC TR CTF		04/01/2016	PGIM, Inc.	12/01/2016		94,931	99,078	94,931	94,931	0	(4,147)	0	(4,147)	0	0	0	0	1,584	392
	LINCOLN ELEC HLDGS INC / ETC Senior Unse																			
53359#-AH-5			10/20/2016	Direct	11/01/2016	PGIM, Inc.	3,010,000	3,010,000	2,954,800	3,010,000	0	0	0	0	0	0	(55,200)	(55,200)	3,237	0
						Redemption 100.0000														
53575#-AL-4	Link Snacks Inc. Senior Secured Note		04/01/2016	PGIM, Inc.	06/30/2016		218,924	221,306	218,924	218,924	0	(2,382)	0	(2,382)	0	0	0	0	2,561	28
	MMAF EQUIPMENT FINANCE LLC ASSET BACKED																			
55315G-AB-4			03/28/2016	PGIM, Inc.	12/16/2016	Paydown	1,016,249	1,015,078	1,016,249	1,016,249	0	1,171	0	1,171	0	0	0	0	4,341	352
57169*-AY-3	Mars Inc. Senior Unsecured Note		09/27/2016	Direct	11/01/2016	PGIM, Inc.	4,730,000	4,730,000	4,662,740	4,730,000	0	0	0	0	0	0	(67,260)	(67,260)	12,598	0
57169*-AZ-0	Mars Inc. Senior Unsecured Note		09/27/2016	Direct	11/01/2016	PGIM, Inc.	1,720,000	1,720,000	1,677,494	1,720,000	0	0	0	0	0	0	(42,506)	(42,506)	4,825	0
57169*-BC-0	Mars Inc. Senior Unsecured Note		09/27/2016	Direct	11/01/2016	PGIM, Inc.	24,490,000	24,490,000	24,293,247	24,490,000	0	0	0	0	0	0	(196,753)	(196,753)	86,735	0
	MediGain LLC Revolver 10.454% 06/30/16																			
58471*-AB-4			10/03/2016	Direct	10/03/2016	Call 100.0000	1,104,223	1,104,223	1,104,223	1,104,223	0	0	0	0	0	0	0	0	0	0
585055-BS-4	MEDTRONIC INC CORP 3.500% 03/15/25		08/17/2016	WELLS FARGO SEC LLC	09/23/2016	SMBC NIKKO SECURITIES	1,000,000	1,088,650	1,078,150	1,087,745	0	(905)	0	(905)	0	0	(9,595)	(9,595)	18,667	15,264
	MERCEDES-BENZ AUTO RECEIVABLES ABS FLOAT																			
58768F-AC-0			03/08/2016	Barclays Capital Inc	12/15/2016	Paydown	9,347,282	9,347,282	9,347,282	9,347,282	0	0	0	0	0	0	0	0	67,400	0

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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
58768L-AD-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		03/28/2016	PGIM, Inc.	12/15/2016	Paydown	1,943,096	1,943,453	1,943,096	1,943,096	0	(357)	0	(357)	0	0	0	0	10,878	831
594918-BN-3	MICROSOFT CORP CORPORATE		08/01/2016	Merrill Lynch,Pierce,Fenner &	11/17/2016	Stifel, Nicolaus & Co Redemption 100.0000	10,000,000	9,989,700	9,877,300	9,990,639	0	939	0	939	0	0	(113,339)	(113,339)	31,778	0
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU		04/01/2016	PGIM, Inc.	06/30/2016		26,335	25,545	26,335	26,335	0	790	0	790	0	0	0	0	1,202	627
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De		09/08/2016	Direct	10/03/2016	PGIM, Inc.	24,128,125	24,056,664	24,128,125	24,032,223	0	(24,440)	0	(24,440)	0	0	95,902	95,902	163,678	0
61916B-AE-0	MORTGAGE REPURCHASE AGREEMENT		11/04/2016	Credit Suisse First Boston Cor	12/13/2016	Credit Suisse First Boston Cor Redemption 100.0000	18,010,000	18,010,000	18,010,000	18,010,000	0	0	0	0	0	0	0	0	27,681	0
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure		04/01/2016	PGIM, Inc.	12/15/2016		89,399	101,439	89,399	89,399	0	(12,040)	0	(12,040)	0	0	0	0	3,917	1,727
62963#-AL-5	NRP (Operating) LLC Senior Secured Note		02/17/2016	Direct	12/17/2016	Call 100.0000	12,779	9,073	12,779	9,236	0	163	0	163	0	0	3,543	3,543	684	140
62963#-AL-5	NRP (Operating) LLC Senior Secured Note		02/17/2016	Direct	12/01/2016	Redemption 100.0000	230,582	163,713	230,582	230,582	0	66,869	0	66,869	0	0	0	0	11,939	2,522
637432-NG-6	NATIONAL RURAL UTIL COOP CORPORATE		03/23/2016	Key Capital Markets	11/21/2016	Various	380,000	395,428	386,679	394,493	0	(935)	0	(935)	0	0	(7,814)	(7,814)	13,134	5,214
63939D-AA-3	NAVIENT CORP NAVSL_14 ABS FLOATER		03/28/2016	PGIM, Inc.	12/27/2016	Paydown	1,067,434	1,063,042	1,067,434	1,067,434	0	4,392	0	4,392	0	0	0	0	3,150	85
63939G-AA-6	SALLIE MAE FFELP ABS FLOATER		03/28/2016	PGIM, Inc.	12/27/2016	Paydown	1,328,134	1,320,778	1,328,134	1,328,134	0	7,356	0	7,356	0	0	0	0	3,899	106
63940F-AA-5	Navient Student LN TR 2016-2 ABS FLOATER		04/05/2016	Barclays Capital Inc	12/27/2016	Paydown	1,360,615	1,360,615	1,360,615	1,360,615	0	0	0	0	0	0	0	0	7,927	0
63940H-AA-1	Navient Student Loan Trust ABS FLOATER		06/07/2016	RBC Capital Markets	12/27/2016	Paydown	576,697	576,697	576,697	576,697	0	0	0	0	0	0	0	0	2,160	0
63940L-AA-2	NAVIENT STUDENT LN TR 2016-6 ABS FLOATER		10/12/2016	JP Morgan Securities, Inc	12/27/2016	Paydown	518,766	518,766	518,766	518,766	0	0	0	0	0	0	0	0	1,167	0
646025-B@-4	New Jersey Res Corp Senior Note		04/01/2016	PGIM, Inc.	08/01/2016	PGIM, Inc.	1,277,059	1,273,750	1,307,842	1,273,842	0	92	0	92	0	0	34,000	34,000	32,591	17,777
65340@-AA-8	nextSource. Inc. Senior Secured Revolver		12/28/2016	Direct	12/30/2016	Call 100.0000	38,220,000	38,220,000	38,220,000	38,220,000	0	0	0	0	0	0	0	0	43,019	0
65478Q-AC-2	NISSAN AUTO ABS FLOATER		05/17/2016	Citigroup Capital Markets Inc	12/15/2016	Paydown	151,767	151,767	151,767	151,767	0	0	0	0	0	0	0	0	756	0
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		09/30/2016	Direct	12/30/2016	Call 100.0000	23,100	23,100	23,100	23,100	0	0	0	0	0	0	0	0	49	0
67021C-AL-1	NSTAR ELECTRIC COMPANY CORPORATE		05/23/2016	Citigroup Capital Markets Inc	11/15/2016	WELLS FARGO SEC LLC Redemption 100.0000	1,810,000	1,803,701	1,762,596	1,803,957	0	256	0	256	0	0	(41,361)	(41,361)	23,349	0
677730-A#-0	Ohio Valley Electric Corp Senior Note		09/01/2016	PGIM, Inc.	10/15/2016		150,714	193,603	150,714	150,714	0	(42,889)	0	(42,889)	0	0	0	0	5,207	3,934
677730-B*-3	Ohio Valley Electric Corp Senior Note		09/01/2016	PGIM, Inc.	10/15/2016	Redemption 100.0000	153,333	196,967	153,333	153,333	0	(43,634)	0	(43,634)	0	0	0	0	5,298	4,003
68389X-BK-0	ORACLE CORP CORPORATE 1.900% 09/15/21		07/08/2016	Various	11/17/2016	Various	16,796,000	16,946,477	16,583,034	16,936,554	0	(9,923)	0	(9,923)	0	0	(353,520)	(353,520)	114,597	5,319
69353R-EF-1	PNC BANK NATIONAL ASSOCIATION CORPORATE		04/12/2016	Pierpont Securities	11/15/2016	Various	5,295,000	5,527,292	5,399,297	5,512,735	0	(14,557)	0	(14,557)	0	0	(113,437)	(113,437)	183,371	80,087
69353R-EP-9	PNC BANK NATIONAL ASSOCIATION CORPORATE		06/03/2016	Barclays Capital Inc	11/17/2016	Citigroup Capital Markets Inc	8,510,000	8,667,350	8,560,379	8,649,434	0	(17,916)	0	(17,916)	0	0	(89,055)	(89,055)	92,972	3,806
69353R-EW-4	PNC BANK NATIONAL ASSOCIATION CORPORATE		08/23/2016	UBS International	11/17/2016	Mizuho Securities USA, Inc.	11,750,000	11,943,523	11,663,285	11,933,916	0	(9,607)	0	(9,607)	0	0	(270,631)	(270,631)	142,452	82,103
694308-HP-5	PACIFIC GAS & ELEC CO CORPORATE		02/23/2016	Morgan Stanley & Co, Inc	11/21/2016	Suntrust Capital Markets Inc	4,005,000	3,994,347	3,942,522	3,994,917	0	570	0	570	0	0	(52,395)	(52,395)	86,642	0
713448-DF-2	PEPSICO INC CORPORATE 2.850% 02/24/26		02/19/2016	JP Morgan Securities, Inc	11/21/2016	MILLENIUM ADVISORS, LLC	180,000	179,860	177,772	179,864	0	5	0	5	0	0	(2,093)	(2,093)	3,862	0
71602*-AB-9	Peter DeFries Corp dba Dions Senior Revo		05/09/2016	Direct	09/12/2016	Call 100.0000	365,700	365,700	365,700	365,700	0	0	0	0	0	0	0	0	5,967	0
72304*-AA-0	Pinedale Corridor, LP Senior Secured Ter		03/30/2016	Direct	12/07/2016	Redemption 100.0000	2,225,172	2,225,172	2,225,172	2,225,172	0	0	0	0	0	0	0	0	74,149	6,668
73329B-AC-0	PORSCHE FINANCIAL AUTO SECURIT ASSET BAC		03/28/2016	PGIM, Inc.	12/21/2016	Paydown	3,521,507	3,517,941	3,521,507	3,521,507	0	3,566	0	3,566	0	0	0	0	10,894	618
73965*-AA-8	Prairie Power Inc. Senior Secured Note		03/15/2016	Direct	11/15/2016	Redemption 100.0000	113,924	124,664	113,924	113,924	0	(10,740)	0	(10,740)	0	0	0	0	2,905	484
74005P-BQ-6	PRAXAIR INC CORPORATE 3.200% 01/30/26		04/01/2016	PGIM, Inc.	09/14/2016	BB & T Capital Markets	3,228,000	3,401,414	3,433,107	3,394,052	0	(7,362)	0	(7,362)	0	0	39,055	39,055	65,708	18,364
000000-00-0	Pref Apt Com Op Partnership LP Revolver		12/21/2016	Direct	12/30/2016	Call 100.0000	1,002,874	1,002,874	1,002,874	1,002,874	0	0	0	0	0	0	0	0	17	0
74171#-AB-0	Primo Water Corporation Revolver		10/14/2016	Direct	10/18/2016	Call 100.0000	20,630,173	20,630,173	20,630,173	20,630,173	0	0	0	0	0	0	0	0	25,849	0

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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
742718-EP-0	PROCTER & GAMBLE CO CORPORATE		02/25/2016	Various	11/21/2016	Various	4,500,000	4,596,726	4,527,132	4,590,813	0	(5,913)	0	(5,913)	0	0	(63,681)	(63,681)	91,928	9,788
742718-EP-0	PROCTER & GAMBLE CO CORPORATE		04/01/2016	PGIM, Inc.	09/14/2016	Morgan Stanley & Co, Inc	2,400,000	2,461,863	2,501,472	2,459,294	0	(2,569)	0	(2,569)	0	0	42,178	42,178	40,860	11,160
744560-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE		01/05/2016	Morgan Stanley & Co, Inc	07/05/2016	Susquehanna Intl Group	2,800,000	2,603,664	3,020,276	2,605,733	0	2,069	0	2,069	0	0	414,543	414,543	87,154	36,054
74456Q-BR-6	PUBLIC SVC ELEC & GAS CO CORPORATE		09/07/2016	WELLS FARGO SEC LLC	09/23/2016	Morgan Stanley & Co, Inc	140,000	139,539	139,293	139,540	0	1	0	1	0	0	(247)	(247)	123	0
755258-AB-2	RE AZ Holdings, LLC Series B Senior Secu		04/01/2016	PGIM, Inc.	09/30/2016	Redemption 100.0000	6,792	8,034	6,792	6,792	0	(1,242)	0	(1,242)	0	0	0	0	233	1
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		02/25/2016	Interest Capitalization	12/27/2016	Paydown	9	9	7	9	0	0	0	0	0	0	(2)	(2)	0	0
76131V-A#-0	Retail Properties of America Sernior Uns		09/30/2016	Direct	11/01/2016	PGIM, Inc.	15,000,000	15,000,000	14,652,620	15,000,000	0	0	0	0	0	0	(347,380)	(347,380)	52,700	0
771196-AS-1	ROCHE HOLDINGS INC CORPORATE		06/28/2016	Various	08/24/2016	Call 100.0000	1,845,000	2,074,771	1,845,000	2,063,279	0	(11,493)	0	(11,493)	0	0	(218,279)	(218,279)	267,045	38,236
771196-BK-7	ROCHE HOLDINGS INC CORPORATE		03/23/2016	Credit Suisse First Boston Cor	11/15/2016	Various	1,650,000	1,641,173	1,602,867	1,641,752	0	580	0	580	0	0	(38,886)	(38,886)	30,818	3,369
78377H-A#-0	S&C Electric Company Senior Note		04/01/2016	PGIM, Inc.	07/31/2016	Redemption 100.0000	17,027	18,552	17,027	17,027	0	(1,524)	0	(1,524)	0	0	0	0	524	178
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver		06/24/2016	Direct	12/27/2016	Call 100.0000	104,800	104,800	104,800	104,800	0	0	0	0	0	0	0	0	1,892	0
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv		10/12/2016	Direct	10/31/2016	Call 100.0000	2,860,000	2,860,000	2,860,000	2,860,000	0	0	0	0	0	0	0	0	72,158	0
78448E-AA-3	SALLIE MAE FFELP ABS FLOATER		03/28/2016	PGIM, Inc.	04/25/2016	Paydown	53,715	53,700	53,715	53,715	0	15	0	15	0	0	0	0	33	4
78709Y-A*-6	Saia, Inc. Senior Note		04/01/2016	PGIM, Inc.	12/31/2016	Redemption 100.0000	41,961	43,401	41,961	41,961	0	(1,441)	0	(1,441)	0	0	0	0	1,932	651
78709Y-A@-4	Saia, Inc. Senior Note		04/01/2016	PGIM, Inc.	12/31/2016	Redemption 100.0000	38,312	39,638	38,312	38,312	0	(1,327)	0	(1,327)	0	0	0	0	1,773	598
797440-BU-7	San Diego Gas Electric Engine CORPORATE		05/16/2016	Citigroup Capital Markets Inc	09/23/2016	BB & T Capital Markets	765,000	762,514	774,869	762,580	0	66	0	66	0	0	12,289	12,289	6,800	0
808513-AL-9	CHARLES SCHWAB CORP CORPORATE		01/28/2016	Key Capital Markets	11/21/2016	WELLS FARGO SEC LLC	5,600,000	5,621,988	5,529,720	5,620,122	0	(1,866)	0	(1,866)	0	0	(90,402)	(90,402)	203,000	62,367
808513-AM-7	CHARLES SCHWAB CORP CORPORATE		02/29/2016	Various	11/18/2016	Stifel, Nicolaus & Co	1,560,000	1,614,124	1,599,094	1,610,409	0	(3,715)	0	(3,715)	0	0	(11,315)	(11,315)	48,760	7,513
808513-AM-7	CHARLES SCHWAB CORP CORPORATE		04/01/2016	PGIM, Inc.	09/14/2016	Key Capital Markets	1,414,000	1,476,654	1,515,964	1,474,056	0	(2,598)	0	(2,598)	0	0	41,908	41,908	29,270	6,911
80852#-AG-2	The Schwan Food Company Series H Senior		04/01/2016	PGIM, Inc.	08/11/2016	Redemption 100.0000	154,524	164,645	154,524	154,524	0	(10,121)	0	(10,121)	0	0	0	0	5,679	1,577
83082@-AB-1	Sky Global Power One, LLC Senior Secured		05/09/2016	Direct	12/30/2016	Redemption 100.0000	49,835	49,835	49,835	49,835	0	0	0	0	0	0	0	0	946	0
857477-AM-5	STATE STREET CORP CORPORATE		04/01/2016	PGIM, Inc.	06/29/2016	PGIM, Inc.	2,400,000	2,585,278	2,630,256	2,580,011	0	(5,267)	0	(5,267)	0	0	50,245	50,245	54,267	33,053
857477-AN-3	STATE STREET CORP CORPORATE		04/13/2016	Pierpont Securities	11/14/2016	Susquehanna Intl Group	1,100,000	1,157,554	1,129,315	1,154,028	0	(3,527)	0	(3,527)	0	0	(24,713)	(24,713)	33,376	11,827
86274@-AC-0	Strategic Materials Holding Co Senior Se		07/01/2016	Direct	11/30/2016	Call 100.0000	466,111	466,111	466,111	466,111	0	0	0	0	0	0	0	0	12,973	0
87053*-AA-1	Sweetwater Investors II, LLC Senior Secu		02/23/2016	Direct	09/01/2016	Redemption 100.0000	1,596,599	1,596,599	1,596,599	1,596,599	0	0	0	0	0	0	0	0	39,521	0
87408#-AA-9	TAL Intl Container Corp Senior Note		04/01/2016	PGIM, Inc.	12/20/2016	Redemption 100.0000	54,006	56,527	54,006	54,006	0	(2,521)	0	(2,521)	0	0	0	0	1,530	112
87878@-AC-8	Tect Hypervelocity Inc Senior Secured		05/26/2016	Direct	12/01/2016	Redemption 100.0000	426,777	426,777	426,777	426,777	0	0	0	0	0	0	0	0	6,899	0
88579Y-AV-3	3M CO CORPORATE 2.250% 09/19/26		09/14/2016	Morgan Stanley & Co, Inc	09/23/2016	Mizuho Securities USA, Inc.	1,000,000	989,200	996,980	989,218	0	18	0	18	0	0	7,762	7,762	500	0
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		01/28/2016	JP Morgan Securities, Inc	07/22/2016	Call 100.0000	364,000	364,000	364,000	364,000	0	0	0	0	0	0	0	0	5,860	0
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		04/01/2016	PGIM, Inc.	07/22/2016	Call 100.0000	19,000	19,251	19,000	19,247	0	(4)	0	(4)	0	0	(247)	(247)	306	109
89840*-AA-5	Tunnel Hill Partners, LP Revolver B		06/03/2016	Direct	12/30/2016	Call 100.0000	2,846,250	2,846,250	2,846,250	2,846,250	0	0	0	0	0	0	0	0	44,165	0
89840*-AB-3	Tunnel Hill Partners, LP Term Loan A		06/03/2016	Direct	11/01/2016	Redemption 100.0000	309,375	309,375	309,375	309,375	0	0	0	0	0	0	0	0	3,758	0
89970*-AB-5	Tunnel Hill Partners, LP Revolver		05/18/2016	Direct	06/03/2016	Call 100.0000	1,391,369	1,391,369	1,391,369	1,391,369	0	0	0	0	0	0	0	0	14,711	0
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		04/01/2016	PGIM, Inc.	12/15/2016	Redemption 100.0000	27,271	26,023	27,271	27,271	0	1,248	0	1,248	0	0	0	0	402	42
90331H-MS-9	US BANK NA CORPORATE 2.800% 01/27/25		08/03/2016	Cantor Fitzgerald & Co. Inc.	09/23/2016	SUMRIDGE PARTNERS LLC	360,000	372,964	371,585	372,768	0	(196)	0	(196)	0	0	(1,183)	(1,183)	1,680	308
907818-EL-8	UNION PACIFIC CORP CORPORATE		10/04/2016	Taxable Exchange	12/22/2016	Tax Free Exchange	4,225,000	3,966,433	3,888,331	3,966,941	0	508	0	508	0	0	(78,610)	(78,610)	34,777	0

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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-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
90931L-AA-6	UNITED AIRLINES INC UNITED AIRLINES INC		06/06/2016	Morgan Stanley & Co, Inc	11/21/2016	Goldman Sachs & Co	2,245,000	2,245,000	2,200,325	2,245,000	0	0	0	0	0	0	(44,676)	(44,676)	31,318	0
91159H-HG-8	US BANCORP SR NT CORPORATE		04/01/2016	PGIM, Inc.	06/29/2016	PGIM, Inc.	2,951,000	3,203,473	3,252,946	3,196,413	0	(7,059)	0	(7,059)	0	0	56,533	56,533	45,495	19,411
91159H-HL-7	US BANCORP SR NT CORPORATE		06/08/2016	Susquehanna Intl Group	06/29/2016	PGIM, Inc.	5,000,000	5,128,950	5,154,779	5,127,679	0	(1,271)	0	(1,271)	0	0	27,100	27,100	49,285	43,736
91324P-CP-5	UNITEDHEALTH GROUP INC CORPORATE		04/28/2016	Various	11/21/2016	Various	4,068,000	4,412,397	4,269,601	4,394,323	0	(18,074)	0	(18,074)	0	0	(124,721)	(124,721)	128,739	45,765
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant		10/13/2016	Direct	12/15/2016	Redemption 100.0000	141,861	141,861	141,861	141,861	0	0	0	0	0	0	0	0	417	0
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena		01/15/2016	Direct	12/15/2016	Redemption 100.0000	3,411	3,411	3,411	3,411	0	0	0	0	0	0	0	0	107	0
91853@-AA-3	VA-Eugene Lease FIn Tr Credit-Tennant Le		07/14/2016	Direct	12/15/2016	Redemption 100.0000	291,147	291,147	291,147	291,147	0	0	0	0	0	0	0	0	3,130	0
92826C-AD-4	Visa Inc CORPORATE 3.150% 12/14/25		02/17/2016	Various	11/22/2016	Various	12,350,000	12,492,900	12,413,349	12,482,243	0	(10,657)	0	(10,657)	0	0	(68,894)	(68,894)	364,543	37,608
92867T-AB-1	VALET_14-2 ASSET BACKED		03/28/2016	PGIM, Inc.	07/20/2016	Paydown	1,040,369	1,039,206	1,040,369	1,040,369	0	1,163	0	1,163	0	0	0	0	1,011	138
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		04/01/2016	PGIM, Inc.	12/15/2016	Redemption 100.0000	5,198	5,777	5,198	5,198	0	(579)	0	(579)	0	0	0	0	120	13
94974B-GH-7	Wells Fargo & Co NT CORPORATE		05/26/2016	Credit Suisse First Boston Cor	11/18/2016	Barclays Capital Inc	4,200,000	4,219,152	4,083,282	4,218,216	0	(936)	0	(936)	0	0	(134,934)	(134,934)	95,900	35,700
94974B-GP-9	Wells Fargo & Co NT CORPORATE		07/20/2016	WELLS FARGO SEC LLC	11/21/2016	PGIM, Inc.	2,000,000	2,132,300	2,009,000	2,128,051	0	(4,249)	0	(4,249)	0	0	(119,051)	(119,051)	46,544	22,878
95709T-AL-4	Westar Energy Inc CORPORATE		10/25/2016	BPN Paribas Securities	11/16/2016	WELLS FARGO SEC LLC	8,500,000	8,950,500	8,612,515	8,948,110	0	(2,390)	0	(2,390)	0	0	(335,595)	(335,595)	127,743	112,802
95709T-AN-0	Westar Energy Inc CORPORATE		10/27/2016	Merrill Lynch,Pierce,Fenner &	11/16/2016	Pierpont Securities	229,000	227,189	218,725	227,199	0	10	0	10	0	0	(8,474)	(8,474)	2,449	2,125
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn		04/01/2016	PGIM, Inc.	12/15/2016	Redemption 100.0000	31,652	34,736	31,652	31,652	0	(3,084)	0	(3,084)	0	0	0	0	873	92
97806*-AB-8	Wolverine Power Cooperative Series B Sen		03/15/2016	Direct	12/01/2016	Redemption 100.0000	82,500	96,270	82,500	82,500	0	(13,770)	0	(13,770)	0	0	0	0	1,987	185
98159*-AB-9	Worldwide Machinery Revolver B		04/20/2016	Direct	07/29/2016	Call 100.0000	364,390	364,390	364,390	364,390	0	0	0	0	0	0	0	0	5,082	0
98160Y-AC-9	WORLD OMNI AUTO RECEIVABLES TR ABS FLOAT		03/28/2016	PGIM, Inc.	12/15/2016	Paydown	962,357	962,168	962,357	962,357	0	189	0	189	0	0	0	0	3,840	313
98162F-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		03/15/2016	Mitsubishi UFJ SEC (USA) Inc	12/15/2016	Paydown	5,733,856	5,733,831	5,733,856	5,733,856	0	26	0	26	0	0	0	0	49,379	0
B8A37F-VD-2	ZAIS CDO OPPORTUNITY FUND CLO		01/01/2016	RBC Capital Markets	05/15/2016	Paydown	90,675,661	90,675,661	90,675,661	90,675,661	0	0	0	0	0	0	0	0	1,011,133	289,806
064151-QE-6	BANK OF NOVA SCOTIA DISCOUNT NOTE		12/08/2016	Nesbitt Burns	12/08/2016	RBC Dominion Securities Inc	68,056	67,706	71,988	67,706	0	0	0	0	0	0	4,281	4,281	945	54
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE		05/31/2016	RBC Dominion Securities Inc	08/02/2016	Redemption 100.0000	425	424	425	425	0	0	0	0	0	1	0	1	2	0
780086-KD-5	ROYAL BANK OF CANADA DISCOUNT NOTE		06/28/2016	RBC Dominion Securities Inc	08/02/2016	RBC Dominion Securities Inc	53,597	53,966	54,264	54,046	0	(6)	0	(6)	0	87	218	305	451	358
89113W-AT-3	TORONTO-DOMINION BANK/THE MONEY MARKET	A	05/17/2016	Toronto Dominion Bank	12/07/2016	Toronto Dominion Securities	25,000,000	25,000,000	25,027,744	25,000,000	0	0	0	0	0	0	27,744	27,744	163,684	0
895945-E@-8	Trican Well Services Ltd. Senior Note	A	05/19/2016	Interest Capitalization	09/29/2016	Call 100.0000	13,356	13,356	13,356	13,356	0	0	0	0	0	0	0	0	138	0
C3010*-AA-7	Colour Acquisition Corporation Senior Se	A	09/30/2016	Direct	10/20/2016	Call 100.0000	300,000	300,000	300,000	300,000	0	0	0	0	0	0	0	0	0	0
C3010*-AC-3	Colour Acquisition Corporation Senior Se		09/30/2016	Direct	12/30/2016	Redemption 100.0000	144,476	146,536	144,476	144,476	0	0	0	0	0	(2,060)	0	(2,060)	2,042	0
042809-AA-1	ARROWPOINT CLO LTD CLO	D	04/01/2016	PGIM, Inc.	11/25/2016	Paydown	200,000	197,312	200,000	200,000	0	2,688	0	2,688	0	0	0	0	3,023	414
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN	D	07/15/2016	Direct	10/15/2016	Paydown	6,153	8,044	6,153	6,153	0	(1,891)	0	(1,891)	0	0	0	0	242	121
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	D	07/18/2016	Direct	11/01/2016	PGIM, Inc.	18,000,000	18,135,000	18,831,334	18,123,460	0	(11,540)	0	(11,540)	0	0	707,874	707,874	373,500	162,000
14889H-AA-7	CATAMARAN CLO LTD CLO 2.392% 10/18/26	D	01/27/2016	Citigroup Capital Markets Inc	12/06/2016	Redemption 100.0000	500,000	491,450	500,000	500,000	0	8,550	0	8,550	0	0	0	0	9,795	385
36164N-FF-7	GE CAPITAL INTL FUNDING CORPORATE	D	06/08/2016	UBS International	07/07/2016	Tax Free Exchange	10,000,000	10,259,800	10,336,170	10,255,990	0	(3,810)	0	(3,810)	0	0	80,180	80,180	33,829	18,216
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDI CORP FORE	D	07/07/2016	Tax Free Exchange	11/17/2016	Mizuho Securities USA, Inc.	10,000,000	10,336,170	10,068,700	10,308,171	0	(27,999)	0	(27,999)	0	0	(239,471)	(239,471)	121,654	33,829
48274F-AA-2	KVK CLO LTD CLO 2.332% 02/10/25	D	04/01/2016	PGIM, Inc.	07/15/2016	Morgan Stanley & Co, Inc	250,000	249,181	250,075	249,295	0	114	0	114	0	0	780	780	2,320	777
64129X-AC-3	NEUB_14-16A CLO 2.350% 04/15/26	D	01/22/2016	Various	05/13/2016	Morgan Stanley & Co, Inc	4,200,000	4,162,500	4,199,202	4,165,623	0	3,123	0	3,123	0	0	33,579	33,579	30,289	1,708
65558L-PV-8	NORDEA BANK FINLAND PLC MONEY MARKET	D	04/20/2016	RBC Capital Markets	12/13/2016	JP Morgan Securities, Inc	60,000,000	60,000,000	60,057,000	60,000,000	0	0	0	0	0	0	57,000	57,000	444,703	0

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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-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
	RACE PT V CLO LTD CLO 2.263% 12/15/22					Redemption 100.0000														
74982N-AA-4		D	02/03/2016	JP Morgan Securities, Inc	12/15/2016	Paydown	382,679	381,531	382,679	382,679	0	1,148	0	1,148	0	0	0	0	5,539	1,059
81880R-AA-3	SHACKLETON CLO LTD CLO	D	01/22/2016	JP Morgan Securities, Inc	11/14/2016	Paydown	500,000	499,375	500,000	500,000	0	625	0	625	0	0	0	0	10,917	1,991
818813-AA-5	SHACKLETON I CLO LTD CLO	D	01/22/2016	JP Morgan Securities, Inc	10/20/2016	Paydown	1,000,000	995,000	1,000,000	1,000,000	0	5,000	0	5,000	0	0	0	0	15,690	395
	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE					Merrill														
82620K-AC-7		D	03/17/2016	Goldman Sachs & Co	09/23/2016	Lynch,Pierce,Fenner &	18,000,000	18,091,800	18,313,020	18,080,909	0	(10,891)	0	(10,891)	0	0	232,111	232,111	322,500	123,625
87969N-AD-7	TELSTRA CORP LTD CORP FOREIGN	D	05/03/2016	Various	11/22/2016	Various	1,762,000	1,796,712	1,752,976	1,794,668	0	(2,044)	0	(2,044)	0	0	(41,692)	(41,692)	34,724	2,500
90261X-HE-5	UBS AG STAMFORD CORP FOREIGN	D	03/31/2016	UBS International	11/17/2016	UBS International	15,000,000	15,252,150	15,142,050	15,205,924	0	(46,226)	0	(46,226)	0	0	(63,874)	(63,874)	275,104	50,469
						Redemption 100.0000														
92557U-AA-5	VIBRANT CLO LTD CLO 2.511% 04/20/26	D	04/01/2016	PGIM, Inc.	12/20/2016		250,000	247,634	250,000	250,000	0	2,366	0	2,366	0	0	0	0	5,405	1,174
						Redemption 100.0000														
951681-AJ-4	GSO_CLO CLO 1.972% 10/30/23	D	11/22/2016	Nomura Securities Intl	12/15/2016		2,181,220	2,181,220	2,181,220	2,181,220	0	0	0	0	0	0	0	0	0	0
	Icade SA Senior Note 5.070% 11/17/26					Redemption 100.0000														
F4931*-AA-8		B	04/01/2016	PGIM, Inc.	11/17/2016		72,295	90,050	72,295	72,295	0	(12,869)	0	(12,869)	0	(4,887)	0	(4,887)	3,779	1,457
	Baxters Food Group Limited Senior Secure																			
G1089#-AA-9		D	07/18/2016	Direct	11/01/2016	PGIM, Inc.	8,000,000	8,000,000	8,249,052	8,000,000	0	0	0	0	0	0	249,052	249,052	157,933	0
	Camira Hldgs Ltd Sr Secured Subordinated																			
G1797#-AB-0		B	01/24/2016	Interest Capitalization	07/24/2016	Call 100.0000	603	693	603	693	0	0	0	0	0	0	(90)	(90)	41	0
						Redemption 100.0000														
G3469#-AA-5	FirstGroup plc Senior Note	D	04/01/2016	PGIM, Inc.	10/31/2016		925,442	941,161	925,442	925,442	0	(15,719)	0	(15,719)	0	0	0	0	39,424	16,536
	Tensator Holdings Ltd Senior Secured Rev																			
G8759@-AD-9		D	03/11/2016	Direct	09/15/2016	Call 100.0000	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	8,622	0
						Redemption 100.0000														
J8339*-AA-3	Tida Holdings 3 G.K Debt in a Project	B	07/27/2016	Direct	10/26/2016		423,614	430,060	423,614	423,614	0	0	0	0	0	(6,446)	0	(6,446)	2,199	0
N7921#-AD-4	Shanks B.V. Senior Note	B	11/25/2016	Direct	11/25/2016	Call 100.0000	1	1	1	1	0	0	0	0	0	0	0	0	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,008,942,824	999,883,040	1,006,042,323	997,980,055	0	(1,889,562)	111	(1,889,673)	0	(13,305)	8,062,266	8,048,961	12,856,278	2,876,499
Bonds - Parent, Subsidiaries and Affiliates																				
	Halsey Street Investment, LLC Sr Note Ae					Redemption 100.0000														
40637#-AC-7			08/01/2016	Direct	12/01/2016		263,269	263,269	263,269	263,269	0	0	0	0	0	0	0	0	7,642	0
	Prudential Chile II Spa Promissory Note																			
P7921#-AA-8		B	03/07/2016	Direct	06/24/2016	Call 100.0000	14,726,240	14,670,285	14,726,240	14,726,240	0	0	0	0	0	55,955	0	55,955	0	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							14,989,509	14,933,554	14,989,509	14,989,509	0	0	0	0	0	55,955	0	55,955	7,642	0
8399998. Total - Bonds							1,933,813,166	1,913,379,974	1,905,492,307	1,911,505,178	0	(1,903,595)	111	(1,903,706)	0	28,919	(6,012,870)	(5,983,951)	19,909,453	8,421,838
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
039483-10-2	ARCHER DANIELS MIDLAND C COM		06/08/2016	PGIM, Inc.	06/08/2016	PGIM, Inc.	277,500.000	12,160,050	12,160,050	12,160,050	0	0	0	0	0	0	0	0	0	0
05491G-10-9	Bats Global Markets, Inc. Common Stock		11/17/2016	Direct	12/13/2016	Direct	3,284.000	100,458	112,230	100,458	0	0	0	0	0	0	11,772	11,772	0	0
12514G-10-8	CDW Corp/DE COM		08/04/2016	Direct	08/11/2016	Direct	7,578.000	319,829	340,239	319,829	0	0	0	0	0	0	20,409	20,409	0	0
141337-10-5	Carbonite, Inc. Common Stock		06/08/2016	Direct	07/29/2016	Direct	6,192.000	61,796	67,984	61,796	0	0	0	0	0	0	6,187	6,187	0	0
166764-10-0	CHEVRON CORP COM		06/08/2016	PGIM, Inc.	06/08/2016	PGIM, Inc.	85,900.000	8,855,431	8,855,431	8,855,431	0	0	0	0	0	0	0	0	0	0
399473-10-7	Groupon Inc COM		08/11/2016	Direct	09/06/2016	Direct	53,189.000	253,942	232,595	253,942	0	0	0	0	0	0	(21,346)	(21,346)	0	0
629377-50-8	NRG ENERGY INC COM NEW		06/08/2016	PGIM, Inc.	06/08/2016	PGIM, Inc.	210,700.000	3,746,246	3,746,246	3,746,246	0	0	0	0	0	0	0	0	0	0
87336U-10-5	Tableau Software, Inc. Common Stock		06/06/2016	Direct	06/28/2016	Direct	10,001.000	519,352	484,093	519,352	0	0	0	0	0	0	(35,259)	(35,259)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								26,017,104	25,998,868	26,017,104	0	0	0	0	0	0	(18,237)	(18,237)	0	0
Common Stocks - Mutual Funds																				
						Prudential Mutual Fund														
00771J-66-7	AST Bond AST bond 2027		04/04/2016	PGIM, Inc.	11/16/2016	Service	199,427.000	2,115,920	2,056,092	2,115,920	0	0	0	0	0	0	(59,828)	(59,828)	0	0
						Prudential Mutual Fund														
00771J-88-1	AST Bond GS Global Growth Alloc Port		04/04/2016	PGIM, Inc.	04/07/2016	Service	102,606.000	1,036,321	1,020,930	1,036,321	0	0	0	0	0	0	(15,391)	(15,391)	0	0
9299999. Subtotal - Common Stocks - Mutual Funds								3,152,241	3,077,022	3,152,241	0	0	0	0	0	0	(75,219)	(75,219)	0	0
Common Stocks - Money Market Mutual Funds																				
26188J-20-6	DREYFUS CASH MGMT MMKT		03/31/2016	PGIM, Inc.	06/30/2016	PGIM, Inc.	0.000	23,821,440	23,821,440	23,821,440	0	0	0	0	0	0	0	0	0	0
9399999. Subtotal - Common Stocks - Money Market Mutual Funds								23,821,440	23,821,440	23,821,440	0	0	0	0	0	0	0	0	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
9799998. Total - Common Stocks								52,990,785	52,897,330	52,990,785	0	0	0	0	0	0	(93,456)	(93,456)	0	0
9899999. Total - Preferred and Common Stocks								52,990,785	52,897,330	52,990,785	0	0	0	0	0	0	(93,456)	(93,456)	0	0
9999999 - Totals								1,966,370,759	1,958,389,637	1,964,495,963	0	(1,903,595)	111	(1,903,706)	0	28,919	(6,106,326)	(6,077,407)	19,909,453	8,421,838

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities, Inc.				2CIB6	NO	0	171,259	0	126.000	63.7
0799999. Subtotal - Preferred Stock - Investment Sub							0	171,259	0	XXX	XXX
0999999. Total Preferred Stocks							0	171,259	0	XXX	XXX
000000-00-0	Pruco Life Insurance Company				2CIB1	NO	0	1,250,086,795	0	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey				2CIB1	NO	0	245,907,889	0	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance Annuity Company				2CIB1	NO	0	1,020,490,363	0	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	2,516,485,047	0	XXX	XXX
000000-00-0	Colico II, Inc.				2CIB3	NO	0	433,916,314	0	100.000	100.0
000000-00-0	COLICO, INC.				2CIB3	NO	0	1,811,149,864	0	100.000	100.0
000000-00-0	PIC Realty Corporation				2CIB3	NO	0	132,645,299	0	236.000	100.0
000000-00-0	Orchard Street Acres Inc.				2CIB3	NO	0	302,709,975	0	100.000	100.0
000000-00-0	Rock Oxford S.a.r.l.				2CIB3	NO	0	47,125,550	0	12,500.000	100.0
000000-00-0	Rock Harman House S.a.r.l.				2CIB3	NO	0	35,830,526	0	12,500.000	100.0
000000-00-0	Rock UK Real Estate II S.a.r.l.				2CIB3	NO	0	24,439,308	0	12,500.000	100.0
000000-00-0	Rock Rossmarket S.a.r.l.				2CIB3	NO	0	33,734,984	0	12,500.000	100.0
000000-00-0	Rock Kensington Limited				2CIB3	NO	0	33,246,645	0	1.000	100.0
744355-2#-4	Prudential Realty Securities, Inc.				2CIB3	NO	0	584,558,523	0	92.000	63.7
1699999. Subtotal - Common Stock - Investment Sub							0	3,439,356,988	0	XXX	XXX
1899999. Total Common Stocks							0	5,955,842,035	0	XXX	XXX
1999999 - Totals							0	5,956,013,294	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 7,743,385,253

2.Total amount of intangible assets nonadmitted $ 3,072,442,941

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
000000-00-0	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

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
	TREASURY BILL TREASURY BILL			10/11/2016	Barclays Capital Inc	01/12/2017	49,994,500	0	40,000	0	0	50,000,000	49,954,500	0	0	0.000	0.000		0	0
	TREASURY BILL TREASURY BILL			10/18/2016	BONY Capital Markets	01/19/2017	14,997,488	0	10,190	0	0	15,000,000	14,987,298	0	0	0.000	0.000		0	0
	TREASURY BILL TREASURY BILL			10/18/2016	BONY Capital Markets	01/19/2017	49,991,625	0	33,965	0	0	50,000,000	49,957,660	0	0	0.000	0.000		0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							114,983,613	0	84,155	0	0	115,000,000	114,899,458	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds							114,983,613	0	84,155	0	0	115,000,000	114,899,458	0	0	XXX	XXX	XXX	0	0
	BANK OF NOVA SCOTIA CORP FRGN FLOATER	LS	A	03/28/2016	PGIM, Inc.	02/23/2017	4,998,658	0	6,958	0	0	5,000,000	4,991,700	6,499	0	0.000	0.000		37,179	4,366
	ROYAL BANK OF CANADA CORP FRGN FLOATER	LS	A	03/28/2016	PGIM, Inc.	02/03/2017	9,999,161	0	6,941	0	0	10,000,000	9,992,220	18,699	0	0.000	0.000		70,922	13,423
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations							14,997,819	0	13,899	0	0	15,000,000	14,983,920	25,198	0	XXX	XXX	XXX	108,101	17,789
1099999. Total - All Other Government Bonds							14,997,819	0	13,899	0	0	15,000,000	14,983,920	25,198	0	XXX	XXX	XXX	108,101	17,789
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			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	0.000	0.000		0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							49,978,417	0	32,083	0	0	50,000,000	49,946,333	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							49,978,417	0	32,083	0	0	50,000,000	49,946,333	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	0.000	0.000		0	0
	ABN AMRO FUNDING USA LLC DISCOUNT NOTE			10/18/2016	JP Morgan Securities, Inc	02/17/2017	24,967,035	0	51,903	0	0	25,000,000	24,915,132	0	0	0.000	0.000		0	0
	Adelante Media Group, LLC Term Loan A PI			12/31/2015	Direct	01/01/2017	4	0	0	0	0	163,752	4	0	0	0.000	0.000		0	0
	Adelante Media Group, LLC Term Loan B PI			12/31/2015	Direct	01/01/2017	0	0	0	0	0	481,707	0	0	0	0.000	0.000		0	0
	FLS 2016 Owner I, LLC Debt in a Project	LS		12/12/2016	Direct	03/31/2017	44,560,480	0	0	0	0	44,560,480	44,560,480	113,839	0	0.000	0.000		492,292	0
	Goldman Sachs MMKT			12/30/2016	Various	12/30/2017	55,938,006	0	0	0	0	55,938,006	55,938,006	19,479	0	0.000	0.000		7,904	0
	GREIF INC CORPORATE			04/01/2016	PGIM, Inc.	02/01/2017	120,331	0	(2,969)	0	0	120,000	123,300	3,375	0	0.000	0.000		4,050	1,418
	ING US FUNDING LLC MONEY MARKET	LS		11/02/2016	Merrill Lynch,Pierce,Fenner &	05/03/2017	15,000,000	0	0	0	0	15,000,000	15,000,000	13,551	0	0.000	0.000		15,177	0
	ING US FUNDING LLC MONEY MARKET	LS		11/15/2016	ING FINANCIAL MARKETS LLC	05/15/2017	50,000,000	0	0	0	0	50,000,000	50,000,000	28,189	0	0.000	0.000		42,840	0
	Loram Maintenance of Way, Inc. Senior No			04/01/2016	PGIM, Inc.	03/09/2017	73,449	0	(1,870)	0	0	72,975	75,319	258	0	0.000	0.000		3,169	258
	Luxottica U.S. Holdings Corp Series D Sr			04/01/2016	PGIM, Inc.	01/29/2017	1,383,055	0	(36,934)	0	0	1,379,224	1,419,989	30,223	0	0.000	0.000		35,791	12,328
	MERRILL LYNCH (REPO DEALER) TRI PARTY RE	RR		10/31/2016	Merrill Lynch Govt Securities	03/29/2017	11,570,696	0	0	0	0	11,570,696	11,570,696	3,170	0	0.000	0.000		61,888	0
	SIEMENS CAPITAL CO LLC DISCOUNT NOTE			12/22/2016	Citigroup Capital Markets Inc	03/27/2017	49,892,569	0	5,056	0	0	50,000,000	49,887,514	0	0	0.000	0.000		0	0
	STATE STR INSTL INVT TR MMKT			12/30/2016	Pru Voluntary Life Ins Trust	12/31/2017	34,351,343	0	0	0	0	34,351,343	34,351,343	11,962	0	0.000	0.000		0	0
	TOYOTA MOTOR CREDIT CORP MONEY MARKET			05/11/2016	Toyota Motor Credit Corp	02/02/2017	50,000,000	0	0	0	0	50,000,000	50,000,000	83,242	0	0.000	0.000		264,499	0
	XEROX CORPORATION CORPORATE			04/01/2016	PGIM, Inc.	02/01/2017	963,549	0	(31,584)	0	0	960,000	995,133	27,000	0	0.000	0.000		32,400	11,340
	Corner Brook Pulp & Paper Ltd. Revolver			09/23/2016	Direct	05/01/2017	52,117	0	0	0	(1,567)	52,117	53,684	294	0	0.000	0.000		874	0
	MacDonald Dettwiler&Assoc Ltd Series A S		A	04/01/2016	PGIM, Inc.	02/22/2017	1,537,845	0	(28,248)	0	0	1,532,471	1,566,093	8,799	0	0.000	0.000		60,916	8,799
	BASF SE DISCOUNT NOTE	LS	D	01/22/2016	Citigroup Capital Markets Inc	01/05/2017	49,993,444	0	565,417	0	0	50,000,000	49,428,028	0	0	0.000	0.000		0	0
	BASF SE DISCOUNT NOTE	LS	D	01/22/2016	Citigroup Capital Markets Inc	01/05/2017	49,993,444	0	560,500	0	0	50,000,000	49,432,944	0	0	0.000	0.000		0	0
	BASF SE DISCOUNT NOTE	LS	D	01/22/2016	Citigroup Capital Markets Inc	01/05/2017	14,998,033	0	169,625	0	0	15,000,000	14,828,408	0	0	0.000	0.000		0	0
	BASF SE DISCOUNT NOTE	LS	D	01/22/2016	Citigroup Capital Markets Inc	01/05/2017	4,999,344	0	56,050	0	0	5,000,000	4,943,294	0	0	0.000	0.000		0	0
	DNB BANK ASA FRGN	LS	D	08/10/2016	JP Morgan Securities, Inc	03/10/2017	165,000,000	0	0	0	0	165,000,000	165,000,000	117,690	0	0.000	0.000		645,164	0
	KFW DISCOUNT NOTE	LS	D	10/18/2016	JP Morgan Securities, Inc	01/19/2017	24,989,625	0	42,653	0	0	25,000,000	24,946,972	0	0	0.000	0.000		0	0
	KFW DISCOUNT NOTE	LS	D	10/31/2016	Barclays Capital Inc	02/01/2017	74,947,688	0	102,938	0	0	75,000,000	74,844,750	0	0	0.000	0.000		0	0
	KOREA LAND & HOUSING CORP GOVT FOREIGN		D	08/18/2016	UBS International	08/02/2017	872,712	0	(1,638)	0	0	870,000	874,350	6,752	0	0.000	0.000		0	952
	SUMITOMO MITSUI BANKING CORP DISCOUNT NO		D	10/03/2016	JP Morgan Securities, Inc	01/04/2017	24,998,021	0	59,375	0	0	25,000,000	24,938,646	0	0	0.000	0.000		0	0
	DCC Treasury 2010 Ltd. Series B GTD Sr U		D	04/01/2016	PGIM, Inc.	03/24/2017	1,619,964	0	(35,191)	0	0	1,609,094	1,655,155	20,637	0	0.000	0.000		41,273	41,273
	FNBM LLC Senior Secured Note			04/01/2016	PGIM, Inc.	02/24/2017	1,777,673	0	(9,138)	0	0	1,779,480	1,786,811	5,746	0	0.000	0.000		45,228	5,746
	International Diversified Paym SER 2009-			04/01/2016	PGIM, Inc.	02/20/2017	255,995	0	(1,683)	0	0	255,412	257,677	1,454	0	0.000	0.000		9,578	1,454
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							804,811,200	0	1,530,262	0	(1,567)	805,696,757	803,282,506	495,660	0	XXX	XXX	XXX	1,763,043	83,568
	VA-Lafayette Lease FIN TR Credit-Tenant			10/13/2016	Direct	01/15/2017	1,525,000	0	0	0	0	1,525,000	1,525,000	2,542	0	0.000	0.000		9,849	0
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							1,525,000	0	0	0	0	1,525,000	1,525,000	2,542	0	XXX	XXX	XXX	9,849	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							806,336,200	0	1,530,262	0	(1,567)	807,221,757	804,807,506	498,202	0	XXX	XXX	XXX	1,772,892	83,568
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							984,771,049	0	1,660,399	0	(1,567)	985,696,757	983,112,217	520,858	0	XXX	XXX	XXX	1,871,144	101,357
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0

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
7999999. Total - Commercial Mortgage-Backed Securities							1,525,000	0	0	0	0	1,525,000	1,525,000	2,542	0	XXX	XXX	XXX	9,849	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							986,296,049	0	1,660,399	0	(1,567)	987,221,757	984,637,217	523,400	0	XXX	XXX	XXX	1,880,993	101,357
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
	DRYDEN CORE FUND MM SER MMMF Core Ultra	LS		12/31/2016	Various	XXX	0	0	0	0	0	0	0	0	0	0.000	0.000		517,355	0
	DRYDEN CORE FUND MM SER MMMF MONEY MARKE	LS		03/23/2016	Various	XXX	3	0	0	0	0	0	3	0	0	0.000	0.000		89,289	0
8999999. Subtotal - All Other Money Market Mutual Funds							3	0	0	0	0	XXX	3	0	0	XXX	XXX	XXX	606,644	0
9199999 - Totals							986,296,052	0	1,660,399	0	(1,567)	XXX	984,637,220	523,400	0	XXX	XXX	XXX	2,487,637	101,357

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)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Johnston Press plc Common Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	03/27/2013	09/30/2017	60,851	60,851	.000016	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	03/27/2013	09/30/2017	249,694	249,694	.000004	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	17	17	.000588	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	219	219	97.330261	21,334	0	0	59,869		59,869	31,763	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	296	296	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	197	197	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	340,000	0	0	2,984,859		2,984,859	(341,201)	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	07/31/2015	01/29/2022	0	0	1230000	196,800	0	0	702,320		702,320	(80,283)	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	493	493	.000101	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index.	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	414	414	.000145	0	0	0	668		668	668	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index.	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	1,862	1,862	.000145	0	0	0	3,008		3,008	3,008	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index.	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	8,298	8,298	.686283	0	5,695	0	13,406		13,406	7,711	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index.	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	37,340	37,340	.686284	0	25,626	0	60,325		60,325	34,699	0	0	0	0		AN (Anticipatory)
Johnston Press plc Common Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	03/27/2013	09/30/2017	43,934	43,934	.000023	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	03/27/2013	09/30/2017	180,276	180,276	.000006	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	07/31/2015	01/29/2022	0	0	1200000	120,000	0	0	438,950		438,950	(50,177)	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)

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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)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	482	482	.000021	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrant	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	480,000	0	0	4,213,919		4,213,919	(481,695)	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	2,167	2,167	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	79,655	79,655	2.450583	0	195,200	0	0		0	(195,200)	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	26,479	26,479	.000144	0	4	0	42,778		42,778	42,775	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	119,155	119,155	.000144	0	17	0	192,503		192,503	192,485	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	531,053	531,053	686284	0	364,453	0	857,954		857,954	493,501	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	2,389,737	2,389,737	686284	0	1,640,038	0	3,860,791		3,860,791	2,220,753	0	0	0	0		AN (Anticipatory)
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	534	534	97.330254	51,943	0	0	145,769		145,769	77,335	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	690	690	.000101	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	01/01/2013	09/30/2017	352,307	352,307	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Gate Technologies LLC Warrant Membership Units	Bond Portfolio Hedge	D1	Equity/Index	Gate Technologies LLC None	04/10/2012	11/23/2020	1,100,000	1,100,000	.000009	10	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Aseptia, Inc. Warrants for Series C Pref Stk	Bond Portfolio Hedge	D1	Equity/Index	Aseptia, Inc. None	12/17/2013	12/17/2018	31,712	31,712	000032	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrant	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	120,000	0	0	1,053,480		1,053,480	(120,424)	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	32,645	32,645	2.450582	0	80,000	0	0		0	(80,000)	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	788	788	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	2,482	2,482	000145	0	0	0	4,010		4,010	4,010	0	0	0	0		AN (Anticipatory)

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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)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	11,171	11,171	.000144	0	2	0	18,047		18,047	18,046	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	49,786	49,786	.686284	0	34,167	0	80,433		80,433	46,266	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	224,038	224,038	.686284	0	153,754	0	361,949		361,949	208,196	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	197	197	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	67	67	97.330235	6,493	0	0	18,221		18,221	9,667	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrant	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	100,000	0	0	877,900		877,900	(100,353)	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	394	394	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	414	414	.000145	0	0	0	668		668	668	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	1,862	1,862	.000145	0	0	0	3,008		3,008	3,008	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	8,298	8,298	.686283	0	5,695	0	13,406		13,406	7,711	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	37,340	37,340	.686284	0	25,626	0	60,325		60,325	34,699	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	1,241	1,241	.000145	0	0	0	2,005		2,005	2,005	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	5,585	5,585	.000143	0	1	0	9,024		9,024	9,023	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	24,893	24,893	.686284	0	17,084	0	40,217		40,217	23,133	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	112,019	112,019	.686284	0	76,877	0	180,975		180,975	104,098	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	296	296	.000101	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	99,242	99,242	2.450583	0	243,200	0	0		0	(243,200)	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	4,137	4,137	.000145	0	1	0	6,684		6,684	6,684	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd Class B Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	18,618	18,618	.000144	0	3	0	30,079		30,079	30,076	0	0	0	0		AN (Anticipatory)

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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)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	82,977	82,977	.686284	0	56,946	0	134,055		134,055	77,110	0	0	0	0		AN (Anticipatory)
Gap Partnership Group Ltd A-2 Mezzanine warrant	Bond Portfolio Hedge	D1	Equity/Index	Gap Partnership Group Ltd None	06/02/2016	01/01/2069	373,396	373,396	.686284	0	256,256	0	603,249		603,249	346,993	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	49,621	49,621	2.450582	0	121,600	0	0		0	(121,600)	0	0	0	0		AN (Anticipatory)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC None	05/03/2011	03/19/2017	889	889	.000011	0	0	0	9		9	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/18/2016	05/18/2017	67,396	150,000,000	2225.6399999999 99	0	5,520,000	0	5,648,112		5,648,112	128,112	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	03/08/2017	45,838	99,999,722	2181.5900000000 001	0	3,660,000	0	3,984,493		3,984,493	324,493	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2016	03/13/2017	88,395	200,000,000	2262.5799999999 99	0	4,800,000	0	3,293,896		3,293,896	(1,506,104)	0	0	0	0		EL (Equity Risk Liability)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	17,850	17,850	.000001	0	0	11,645	40,163		40,163	(75,863)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	2,329	8,033		8,033	(15,173)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	2,750	2,750	.000004	0	0	36,290	6,188		6,188	(11,688)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	3,250	3,250	.000003	0	0	0	7,313		7,313	(13,813)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	8,033		8,033	(15,173)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	8,033		8,033	(15,173)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	5,000	5,000	.000002	0	0	0	11,250		11,250	(21,250)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	5,355	5,355	.000002	0	0	0	12,049		12,049	(22,759)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	32,130	32,130	0	0	0	0	72,293		72,293	(136,553)	0	0	0	0		AN (Anticipatory)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC None	05/03/2011	03/19/2017	3,078	3,078	.000003	0	0	0	31		31	0	0	0	0	0		AN (Anticipatory)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC None	05/03/2011	03/19/2017	753	753	.000013	0	0	0	8		8	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2016	01/03/2017	4,074	8,200,000	2012.6600000000 001	0	421,480	0	919,582		919,582	498,102	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2016	01/03/2017	3,638	8,200,000	2254.1799999999 98	0	0	0	(19,651)		(19,651)	(19,651)	0	0	0	0		EL (Equity Risk Liability)

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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)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2016	01/17/2017	3,138	5,900,000	1880.3299999999 99	0	299,720	0	1,120,511		1,120,511	820,791	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2016	01/17/2017	3,882	7,300,000	1880.3299999999 99	0	342,370	0	1,386,395		1,386,395	1,044,025	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2016	01/17/2017	80	150,000	1880.3299999999 99	0	11,205	0	28,488		28,488	17,283	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2016	01/17/2017	2,827	5,900,000	2087.1662999999 999	0	0	0	(476,589)		(476,589)	(476,589)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2016	01/17/2017	3,529	7,300,000	2068.364	0	0	0	(660,853)		(660,853)	(660,853)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/03/2016	02/03/2017	4,340	8,300,000	1912.53	0	431,600	0	1,411,062		1,411,062	979,462	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/03/2016	02/03/2017	3,875	8,300,000	2142.0336000000 002	0	0	0	(460,985)		(460,985)	(460,985)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2016	02/15/2017	2,743	5,200,000	1895.5799999999 99	0	259,480	0	939,746		939,746	680,266	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2016	02/15/2017	1,952	3,700,000	1895.5799999999 99	0	172,050	0	668,665		668,665	496,615	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2016	02/15/2017	290	550,000	1895.5799999999 99	0	41,415	0	99,396		99,396	57,981	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2016	02/15/2017	1,774	3,700,000	2085.1379999999 99	0	0	0	(314,270)		(314,270)	(314,270)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2016	02/15/2017	2,471	5,200,000	2104.0938000000 001	0	0	0	(394,856)		(394,856)	(394,856)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/03/2016	03/03/2017	3,712	7,400,000	1993.4000000000 001	0	375,180	0	927,025		927,025	551,845	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/03/2016	03/03/2017	3,315	7,400,000	2232.6080000000 002	0	0	0	(182,054)		(182,054)	(182,054)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2016	03/15/2017	4,712	9,500,000	2015.9300000000 001	0	432,250	0	1,087,673		1,087,673	655,423	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2016	03/15/2017	3,373	6,800,000	2015.9300000000 001	0	327,080	0	778,545		778,545	451,465	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2016	03/15/2017	50	100,000	2015.9300000000 001	0	6,350	0	11,449		11,449	5,099	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2016	03/15/2017	4,284	9,500,000	2217.5230000000 001	0	0	0	(301,851)		(301,851)	(301,851)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2016	03/15/2017	3,039	6,800,000	2237.6822999999 99	0	0	0	(172,339)		(172,339)	(172,339)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/04/2016	04/03/2017	3,630	7,500,000	2066.1300000000 001	0	348,000	0	689,658		689,658	341,658	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/04/2016	04/03/2017	3,256	7,500,000	2303.73495	0	0	0	(95,949)		(95,949)	(95,949)	0	0	0	0		EL (Equity Risk Liability)

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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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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	04/17/2017	2,932	6,100,000	2080.73	0	250,100	0	531,176		531,176	281,076	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	04/17/2017	132	275,000	2080.73	0	16,143	0	23,946		23,946	7,804	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	04/17/2017	1,682	3,500,000	2080.73	0	158,200	0	304,773		304,773	146,573	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	04/17/2017	2,690	6,100,000	2267.9956999999999	0	0	0	(138,206)		(138,206)	(138,206)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2016	04/17/2017	1,522	3,500,000	2299.2066500000001	0	0	0	(54,750)		(54,750)	(54,750)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2016	05/03/2017	3,199	6,600,000	2063.3699999999999	0	320,100	0	639,467		639,467	319,367	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2016	05/03/2017	2,869	6,600,000	2300.6575499999999	0	0	0	(117,684)		(117,684)	(117,684)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2016	05/15/2017	1,645	3,400,000	2066.6599999999999	0	155,040	0	329,149		329,149	174,109	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2016	05/15/2017	169	350,000	2066.6599999999999	0	21,070	0	33,883		33,883	12,813	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2016	05/15/2017	2,661	5,500,000	2066.6599999999999	0	227,150	0	532,446		532,446	305,296	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2016	05/15/2017	1,489	3,400,000	2283.6592999999998	0	0	0	(79,589)		(79,589)	(79,589)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2016	05/15/2017	2,442	5,500,000	2252.6594	0	0	0	(172,128)		(172,128)	(172,128)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/05/2017	2,239	4,700,000	2099.1300000000001	0	225,600	0	400,588		400,588	174,988	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/05/2017	2,008	4,700,000	2340.5299500000001	0	0	0	(67,379)		(67,379)	(67,379)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2016	06/15/2017	181	375,000	2071.5	0	24,488	0	36,819		36,819	12,331	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2016	06/15/2017	1,979	4,100,000	2071.5	0	195,570	0	402,557		402,557	206,987	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2016	06/15/2017	2,848	5,900,000	2071.5	0	253,110	0	579,289		579,289	326,179	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2016	06/15/2017	1,791	4,100,000	2289.0075000000002	0	0	0	(109,499)		(109,499)	(109,499)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2016	06/15/2017	2,613	5,900,000	2257.9349999999999	0	0	0	(204,235)		(204,235)	(204,235)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2016	07/03/2017	1,867	3,900,000	2088.5500000000002	0	187,040	0	362,386		362,386	175,346	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2016	07/03/2017	1,675	3,900,000	2328.7332500000002	0	0	0	(79,086)		(79,086)	(79,086)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2016	07/17/2017	2,267	4,900,000	2161.7399999999998	0	197,940	0	324,543		324,543	126,602	0	0	0	0		EL (Equity Risk Liability)

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2016	07/17/2017	2,313	5,000,000	2161.7399999999 98	0	221,480	0	331,166		331,166	109,686	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2016	07/17/2017	347	750,000	2161.7399999999 98	0	42,450	0	49,675		49,675	7,225	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2016	07/17/2017	2,080	4,900,000	2356.2966000000 001	0	0	0	(79,992)		(79,992)	(79,992)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2016	07/17/2017	2,093	5,000,000	2388.7226999999 98	0	0	0	(59,677)		(59,677)	(59,677)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/03/2016	08/03/2017	1,063	2,300,000	2163.79	0	106,490	0	155,573		155,573	49,083	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/03/2016	08/03/2017	953	2,300,000	2412.6258499999 99	0	0	0	(24,659)		(24,659)	(24,659)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2016	08/15/2017	4,109	9,000,000	2190.1500000000 001	0	393,300	0	540,923		540,923	147,623	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2016	08/15/2017	46	100,000	2190.1500000000 001	0	5,530	0	6,010		6,010	480	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2016	08/15/2017	1,963	4,300,000	2190.1500000000 001	0	172,000	0	258,441		258,441	86,441	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2016	08/15/2017	3,719	9,000,000	2420.1157499999 99	0	0	0	(97,289)		(97,289)	(97,289)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2016	08/15/2017	1,801	4,300,000	2387.2635	0	0	0	(63,864)		(63,864)	(63,864)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/06/2016	09/05/2017	1,601	3,500,000	2186.48	0	163,363	0	223,718		223,718	60,355	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/06/2016	09/05/2017	1,436	3,500,000	2437.9252000000 001	0	0	0	(37,251)		(37,251)	(37,251)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/15/2016	09/15/2017	1,676	3,599,688	2147.2600000000 002	0	169,910	0	283,564		283,564	113,654	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/15/2016	09/15/2017	2,049	4,400,000	2147.2600000000 002	0	188,760	0	346,609		346,609	157,849	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/15/2016	09/15/2017	70	150,000	2147.2600000000 002	0	9,285	0	11,816		11,816	2,531	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/15/2016	09/15/2017	1,880	4,400,000	2340.5133999999 98	0	0	0	(116,721)		(116,721)	(116,721)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/15/2016	09/15/2017	1,517	3,599,688	2372.7222999999 99	0	0	0	(74,614)		(74,614)	(74,614)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/03/2016	10/03/2017	1,851	4,000,000	2161.1999999999 98	0	196,000	0	303,599		303,599	107,599	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/03/2016	10/03/2017	1,660	4,000,000	2409.7379999999 98	0	0	0	(67,508)		(67,508)	(67,508)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/17/2016	10/16/2017	82	175,000	2126.5	0	10,745	0	15,723		15,723	4,978	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/17/2016	10/16/2017	1,693	3,600,000	2126.5	0	167,760	0	323,452		323,452	155,692	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 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)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/17/2016	10/16/2017	1,364	2,900,000	2126.5	0	122,670	0	260,558		260,558	137,888	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/17/2016	10/16/2017	1,532	3,600,000	2349.7824999999998	0	0	0	(102,868)		(102,868)	(102,868)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/17/2016	10/16/2017	1,251	2,900,000	2317.8850000002	0	0	0	(102,682)		(102,682)	(102,682)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2016	11/03/2017	1,293	2,700,000	2088.6599999999999	0	135,810	0	286,714		286,714	150,904	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2016	11/03/2017	1,159	2,700,000	2328.8559	0	0	0	(96,161)		(96,161)	(96,161)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2016	11/15/2017	92	200,000	2180.3899999999999	0	11,700	0	14,765		14,765	3,065	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2016	11/15/2017	2,844	6,200,000	2180.3899999999999	0	281,480	0	457,706		457,706	176,226	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2016	11/15/2017	1,697	3,700,000	2180.3899999999999	0	153,180	0	273,147		273,147	119,967	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2016	11/15/2017	2,573	6,200,000	2409.33095	0	0	0	(128,897)		(128,897)	(128,897)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2016	11/15/2017	1,557	3,700,000	2376.6251000002	0	0	0	(96,741)		(96,741)	(96,741)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/05/2016	12/04/2017	1,497	3,300,000	2204.71	0	158,400	0	224,130		224,130	65,730	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/05/2016	12/04/2017	1,342	3,300,000	2458.2516500002	0	0	0	(51,056)		(51,056)	(51,056)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	12/15/2017	6,189	14,000,000	2262.0300000002	0	621,600	0	733,793		733,793	112,193	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	12/15/2017	2,166	4,900,009	2262.0300000002	0	200,810	0	256,828		256,828	56,018	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	12/15/2017	88	200,000	2262.0300000002	0	(11,780)	0	(10,483)		(10,483)	1,297	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	12/15/2017	1,987	4,900,009	2465.6127000001	0	0	0	(73,885)		(73,885)	(73,885)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	12/15/2017	5,601	14,000,000	2499.54315	0	0	0	(160,090)		(160,090)	(160,090)	0	0	0	0		EL (Equity Risk Liability)
Camira Group Holdings Ltd Mezz Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Camira Group Holdings Ltd None	04/23/2015	04/24/2027	416,890	416,890	1.5046	627,253	0	0	868,959		868,959	528,668	(99,324)	0	0	0		AN (Anticipatory)
Castlegate 740 Limited Mezz Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Castlegate 740 Limited None	09/01/2015	09/02/2021	1,222	1,222	015573	19	0	0	335,241		335,241	335,244	(3)	0	0	0		AN (Anticipatory)
H.I.G Luxembourg HIdgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	H.I.G Luxembourg HIdgs 74 Sarl None	12/21/2015	01/01/2069	53	53	010755	1	0	0	341,560		341,560	341,560	0	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	TimeC 1535 Ltd None	02/29/2016	01/01/2069	7,081	7,081	014037	0	99	0	982,825		982,825	982,737	(11)	0	0	0		AN (Anticipatory)
Milson Bidco Limited Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Milson Bidco Limited None	11/22/2016	01/01/2069	12,480	12,480	.000051	0	1	0	0		0	(1)	0	0	0	0		AN (Anticipatory)

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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)
AMA SpA Warrant	Bond Portfolio Hedge	D1	Equity/Index	AMA SpA None	02/13/2015	12/31/2030	71,340	71,340	2.344467	167,254	0	0	148,183		148,183	(10,943)	(4,630)	0	0	0		AN (Anticipatory)
Camira Group Holdings Ltd Mezz Warrants	Bond Portfolio Hedge	D1	Equity/Index	Camira Group Holdings Ltd None	04/23/2015	04/24/2027	458,753	458,753	1.5046	690,239	0	0	956,218		956,218	581,756	(109,298)	0	0	0		AN (Anticipatory)
Carco PRP Limited Warrants	Bond Portfolio Hedge	D1	Equity/Index	Carco PRP Limited None	07/29/2015	07/29/2115	119,857	119,857	205046	24,576	0	0	75,563		75,563	76,250	(687)	0	0	0		AN (Anticipatory)
Castlegate 740 Limited Mezz Warrants	Bond Portfolio Hedge	D1	Equity/Index	Castlegate 740 Limited None	09/01/2015	09/02/2021	496	496	015565	8	0	0	136,072		136,072	136,073	(1)	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	TimeC 1535 Ltd None	02/29/2016	01/01/2069	1,228	1,228	014043	0	17	0	170,503		170,503	170,487	(2)	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	244,856	244,856	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	489,713	489,713	.000003	2	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	492,721	492,721	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Camira Group Holdings Ltd Mezz Warrants	Bond Portfolio Hedge	D1	Equity/Index	Camira Group Holdings Ltd None	04/23/2015	04/24/2027	1,245,800	1,245,800	1.5046	1,874,431	0	0	2,596,728		2,596,728	1,579,830	(296,812)	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	TimeC 1535 Ltd None	02/29/2016	01/01/2069	702	702	014062	0	10	0	97,430		97,430	97,421	(1)	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	32,059	32,059	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	64,117	64,117	000025	2	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	64,511	64,511	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	TimeC 1535 Ltd None	02/29/2016	01/01/2069	175	175	014019	0	2	0	24,358		24,358	24,356	0	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	TimeC 1535 Ltd None	02/29/2016	01/01/2069	459	459	013864	0	6	0	63,676		63,676	63,671	(1)	0	0	0		AN (Anticipatory)
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	47	47	.010851	1	0	0	302,893		302,893	302,893	0	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	TimeC 1535 Ltd None	02/29/2016	01/01/2069	1,228	1,228	014043	0	17	0	170,503		170,503	170,487	(2)	0	0	0		AN (Anticipatory)
Castlegate 740 Limited Mezz Warrants	Bond Portfolio Hedge	D1	Equity/Index	Castlegate 740 Limited None	09/01/2015	09/02/2021	678	678	015546	11	0	0	186,001		186,001	186,003	(2)	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	TimeC 1535 Ltd None	02/29/2016	01/01/2069	501	501	013897	0	7	0	69,516		69,516	69,510	(1)	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	TimeC 1535 Ltd None	02/29/2016	01/01/2069	701	701	013863	0	10	0	97,322		97,322	97,313	(1)	0	0	0		AN (Anticipatory)

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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)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	83,672	83,672	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	167,344	167,344	.00001	2	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	168,372	168,372	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
AMA SpA Warrant	Bond Portfolio Hedge	D1	Equity/Index	AMA SpA None	02/13/2015	12/31/2030	74,046	74,046	2.344467	0	173,598	0	153,804		153,804	(6,841)	(12,954)	0	0	0		AN (Anticipatory)
Castlegate 740 Limited Mezz Warrants	Bond Portfolio Hedge	D1	Equity/Index	Castlegate 740 Limited None	09/01/2015	09/02/2021	430	430	.015558	7	0	0	117,965		117,965	117,966	(1)	0	0	0		AN (Anticipatory)
Carco PRP Limited Warrants	Bond Portfolio Hedge	D1	Equity/Index	Carco PRP Limited None	07/29/2015	07/29/2115	57,857	57,857	.205046	11,863	0	0	36,476		36,476	36,807	(332)	0	0	0		AN (Anticipatory)
Castlegate 740 Limited Mezz Warrants	Bond Portfolio Hedge	D1	Equity/Index	Castlegate 740 Limited None	09/01/2015	09/02/2021	511	511	.015577	8	0	0	140,187		140,187	140,188	(1)	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	TimeC 1535 Ltd None	02/29/2016	01/01/2069	175	175	.014019	0	2	0	24,358		24,358	24,356	0	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	TimeC 1535 Ltd None	02/29/2016	01/01/2069	300	300	.013877	0	4	0	41,710		41,710	41,707	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	174,176	174,176	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	348,352	348,352	.000005	2	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2017	350,492	350,492	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
TimeC 1535 Ltd Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	TimeC 1535 Ltd None	02/29/2016	01/01/2069	351	351	.014076	0	5	0	48,714		48,714	48,710	(1)	0	0	0		AN (Anticipatory)
Whitecap Texas Oppor. Fund Warrant B-3	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Texas Oppor. Fund None	07/31/2014	03/01/2017	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Whitecap Texas Oppor. Fund Warrant B-7	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Texas Oppor. Fund None	07/31/2014	03/01/2017	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Alabama Growth Fd II None	07/31/2014	08/15/2018	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Alabama Growth Fd II None	07/31/2014	08/15/2018	0	0	1	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										4,832,265	26,676,695	50,264	52,742,258	XXX	52,742,258	12,137,288	(524,065)	0	0	0	XXX	XXX
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/13/2008	02/13/2018	20,608	28,000,090	1358.7	4,872,000	0	0	301,055		301,055	(847,120)	0	0	0	0		EL (Equity Risk Liability)
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										4,872,000	0	0	301,055	XXX	301,055	(847,120)	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/04/2016	12/29/2017	3,338,833	2,003,300,000	600	0	3,850,000	0	463,876		463,876	(3,386,124)	0	0	0	9,989,538		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/04/2016	12/29/2017	910,591	1,001,650,000	1100	0	11,940,000	0	2,491,390		2,491,390	(9,448,610)	0	0	0	0		EL (Equity Risk Liability)
0129999. Subtotal - Purchased Options - Hedging Other - Collars										0	15,790,000	0	2,955,266	XXX	2,955,266	(12,834,734)	0	0	0	9,989,538	XXX	XXX

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0149999. Subtotal - Purchased Options - Hedging Other										9,704,265	42,466,695	50,264	55,998,580	XXX	55,998,580	(1,544,566)	(524,065)	0	0	9,989,538	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										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
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										4,832,265	26,676,695	50,264	52,742,258	XXX	52,742,258	12,137,288	(524,065)	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										4,872,000	0	0	301,055	XXX	301,055	(847,120)	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	15,790,000	0	2,955,266	XXX	2,955,266	(12,834,734)	0	0	0	9,989,538	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										9,704,265	42,466,695	50,264	55,998,580	XXX	55,998,580	(1,544,566)	(524,065)	0	0	9,989,538	XXX	XXX
0499999. Subtotal - Written 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	B2XP4TQXV02CZP30MQ85	03/04/2016	12/29/2017	1,112,944	1,001,650,000	900	0	(6,400,000)	0	(1,217,388)		(1,217,388)	5,182,612	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund	B2XP4TQXV02CZP30MQ85	03/04/2016	12/29/2017	2,861,857	2,003,300,000	700	0	(5,150,000)	0	(903,463)		(903,463)	4,246,537	0	0	0	0		EL (Equity Risk Liability)
0549999. Subtotal - Written Options - Hedging Other - Collars										0	(11,550,000)	0	(2,120,851)	XXX	(2,120,851)	9,429,149	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(11,550,000)	0	(2,120,851)	XXX	(2,120,851)	9,429,149	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										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
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	(11,550,000)	0	(2,120,851)	XXX	(2,120,851)	9,429,149	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	(11,550,000)	0	(2,120,851)	XXX	(2,120,851)	9,429,149	0	0	0	0	XXX	XXX
Interest Rate Swap - 65624CM - Receive: Floating 3 Month Libor +158 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	08/17/2004	03/01/2032	0	10,000,000	2.5107 / 7	0	0	(469,732)	0	(3,696,652)	0	0	0	0	194,739		100% \ 100%
Interest Rate Swap - 65633CM - Receive: Floating 3 Month Libor +185.5 BPS Pay: Fixed	143658AF9 - CARNIVAL CORP DEBENTURES	D1	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	08/17/2004	10/01/2023	0	4,500,000	2.7006 / 7.2	0	0	(208,062)	0	(901,128)	0	0	0	0	58,468		100% \ 100%
Interest Rate Swap - 65702CM - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	08/24/2004	12/01/2032	0	10,900,000	1.7007 / 6.25	0	0	(520,019)	0	(4,276,241)	0	0	0	0	217,450		100% \ 100%
Interest Rate Swap - 65729CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	08/26/2004	07/15/2033	0	10,000,000	2.33 / 6.875	0	0	(470,895)	0	(3,940,082)	0	0	0	0	203,349		100% \ 100%
Interest Rate Swap - 66733CM - Receive: Floating 3 Month Libor +365.5 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/14/2004	02/15/2021	0	5,000,000	4.5607 / 8.75	0	0	(217,402)	0	(628,689)	0	0	0	0	50,767		100% \ 100%
Interest Rate Swap - 66456CM - Receive: Floating 3 Month Libor +368.3 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	11/18/2004	02/15/2021	0	1,493,750	4.5846 / 8.75	0	0	(64,538)	0	(186,154)	0	0	0	0	15,167		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)
Interest Rate Swap - 78560CM - Receive: Floating 3 Month Libor +68.4 BPS Pay: Fixed	25243YAM1 - DIAGEO CAPITAL PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	10/23/2017	0	8,000,000	1.5658 / 5.75	0	0	(349,298)	0		(252,178)	0	0	0	0	36,041		100% \ 100%
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2007	05/15/2037	0	10,000,000	1.4377 / 6	0	0	(477,309)	0		(4,652,855)	0	0	0	0	225,686		100% \ 100%
Interest Rate Swap - 75876CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	656531AF7 - STATOILHYDRO ASA NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	01/15/2018	0	5,000,000	2.33 / 6.7	0	0	(226,697)	0		(207,251)	0	0	0	0	25,499		100% \ 100%
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232AQ4 - CHUBB CORPORATION CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	05/11/2037	0	17,000,000	1.485 / 6	0	0	(799,228)	0		(7,721,368)	0	0	0	0	383,565		100% \ 100%
Interest Rate Swap - 75627CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	105340AJ2 - BRANDYWINE REALTY TRUST CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2007	05/01/2017	0	13,000,000	1.4209 / 5.7	0	0	(580,812)	0		(180,038)	0	0	0	0	37,679		100% \ 100%
Interest Rate Swap - 75379CM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2007	04/01/2037	0	7,000,000	1.6456 / 6.25	0	0	(332,233)	0		(3,216,940)	0	0	0	0	157,510		100% \ 100%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2007	06/20/2036	0	6,370,000	2.2718 / 6.75	0	0	(302,892)	0		(2,865,759)	0	0	0	0	140,539		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2006	12/01/2036	0	25,000,000	1.4207 / 5.55	0	0	(1,088,872)	0		(9,844,168)	0	0	0	0	557,889		100% \ 100%
Interest Rate Swap - 73338CM - Receive: Floating 3 Month Libor +53.8 BPS Pay: Fixed	694308GE1 - PACIFIC GAS & ELEC CO CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	03/01/2034	0	5,000,000	1.4682 / 6.05	0	0	(240,360)	0		(2,095,536)	0	0	0	0	103,590		100% \ 100%
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2006	06/15/2036	0	5,000,000	1.7534 / 6.625	0	0	(256,371)	0		(2,533,225)	0	0	0	0	110,275		100% \ 100%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2006	07/15/2036	0	10,000,000	1.7425 / 6.712	0	0	(514,324)	0		(5,102,591)	0	0	0	0	221,022		100% \ 100%
Interest Rate Swap - 75778CM - Receive: Floating 3 Month Libor +74 BPS Pay: Fixed	32055RAR8 - FIRST INDUSTRIAL LP CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2007	05/15/2017	0	6,000,000	1.6457 / 5.95	0	0	(270,697)	0		(93,694)	0	0	0	0	18,338		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	11/01/2032	0	5,000,000	1.7234 / 6.35	0	0	(240,512)	0		(1,974,664)	0	0	0	0	99,486		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)
Interest Rate Swap - 101475CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	2,976,523	.6345 / .8775	0	0	(11,562)	0		(694)	0	0	0	0	10,410		100% \ 100%
Interest Rate Swap - 101621CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	2,100,000	.6167 / 1.81	0	0	(27,925)	0		15,604	0	0	0	0	26,430		100% \ 100%
Interest Rate Swap - 101473CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	1,771,394	.6345 / .8775	0	0	(6,881)	0		(413)	0	0	0	0	6,195		100% \ 100%
Interest Rate Swap - 101619CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	1,200,000	.6167 / 1.81	0	0	(15,957)	0		8,917	0	0	0	0	15,103		100% \ 100%
Interest Rate Swap - 101474CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	595,305	.6345 / .8775	0	0	(2,312)	0		(139)	0	0	0	0	2,082		100% \ 100%
Interest Rate Swap - 101620CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	400,000	.6167 / 1.81	0	0	(5,319)	0		2,972	0	0	0	0	5,034		100% \ 100%
Interest Rate Swap - 101472CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	52,241,602	.6345 / .8775	0	0	(202,925)	0		(12,174)	0	0	0	0	182,705		100% \ 100%
Interest Rate Swap - 101617CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	36,000,000	.6167 / 1.81	0	0	(478,711)	0		267,502	0	0	0	0	453,086		100% \ 100%
Interest Rate Swap - 104403PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2020	0	4,092,000	.6167 / 1.96	0	0	(60,212)	0		(52,531)	0	0	0	0	36,238		100% \ 100%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	03/20/2024	0	8,081,840	.6167 / 2.795	0	0	(186,404)	0		(390,852)	0	0	0	0	108,583		100% \ 100%
Interest Rate Swap - 105469PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2014	03/01/2024	0	9,114,000	.6167 / 2.797	0	0	(210,250)	0		(440,405)	0	0	0	0	122,017		100% \ 100%
Interest Rate Swap - 101470CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	5,321,442	.6345 / .8775	0	0	(20,670)	0		(1,240)	0	0	0	0	18,611		100% \ 100%
Interest Rate Swap - 101615CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	3,650,000	.6167 / 1.81	0	0	(48,536)	0		27,122	0	0	0	0	45,938		100% \ 100%
Interest Rate Swap - 104400PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2020	0	1,628,000	.6167 / 1.96	0	0	(23,955)	0		(20,899)	0	0	0	0	14,417		100% \ 100%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	03/20/2024	0	1,548,690	.6167 / 2.795	0	0	(35,720)	0		(74,897)	0	0	0	0	20,807		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)
Interest Rate Swap - 105466PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2014	03/01/2024	0	3,626,000	.6167 / 2.797	0	0	(83,648)	0		(175,215)	0	0	0	0	48,544		100% \ 100%
Interest Rate Swap - 101469CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	1,183,349	.6345 / .8775	0	0	(4,597)	0		(276)	0	0	0	0	4,139		100% \ 100%
Interest Rate Swap - 101614CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	800,000	.6167 / 1.81	0	0	(10,638)	0		5,944	0	0	0	0	10,069		100% \ 100%
Interest Rate Swap - 104401PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2020	0	704,000	.6167 / 1.96	0	0	(10,359)	0		(9,038)	0	0	0	0	6,235		100% \ 100%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	03/20/2024	0	946,010	.6167 / 2.795	0	0	(21,819)	0		(45,751)	0	0	0	0	12,710		100% \ 100%
Interest Rate Swap - 105467PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2014	03/01/2024	0	1,568,000	.6167 / 2.797	0	0	(36,172)	0		(75,769)	0	0	0	0	20,992		100% \ 100%
Interest Rate Swap - 101471CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	6,737,105	.6345 / .8775	0	0	(26,169)	0		(1,570)	0	0	0	0	23,562		100% \ 100%
Interest Rate Swap - 101618CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	4,650,000	.6167 / 1.81	0	0	(61,834)	0		34,552	0	0	0	0	58,524		100% \ 100%
Interest Rate Swap - 104402PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2020	0	9,548,000	.6167 / 1.96	0	0	(140,494)	0		(122,572)	0	0	0	0	84,556		100% \ 100%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	03/20/2024	0	12,846,470	.6167 / 2.795	0	0	(296,298)	0		(621,278)	0	0	0	0	172,598		100% \ 100%
Interest Rate Swap - 105468PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2014	03/01/2024	0	21,266,000	.6167 / 2.797	0	0	(490,582)	0		(1,027,611)	0	0	0	0	284,706		100% \ 100%
Interest Rate Swap - 104404PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2020	0	6,028,000	.6167 / 1.96	0	0	(88,699)	0		(77,384)	0	0	0	0	53,384		100% \ 100%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	03/20/2024	0	1,276,990	.6167 / 2.795	0	0	(29,453)	0		(61,758)	0	0	0	0	17,157		100% \ 100%
Interest Rate Swap - 105470PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2014	03/01/2024	0	13,426,000	.6167 / 2.797	0	0	(309,723)	0		(648,768)	0	0	0	0	179,745		100% \ 100%
Interest Rate Swap - 101468CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	1,771,394	.6345 / .8775	0	0	(6,881)	0		(413)	0	0	0	0	6,195		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)
Interest Rate Swap - 101612CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	1,200,000	6167 / 1.81	0	0	(15,957)	0		8,917	0	0	0	0	15,103		100% \ 100%
Interest Rate Swap - 69080PR - Receive: Floating 3 Month Libor +76.5 BPS Pay: Fixed	012348A@7 - Albany Intl Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2005	10/25/2017	0	5,000,000	1.6468 / 5.34	0	0	(193,705)	0		(139,136)	0	0	0	0	22,600		100% \ 95%
Interest Rate Swap - 71291PR - Receive: Floating 3 Month Libor +33.5 BPS Pay: Fixed	G1696#AG1 - Bunzl Finance PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2006	05/03/2018	0	15,000,000	1.2159 / 5.78	0	0	(712,963)	0		(826,959)	0	0	0	0	86,864		100% \ 100%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	0	10,571,293	1.0325 / 5.47	0	0	(483,774)	0		(898,695)	0	0	0	0	82,397		100% \ 99%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	0	5,085,482	9749 / 5.62	0	0	(245,040)	0		(496,875)	0	0	0	0	57,481		100% \ 99%
Interest Rate Swap - 73878PR - Receive: Floating 3 Month Libor +71 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/19/2036	0	10,000,000	1.7032 / 5.77	0	0	(434,820)	0		(3,937,712)	0	0	0	0	223,426		100% \ 100%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	0	11,634,205	1.0113 / 5.58	0	0	(556,411)	0		(1,818,215)	0	0	0	0	131,673		100% \ 100%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	0	37,749,845	1.3015 / 5.81	0	0	(1,794,939)	0		(6,471,395)	0	0	0	0	603,499		100% \ 100%
Interest Rate Swap - 77059PR - Receive: Floating 3 Month Libor +60.8 BPS Pay: Fixed	C7208#AD0 - Pengrowth Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2007	07/24/2017	0	13,200,000	1.4893 / 6.35	0	0	(665,777)	0		(346,588)	0	0	0	0	49,589		100% \ 100%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	0	11,076,789	1.1645 / 6.21	0	0	(574,011)	0		(351,254)	0	0	0	0	45,674		100% \ 99%
Interest Rate Swap - 77116PR - Receive: Floating 3 Month Libor +55.6 BPS Pay: Fixed	Q8277*AL5 - Santos Finance Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2007	08/02/2019	0	25,000,000	1.4403 / 6.3	0	0	(1,262,072)	0		(2,625,347)	0	0	0	0	201,118		100% \ 100%
Interest Rate Swap - 77265PR - Receive: Floating 3 Month Libor +60.3 BPS Pay: Fixed	N5224#AG5 - Lekkerland Finance B.V. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	08/16/2019	0	22,700,000	1.5137 / 6.46	0	0	(1,171,583)	0		(2,479,786)	0	0	0	0	183,938		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)
Interest Rate Swap - 77896PR - Receive: Floating 3 Month Libor +61.7 BPS Pay: Fixed	615369A#2 - Moody's Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2007	09/07/2017	0	40,130,000	1.565 / 6.06	0	0	(1,900,830)	0		(1,178,385)	0	0	0	0	166,126		100% \ 100%
Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2007	01/01/2031	0	22,200,000	1.4992 / 6.191	0	0	(1,073,598)	0		(6,545,537)	0	0	0	0	415,364		100% \ 100%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	0	10,264,288	1.1501 / 6.03	0	0	(522,601)	0		(2,032,501)	0	0	0	0	168,584		100% \ 100%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	0	9,202,172	1.3764 / 6.4	0	0	(481,399)	0		(374,110)	0	0	0	0	43,006		100% \ 99%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	0	11,185,897	1.7187 / 6.01	0	0	(495,031)	0		(1,813,341)	0	0	0	0	193,745		100% \ 100%
Interest Rate Swap - 80114PR - Receive: Floating 3 Month Libor +173 BPS Pay: Fixed	12542RE#3 - CHS Inc. Senior Series J Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2008	02/08/2018	0	10,000,000	2.6126 / 5.78	0	0	(333,472)	0		(169,813)	0	0	0	0	52,556		100% \ 100%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	0	5,873,827	2.7745 / 6.67	0	0	(241,792)	0		(211,077)	0	0	0	0	29,566		100% \ 99%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	0	23,606,278	1.0945 / 6.27	0	0	(1,254,265)	0		(1,286,931)	0	0	0	0	128,221		100% \ 99%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	0	27,340,615	3.307 / 6.58	0	0	(952,427)	0		(808,514)	0	0	0	0	137,619		99% \ 99%
Interest Rate Swap - 81429PR - Receive: Floating 3 Month Libor +303.3 BPS Pay: Fixed	76169#AF0 - Reyes Holdings, LLC Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2008	04/30/2017	0	12,000,000	3.9198 / 6.95	0	0	(381,440)	0		(114,485)	0	0	0	0	34,641		100% \ 100%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	0	7,056,000	2.2859 / 5.25	0	0	(226,572)	0		(158,156)	0	0	0	0	42,585		100% \ 100%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	0	11,314,084	1.3545 / 5.73	0	0	(510,145)	0		(124,242)	0	0	0	0	29,036		100% \ 99%

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 - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	0	9,509,113	2.417 / 6.56	0	0	(404,967)	0		(435,372)	0	0	0	0	53,443		100% \ 99%
Interest Rate Swap - 77868PR - Receive: Floating 3 Month Libor +82.4 BPS Pay: Fixed	031100B#6 - Ametek Inc Series C Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2007	07/15/2018	0	20,700,000	1.7038 / 6.35	0	0	(997,861)	0		(1,313,699)	0	0	0	0	128,454		100% \ 100%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(28,472,410)	0	XXX	(94,817,453)	0	0	0	0	8,234,137	XXX	XXX
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	4,300,000	3.54 / 1.82	0	0	74,855	304,031		159,143	0	119,529	0	0	61,643		100% \ 100%
Currency Swap - 109096PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	8,519,320	3.85 / 3.17	0	0	74,362	1,372,750		593,203	0	1,377,955	0	0	206,684		99% \ 100%
Currency Swap - 112018PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	8,100,000	4.18 / 2.563	0	0	113,598	209,102		(422,402)	0	209,102	0	0	152,132		100% \ 100%
Currency Swap - 111923PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	5,100,000	4.19 / 2.3	0	0	76,600	127,524		(86,281)	0	127,524	0	0	63,461		100% \ 100%
Currency Swap - 113315PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(55,260)	101,475		6,023	0	101,475	0	0	126,969		100% \ 100%
Currency Swap - 112460PR - 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	6,600,000	4.12 / 2.22	0	0	70,701	242,603		(59,561)	0	242,603	0	0	101,396		100% \ 100%
Currency Swap - 113774PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2031	0	2,317,000	3.76 / 3.22	0	0	11,103	313,500		148,201	0	313,500	0	0	44,114		99% \ 100%
Currency Swap - 113626PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2026	0	6,000,000	4.138 / 5.135	0	0	(32,245)	105,020		71,667	0	105,020	0	0	92,270		100% \ 100%
Currency Swap - 113542PR - 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	8,835,000	3.25 / 2.8	0	0	20,733	1,266,387		770,509	0	1,266,387	0	0	136,118		98% \ 99%
Currency Swap - 114106PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	9,100,000	3.49 / 1.8425	0	0	70,797	446,714		(100,865)	0	446,714	0	0	173,435		100% \ 100%
Currency Swap - 113137PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/20/2028	0	2,550,000	3.84 / 3.932	0	0	(1,049)	169,328		83,765	0	169,328	0	0	43,338		100% \ 99%
Currency Swap - 113927PR - 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	7,900,000	3.55 / 1.84	0	0	57,413	434,918		(9,053)	0	434,918	0	0	122,229		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 - 114277PR - Receive: Fixed USD Pay: Fixed JPY	J8339*AA3 - Tida Holdings 3 G.K Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2016	01/26/2018	0	5,903,805	3.71 / 2.1	0	0	40,996	697,766		692,466	0	697,766	0	0	30,533		100% \ 100%
Currency Swap - 114597PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	6,000,000	3.92 / 3.85	0	0	1,574	146,527		(31,465)	0	146,527	0	0	93,442		100% \ 100%
Currency Swap - 113870PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	9,100,000	3.612 / 4.73	0	0	(28,543)	281,330		144,491	0	281,330	0	0	148,939		100% \ 100%
Currency Swap - 115119PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2016	10/24/2023	0	1,838,598	3.91 / 3.7	0	0	719	20,360		(22,160)	0	20,360	0	0	23,998		100% \ 100%
Currency Swap - 114998PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AE0 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2029	0	3,291,400	3.3 / 1.5	0	0	10,532	193,690		67,969	0	193,690	0	0	58,930		100% \ 100%
Currency Swap - 115319PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/04/2016	11/17/2026	0	6,000,000	4.025 / 3.89	0	0	1,011	(10,962)		(179,508)	0	(10,962)	0	0	94,293		100% \ 100%
Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/06/2015	03/20/2025	0	18,400,000	3.54 / 1.82	0	0	320,310	1,300,969		680,984	0	511,471	0	0	263,776		100% \ 100%
Currency Swap - 109556PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	19,790,000	3.65 / 1.785	0	0	376,090	1,242,370		414,307	0	554,802	0	0	287,893		100% \ 100%
Currency Swap - 109657PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2015	06/26/2025	0	35,200,000	3.39 / 1.59	0	0	638,873	1,857,207		178,380	0	997,360	0	0	512,718		100% \ 100%
Currency Swap - 109015PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AC3 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2045	0	14,802,200	3.92 / 3.26	0	0	127,053	2,385,134		652,421	0	2,394,178	0	0	395,409		99% \ 99%
Currency Swap - 109097PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2040	0	13,739,030	3.85 / 3.17	0	0	119,923	2,213,821		956,653	0	2,222,216	0	0	333,317		99% \ 100%
Currency Swap - 110012PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	6,987,000	5.19 / 3.35	0	0	128,156	266,035		(118,437)	0	201,040	0	0	113,636		100% \ 100%
Currency Swap - 110955PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	35,200,000	3.73 / 2.175	0	0	545,070	2,526,234		185,072	0	977,348	0	0	523,327		100% \ 100%
Currency Swap - 111006PR - Receive: Fixed USD Pay: Fixed AUD	Q39726AD0 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2015	12/14/2027	0	9,395,100	4.46 / 5.75	0	0	(127,071)	(18,200)		(320,707)	0	44,850	0	0	155,476		100% \ 100%
Currency Swap - 111738PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	24,200,000	3.86 / 3.4	0	0	153,375	3,662,411		2,419,399	0	3,662,411	0	0	453,696		100% \ 100%

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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 - 112019PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	24,200,000	4.18 / 2.563	0	0	339,391	624,725		(1,261,993)	0	624,725	0	0	454,519		100% \ 100%
Currency Swap - 113316PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(55,260)	101,475		6,023	0	101,475	0	0	126,969		100% \ 100%
Currency Swap - 112461PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AB1 - Sonic Healthcare Serv PTY Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2016	06/09/2026	0	11,832,210	4.12 / 2.22	0	0	126,750	434,928		(106,778)	0	434,928	0	0	181,778		100% \ 100%
Currency Swap - 113509PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AZ6 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/16/2026	0	8,425,295	4.19 / 4.15	0	0	2,273	285,545		26,528	0	285,545	0	0	129,567		100% \ 100%
Currency Swap - 113522PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AB8 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2016	06/16/2028	0	2,610,800	4.36 / 5.375	0	0	(14,282)	45,698		40,303	0	45,698	0	0	44,191		100% \ 100%
Currency Swap - 113627PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2016	06/16/2026	0	12,793,500	4.138 / 5.135	0	0	(68,754)	223,930		152,813	0	223,930	0	0	196,742		100% \ 100%
Currency Swap - 113488PR - Receive: Fixed USD Pay: Fixed EUR	227047A@6 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2016	06/29/2026	0	8,370,000	3.22 / 1.43	0	0	76,660	459,375		64,399	0	459,375	0	0	128,954		100% \ 100%
Currency Swap - 114107PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2016	07/11/2031	0	13,084,000	3.49 / 1.8425	0	0	101,792	642,286		(145,025)	0	642,286	0	0	249,366		100% \ 100%
Currency Swap - 113138PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/28/2016	07/20/2028	0	7,250,000	3.84 / 3.932	0	0	(2,983)	481,423		238,155	0	481,423	0	0	123,217		100% \ 99%
Currency Swap - 113461PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/25/2016	07/20/2028	0	9,438,609	3.57 / 3.18	0	0	26,416	1,513,884		894,345	0	1,513,884	0	0	160,413		98% \ 99%
Currency Swap - 113426PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2016	08/12/2026	0	14,426,151	4.7 / 2.83	0	0	104,161	985,140		347,355	0	985,140	0	0	223,670		100% \ 100%
Currency Swap - 113871PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	11,453,600	3.612 / 4.73	0	0	(35,925)	354,093		181,861	0	354,093	0	0	187,460		100% \ 100%
Currency Swap - 115320PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/04/2016	11/17/2026	0	8,436,827	4.025 / 3.89	0	0	1,422	(15,413)		(252,413)	0	(15,413)	0	0	132,589		100% \ 100%
Currency Swap - 115539PR - Receive: Fixed USD Pay: Fixed EUR	N9361#AB1 - Vesteda Finance BV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/23/2016	12/16/2026	0	99,090,000	4.04 / 1.8	0	0	92,484	(89,330)		(1,876,287)	0	(89,330)	0	0	1,563,589		100% \ 100%
Currency Swap - 90753PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/02/2010	03/06/2017	0	4,475,815	5.115 / 4.505	0	0	64,413	998,197		998,334	0	104,024	0	0	9,568		100% \ 100%

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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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Currency Swap - 107478PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2011	11/17/2026	0	1,751,173	5.283 / 5.07	0	0	20,491	388,539		272,493	0	40,760	0	0	27,520		100% \ 100%
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/11/2012	11/17/2023	0	3,463,895	4.378 / 4.0275	0	0	34,546	674,931		410,044	0	83,424	0	0	45,425		100% \ 100%
Currency Swap - 98598PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AA9 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2012	06/04/2018	0	12,318,408	4.315 / 3.62	0	0	131,956	1,823,383		1,681,255	0	313,930	0	0	73,587		100% \ 100%
Currency Swap - 106697PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2012	11/30/2022	0	13,000,000	5.09 / 4.725	0	0	147,277	2,419,946		1,344,095	0	316,474	0	0	158,107		100% \ 100%
Currency Swap - 100428PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	12/19/2022	0	7,427,000	3.542 / 3.45	0	0	32,307	1,731,138		1,441,512	0	1,098,239	0	0	90,717		100% \ 100%
Currency Swap - 107464PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2013	03/14/2023	0	5,618,759	4.729 / 4	0	0	72,311	1,060,001		666,112	0	136,363	0	0	69,977		100% \ 100%
Currency Swap - 106872PR - Receive: Fixed USD Pay: Fixed EUR	G0977*AD4 - Belron Finance Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2013	08/05/2020	0	5,297,443	4.1575 / 3.04	0	0	85,174	1,070,909		943,205	0	126,425	0	0	50,233		100% \ 100%
Currency Swap - 106878PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2013	09/30/2020	0	5,262,599	3.93 / 3.73	0	0	32,267	1,204,986		1,121,651	0	782,363	0	0	50,955		100% \ 100%
Currency Swap - 106900PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2013	11/01/2021	0	5,370,000	4.6475 / 3.88	0	0	79,685	1,259,690		1,037,275	0	122,949	0	0	59,046		100% \ 100%
Currency Swap - 104262PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/23/2014	12/30/2022	0	7,550,000	5.23 / 4.21	0	0	138,863	1,699,394		1,411,395	0	153,083	0	0	92,448		100% \ 100%
Currency Swap - 104441PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/21/2014	04/02/2024	0	8,500,000	5.27 / 4.05	0	0	164,499	1,967,851		1,673,111	0	195,392	0	0	114,477		100% \ 100%
Currency Swap - 104791PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	130,565	1,750,999		1,549,582	0	171,966	0	0	78,473		100% \ 100%
Currency Swap - 110011PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	3,874,000	5.19 / 3.35	0	0	71,057	147,505		(65,668)	0	111,468	0	0	63,007		100% \ 100%
Currency Swap - 111202PR - Receive: Fixed USD Pay: Fixed EUR	249030C#2 - Dentsply IntL, Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/11/2025	0	3,159,000	3.9 / 2.05	(1)	0	56,511	30,403		(140,252)	0	93,584	0	0	47,243		100% \ 100%
Currency Swap - 111180PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2015	12/15/2025	0	9,466,296	3.99 / 3.86	0	0	6,855	78,001		(191,443)	0	(324,748)	0	0	141,655		100% \ 100%

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Currency Swap - 112132PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2016	03/17/2023	0	3,950,000	6.09 / 5.75	0	0	17,788	606,974		517,442	0	606,974	0	0	49,226		100% \ 100%
Currency Swap - 114596PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	5,174,512	3.92 / 3.85	0	0	1,357	126,368		(27,136)	0	126,368	0	0	80,586		100% \ 100%
Currency Swap - 90752PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/02/2010	03/06/2017	0	4,229,891	5.115 / 4.505	0	0	60,874	943,351		943,481	0	98,308	0	0	9,042		100% \ 100%
Currency Swap - 92958PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. Euro Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/31/2010	09/02/2022	0	7,901,365	5.3275 / 4.7	0	0	93,762	1,339,188		1,007,666	0	196,290	0	0	94,090		100% \ 100%
Currency Swap - 107228PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2010	10/26/2017	0	8,049,747	4.6225 / 4.798	0	0	63,275	1,963,388		1,911,534	0	182,057	0	0	36,444		100% \ 100%
Currency Swap - 107230PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2010	10/26/2020	0	6,530,337	5.52 / 5.464	0	0	75,165	1,592,794		1,321,923	0	147,693	0	0	63,816		100% \ 100%
Currency Swap - 107233PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2010	12/07/2020	0	5,899,908	4.48 / 4.96	0	0	40,137	1,478,442		1,432,953	0	(152,942)	0	0	58,521		100% \ 100%
Currency Swap - 107240PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2010	12/16/2019	0	27,666,248	4.334 / 4.38	0	0	86,377	5,960,979		5,550,388	0	4,185,069	0	0	237,981		100% \ 100%
Currency Swap - 94059PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AC6 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2011	06/30/2017	0	1,407,035	4.7224 / 5.17	0	0	11,726	363,077		365,069	0	(36,111)	0	0	4,975		100% \ 100%
Currency Swap - 107360PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	2,781,477	5.71 / 5.82	0	0	18,833	672,930		640,511	0	406,556	0	0	28,797		100% \ 100%
Currency Swap - 107376PR - Receive: Fixed USD Pay: Fixed GBP	G41338AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	12,273	349,608		303,470	0	201,023	0	0	26,346		100% \ 100%
Currency Swap - 107394PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2021	0	1,554,052	5.573 / 5.736	0	0	19,958	453,961		386,514	0	32,906	0	0	16,205		100% \ 100%
Currency Swap - 107398PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	5,575,687	5.808 / 5.834	0	0	80,624	1,628,737		1,110,652	0	118,062	0	0	85,244		100% \ 100%
Currency Swap - 107384PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2023	0	6,405,215	5.694 / 5.78	0	0	87,903	1,871,054		1,443,326	0	135,627	0	0	80,700		100% \ 100%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2011	07/08/2019	0	954,898	4.934 / 5.44	(4,728)	0	9,643	269,904		272,785	0	(23,694)	0	0	7,582		100% \ 100%

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Currency Swap - 107372PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	1,601,741	5.518 / 5.34	0	0	20,969	399,766		325,318	0	35,954	0	0	17,055		100% \ 100%
Currency Swap - 107391PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2011	07/12/2023	0	5,400,037	5.22 / 8	0	0	(10,745)	1,769,427		1,683,880	0	17,298	0	0	69,008		100% \ 100%
Currency Swap - 107357PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2011	07/28/2023	0	21,022,687	5.352 / 5.1045	0	0	288,536	5,318,948		3,791,623	0	469,735	0	0	269,535		100% \ 100%
Currency Swap - 107517PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2012	01/10/2022	0	11,543,709	5.153 / 8.36	0	0	(88,715)	3,388,783		2,975,111	0	38,854	0	0	129,409		100% \ 100%
Currency Swap - 97362PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/12/2012	01/17/2020	0	2,398,801	5.413 / 5.06	0	0	25,522	422,133		338,223	0	59,127	0	0	20,932		100% \ 100%
Currency Swap - 107532PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/19/2012	04/25/2022	0	3,472,167	4.261 / 4.5	0	0	8,665	794,861		653,146	0	516,221	0	0	40,032		100% \ 100%
Currency Swap - 107554PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2012	04/25/2022	0	1,389,154	6.22 / 5.92	0	0	16,870	274,926		184,984	0	33,329	0	0	16,016		100% \ 100%
Currency Swap - 98597PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AA9 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2012	06/04/2018	0	2,840,341	4.315 / 3.62	0	0	30,426	420,430		387,659	0	72,385	0	0	16,967		100% \ 100%
Currency Swap - 107578PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/04/2012	06/06/2022	0	3,210,693	4.21 / 6.78	0	0	(29,716)	821,317		697,776	0	11,384	0	0	37,418		100% \ 100%
Currency Swap - 107544PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	14,396	291,467		95,618	0	52,027	0	0	24,004		100% \ 100%
Currency Swap - 107565PR - Receive: Fixed USD Pay: Fixed EUR	N5375@AF6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	14,396	291,467		95,618	0	52,027	0	0	24,004		100% \ 100%
Currency Swap - 107553PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	3,658,063	3.589 / 3.57	0	0	14,646	775,172		562,055	0	555,860	0	0	50,510		100% \ 100%
Currency Swap - 108266PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2021	0	1,530,160	5.054 / 4.55	0	0	14,236	222,270		120,792	0	39,122	0	0	16,456		100% \ 100%
Currency Swap - 99487PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/04/2012	09/06/2022	0	5,343,338	4.1825 / 4.88	0	0	28,543	1,418,661		1,295,212	0	(135,757)	0	0	63,689		100% \ 100%
Currency Swap - 107507PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2012	09/26/2021	0	1,220,000	3.89 / 3.52	0	0	10,296	225,184		138,463	0	29,757	0	0	13,276		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 - 107500PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2012	09/26/2022	0	1,400,000	3.995 / 3.61	0	0	12,195	258,407		136,894	0	34,148	0	0	16,766		100% \ 100%
Currency Swap - 107494PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2012	10/23/2027	0	15,000,000	4.37 / 3.932	0	0	153,944	2,885,720		834,488	0	362,366	0	0	246,610		100% \ 100%
Currency Swap - 107734PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107748PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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%
Currency Swap - 107465PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2013	03/14/2023	0	3,955,381	4.729 / 4	0	0	50,904	746,198		468,916	0	95,994	0	0	49,261		100% \ 100%
Currency Swap - 107750PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107315PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/30/2013	12/30/2025	0	975,938	3.7 / 3.18	0	0	7,353	183,093		147,084	0	152,871	0	0	14,637		100% \ 100%
Currency Swap - 107756PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107757PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 106865PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2013	07/26/2028	0	7,668,619	4.73 / 4.12	0	0	76,248	1,495,506		1,318,721	0	1,190,260	0	0	130,422		100% \ 100%
Currency Swap - 106877PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/24/2013	09/26/2028	0	2,055,661	3.935 / 2.875	0	0	31,816	447,198		308,365	0	48,113	0	0	35,212		100% \ 100%
Currency Swap - 106875PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2013	10/10/2028	0	2,896,668	4.838 / 5.09	0	0	22,816	662,148		681,222	0	(77,294)	0	0	49,703		100% \ 100%
Currency Swap - 103463PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2013	10/10/2025	0	6,331,494	4.645 / 4.92	0	0	46,215	1,447,313		1,406,511	0	(168,947)	0	0	93,788		100% \ 100%
Currency Swap - 104490PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 92153PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2010	06/30/2017	0	2,933,121	4.986 / 4.32	0	0	29,666	413,814		406,585	0	75,358	0	0	10,370		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 - 107328PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2010	07/26/2019	0	10,619,804	4.445 / 4.095	0	0	103,300	1,936,673		1,621,227	0	259,732	0	0	85,122		100% \ 100%
Currency Swap - 107361PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	1,402,223	5.71 / 5.82	0	0	9,494	339,243		322,900	0	204,957	0	0	14,518		100% \ 100%
Currency Swap - 107392PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2021	0	2,965,825	5.573 / 5.736	0	0	38,089	866,359		737,640	0	62,800	0	0	30,927		100% \ 100%
Currency Swap - 107373PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	62,895	1,199,054		975,756	0	107,840	0	0	51,154		100% \ 100%
Currency Swap - 107479PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2011	11/17/2026	0	13,732,882	5.283 / 5.07	0	0	160,689	3,046,967		2,136,918	0	319,640	0	0	215,819		100% \ 100%
Currency Swap - 107518PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107524PR - Receive: Fixed USD Pay: Fixed EUR	G5390#AA4 - Lavendon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/06/2012	07/01/2019	0	3,226,394	5.105 / 4.89	0	0	32,762	638,532		552,680	0	77,409	0	0	25,521		100% \ 100%
Currency Swap - 107538PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AB7 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2012	06/04/2020	0	3,520,516	4.728 / 4.04	0	0	39,002	521,110		381,220	0	89,719	0	0	32,588		100% \ 100%
Currency Swap - 92155PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2010	06/30/2017	0	14,665,605	4.986 / 4.32	0	0	148,332	2,069,068		2,032,923	0	376,791	0	0	51,851		100% \ 100%
Currency Swap - 107229PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2010	10/26/2017	0	9,398,609	4.6225 / 4.798	0	0	73,877	2,292,385		2,231,841	0	212,564	0	0	42,551		100% \ 100%
Currency Swap - 107232PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2010	10/26/2020	0	7,624,082	5.52 / 5.464	0	0	87,754	1,859,566		1,543,328	0	172,430	0	0	74,505		100% \ 100%
Currency Swap - 94058PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AC6 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2011	06/30/2017	0	3,919,598	4.7224 / 5.17	0	0	32,665	1,011,429		1,016,977	0	(100,596)	0	0	13,858		100% \ 100%
Currency Swap - 94351PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/14/2011	02/16/2021	0	14,861,215	4.9925 / 4.5	0	0	186,705	3,224,343		2,590,353	0	348,086	0	0	150,941		100% \ 100%
Currency Swap - 107362PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	4,826,029	5.71 / 5.82	0	0	32,677	1,167,573		1,111,325	0	705,400	0	0	49,965		100% \ 100%
Currency Swap - 107377PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	21,365	608,577		528,262	0	349,930	0	0	45,862		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 - 107395PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2021	0	1,527,801	5.573 / 5.736	0	0	19,621	446,292		379,985	0	32,350	0	0	15,931		100% \ 100%
Currency Swap - 107396PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	11,529,387	5.808 / 5.834	0	0	166,714	3,367,896		2,296,603	0	244,129	0	0	176,266		100% \ 100%
Currency Swap - 107370PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	62,895	1,199,054		975,756	0	107,840	0	0	51,154		100% \ 100%
Currency Swap - 107389PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2011	07/12/2023	0	5,454,216	5.22 / 8	0	0	(10,853)	1,787,180		1,700,774	0	17,472	0	0	69,700		100% \ 100%
Currency Swap - 107356PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2011	07/28/2023	0	29,746,388	5.352 / 5.1045	0	0	408,268	7,526,131		5,365,017	0	664,659	0	0	381,383		100% \ 100%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2011	11/17/2023	0	6,573,624	4.224 / 4.01	0	0	63,830	1,458,515		952,534	0	153,005	0	0	86,206		100% \ 100%
Currency Swap - 107480PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2011	11/17/2026	0	17,189,145	5.283 / 5.07	0	0	201,130	3,813,822		2,674,732	0	400,087	0	0	270,135		100% \ 100%
Currency Swap - 107490PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2011	12/15/2021	0	2,096,432	4.937 / 4.77	0	0	19,747	421,272		269,386	0	50,108	0	0	23,338		100% \ 100%
Currency Swap - 107519PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2012	01/10/2022	0	9,011,213	5.153 / 8.36	0	0	(69,252)	2,645,340		2,322,421	0	30,330	0	0	101,019		100% \ 100%
Currency Swap - 107533PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/19/2012	04/25/2022	0	4,657,907	4.261 / 4.5	0	0	11,623	1,066,305		876,194	0	692,509	0	0	53,703		100% \ 100%
Currency Swap - 107555PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2012	04/25/2022	0	1,868,684	6.22 / 5.92	0	0	22,694	369,829		248,840	0	44,834	0	0	21,545		100% \ 100%
Currency Swap - 107580PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/04/2012	06/06/2022	0	4,519,450	4.21 / 6.78	0	0	(41,829)	1,156,106		982,207	0	16,025	0	0	52,670		100% \ 100%
Currency Swap - 107543PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107567PR - Receive: Fixed USD Pay: Fixed EUR	N5375@AF6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107550PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	7,095,177	3.589 / 3.57	0	0	28,407	1,503,522		1,090,161	0	1,078,146	0	0	97,970		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 - 108263PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2021	0	3,176,044	5.054 / 4.55	0	0	29,549	461,350		250,720	0	81,203	0	0	34,157		100% \ 100%
Currency Swap - 99486PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/04/2012	09/06/2022	0	13,155,263	4.1825 / 4.88	0	0	70,272	3,492,734		3,188,802	0	(334,234)	0	0	156,802		100% \ 100%
Currency Swap - 107499PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2012	09/26/2022	0	14,942,625	3.995 / 3.61	0	0	130,163	2,758,061		1,461,115	0	364,468	0	0	178,946		100% \ 100%
Currency Swap - 107495PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2012	10/23/2027	0	13,060,000	4.37 / 3.932	0	0	134,034	2,512,500		726,560	0	315,500	0	0	214,715		100% \ 100%
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AR9 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	10,562	517,453		375,291	0	328,274	0	0	36,765		100% \ 100%
Currency Swap - 107736PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107747PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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%
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/04/2013	06/16/2023	0	2,571,429	4.07 / 4.6	0	0	14,020	628,069		566,475	0	(67,222)	0	0	32,678		100% \ 100%
Currency Swap - 107752PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107316PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/30/2013	12/30/2025	0	2,927,815	3.7 / 3.18	0	0	22,058	549,278		441,252	0	458,614	0	0	43,911		100% \ 100%
Currency Swap - 107754PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107760PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 103462PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2013	10/10/2025	0	3,061,168	4.645 / 4.92	0	0	22,344	699,751		680,024	0	(81,683)	0	0	45,345		100% \ 100%
Currency Swap - 103886PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	103,452	1,167,380		952,736	0	120,658	0	0	77,690		100% \ 100%
Currency Swap - 104489PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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%

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Currency Swap - 106971PR - Receive: Fixed USD Pay: Fixed EUR	G1562*AD3 - Brammer Plc Senior Note EUR	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/02/2014	01/06/2025	0	596,500	4.14 / 2.36	0	0	12,327	89,890		71,047	0	15,154	0	0	8,444		100% \ 100%
Currency Swap - 106970PR - Receive: Fixed USD Pay: Fixed EUR	G1562*AE1 - Brammer Plc Senior Note EUR	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/02/2014	01/06/2025	0	1,789,500	4.145 / 2.36	0	0	37,071	269,671		213,801	0	45,462	0	0	25,333		100% \ 100%
Currency Swap - 110010PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	6,261,200	5.19 / 3.35	0	0	114,843	238,400		(106,134)	0	180,156	0	0	101,832		100% \ 100%
Currency Swap - 110051PR - Receive: Fixed USD Pay: Fixed EUR	G6644#AR9 - Northgate PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2015	08/01/2022	0	2,340,000	4.24 / 2.38	0	0	43,371	86,631		(2,335)	0	67,403	0	0	27,653		100% \ 100%
Currency Swap - 110953PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	7,120,000	3.73 / 2.175	0	0	110,253	510,988		37,435	0	197,691	0	0	105,855		100% \ 100%
Currency Swap - 111737PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	1,270,000	3.86 / 3.4	0	0	8,049	192,201		126,968	0	192,201	0	0	23,810		100% \ 100%
Currency Swap - 112016PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	2,413,900	4.18 / 2.563	0	0	33,854	62,315		(125,881)	0	62,315	0	0	45,337		100% \ 100%
Currency Swap - 111922PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/22/2016	03/10/2023	0	1,236,000	4.19 / 2.3	0	0	18,564	30,906		(20,910)	0	30,906	0	0	15,380		100% \ 100%
Currency Swap - 112131PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2016	03/17/2023	0	1,000,000	6.09 / 5.75	0	0	4,503	153,664		130,998	0	153,664	0	0	12,462		100% \ 100%
Currency Swap - 113777PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	1,007,100	3.769 / 3.33	0	0	4,386	136,265		91,404	0	136,265	0	0	13,793		99% \ 100%
Currency Swap - 113772PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	5,073,000	3.76 / 3.22	0	0	24,311	686,399		324,481	0	686,399	0	0	96,587		99% \ 100%
Currency Swap - 113794PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/02/2026	0	1,735,250	4.48 / 2.57	0	0	10,956	107,633		41,157	0	107,633	0	0	26,983		100% \ 100%
Currency Swap - 114375PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/10/2016	07/31/2056	0	2,268,600	3.3875 / 1.98	0	0	10,023	123,844		155,753	0	123,844	0	0	71,365		100% \ 100%
Currency Swap - 114595PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	4,839,002	3.92 / 3.85	0	0	1,269	118,174		(25,377)	0	118,174	0	0	75,361		100% \ 100%
Currency Swap - 113869PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	1,180,000	3.612 / 4.73	0	0	(3,701)	36,480		18,736	0	36,480	0	0	19,313		100% \ 100%

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Currency Swap - 114514PR - Receive: Fixed USD Pay: Fixed GBP	G26866@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2016	09/30/2034	0	2,648,710	3.4 / 2.36	0	0	6,837	141,718		67,100	0	141,718	0	0	55,796		100% \ 100%
Currency Swap - 115118PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2016	10/24/2023	0	2,512,525	3.91 / 3.7	0	0	982	27,822		(30,283)	0	27,822	0	0	32,794		100% \ 100%
Currency Swap - 114995PR - Receive: Fixed USD Pay: Fixed EUR	24906PD#3 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2030	0	3,132,770	3.35 / 1.58	0	0	9,858	184,355		62,223	0	184,355	0	0	58,236		100% \ 100%
Currency Swap - 114962PR - Receive: Fixed USD Pay: Fixed EUR	24906PC@6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2027	0	3,362,100	3.18 / 1.31	0	0	11,177	197,850		78,219	0	197,850	0	0	55,303		100% \ 100%
Currency Swap - 115318PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/04/2016	11/17/2026	0	4,620,694	4.025 / 3.89	0	0	779	(8,442)		(138,242)	0	(8,442)	0	0	72,616		100% \ 100%
Currency Swap - 115737PR - Receive: Fixed USD Pay: Fixed EUR	D54000\A7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2016	12/20/2024	0	945,164	5.95 / 3.5	0	0	708	5,302		(11,547)	0	5,302	0	0	13,342		100% \ 100%
Currency Swap - 111246PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2005	02/09/2017	0	733,000	5.01 / 4.15	0	0	10,452	136,448		136,363	0	17,844	0	0	1,202		100% \ 100%
Currency Swap - 92961PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/31/2010	09/01/2020	0	8,805,177	5.565 / 5	0	0	107,393	1,492,373		1,139,930	0	218,743	0	0	84,334		100% \ 100%
Currency Swap - 107236PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2010	12/07/2020	0	1,998,911	4.48 / 4.96	0	0	13,599	500,901		485,490	0	(51,817)	0	0	19,827		100% \ 100%
Currency Swap - 94350PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/14/2011	02/16/2021	0	11,884,447	4.9925 / 4.5	0	0	149,307	2,578,493		2,071,494	0	278,363	0	0	120,707		100% \ 100%
Currency Swap - 107363PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	2,396,946	5.71 / 5.82	0	0	16,229	579,899		551,962	0	350,351	0	0	24,816		100% \ 100%
Currency Swap - 107399PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	2,269,126	5.808 / 5.834	0	0	32,811	662,844		452,000	0	48,048	0	0	34,691		100% \ 100%
Currency Swap - 107369PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	62,895	1,199,054		975,756	0	107,840	0	0	51,154		100% \ 100%
Currency Swap - 107355PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2011	07/28/2023	0	9,534,099	5.352 / 5.1045	0	0	130,855	2,412,221		1,719,557	0	213,032	0	0	122,238		100% \ 100%
Currency Swap - 107481PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2011	11/17/2026	0	6,405,606	5.283 / 5.07	0	0	74,952	1,421,236		996,750	0	149,094	0	0	100,667		100% \ 100%

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Currency Swap - 107520PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107542PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107566PR - Receive: Fixed USD Pay: Fixed EUR	N5375@AF6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107552PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107501PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2012	09/26/2022	0	7,900,000	3.995 / 3.61	0	0	68,816	1,458,156		772,475	0	192,690	0	0	94,607		100% \ 100%
Currency Swap - 107492PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2012	10/23/2027	0	4,810,000	4.37 / 3.932	0	0	49,365	925,354		267,592	0	116,199	0	0	79,080		100% \ 100%
Currency Swap - 106866PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2013	07/26/2028	0	3,052,820	4.73 / 4.12	0	0	30,354	595,350		524,973	0	473,833	0	0	51,920		100% \ 100%
Currency Swap - 103885PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2013	12/03/2025	0	9,997,795	5.19 / 3.93	0	0	198,859	2,243,990		1,831,391	0	231,934	0	0	149,339		100% \ 100%
Currency Swap - 104589PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	06/16/2023	0	7,630,000	4.86 / 4.96	0	0	54,924	1,265,645		1,191,742	0	(220,148)	0	0	96,962		100% \ 100%
Currency Swap - 110954PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	25,100,000	3.73 / 2.175	0	0	388,672	1,801,377		131,969	0	696,915	0	0	373,168		100% \ 100%
Currency Swap - 112017PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	5,098,450	4.18 / 2.563	0	0	71,503	131,617		(265,876)	0	131,617	0	0	95,758		100% \ 100%
Currency Swap - 113773PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	3,942,000	3.76 / 3.22	0	0	18,891	533,370		252,139	0	533,370	0	0	75,053		99% \ 100%
Currency Swap - 114996PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AG5 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2030	0	5,991,550	3.35 / 1.58	0	0	18,853	352,586		119,004	0	352,586	0	0	111,379		100% \ 100%
Currency Swap - 115000PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AJ9 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2031	0	7,300,000	3.4 / 1.65	0	0	22,711	429,584		146,851	0	429,584	0	0	140,525		100% \ 100%
Currency Swap - 111242PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/14/2003	11/18/2018	0	5,871,000	5.93 / 5.7075	0	0	35,534	597,250		489,551	0	157,750	0	0	40,268		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 - 111249PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2005	02/09/2017	0	8,015,000	5.01 / 4.15	0	0	114,291	1,491,990		1,491,067	0	195,118	0	0	13,141		100% \ 100%
Currency Swap - 111244PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/14/2003	11/18/2018	0	11,742,000	5.93 / 5.7075	0	0	71,067	1,194,500		979,102	0	315,500	0	0	80,536		100% \ 100%
Currency Swap - 107121PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2006	08/15/2018	0	10,100,387	5.93 / 5.419	0	0	181,597	3,496,925		3,685,458	0	1,273,237	0	0	64,351		100% \ 100%
Currency Swap - 107329PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2010	07/26/2019	0	20,057,283	4.445 / 4.095	0	0	195,100	3,657,733		3,061,959	0	490,548	0	0	160,768		100% \ 100%
Currency Swap - 107345PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/13/2018	0	4,800,241	4.705 / 4.395	0	0	46,782	979,068		913,604	0	114,300	0	0	30,532		100% \ 100%
Currency Swap - 107338PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/11/2020	0	5,382,924	5.205 / 4.825	0	0	59,729	1,097,913		885,437	0	128,175	0	0	51,158		100% \ 100%
Currency Swap - 92959PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/31/2010	09/01/2020	0	21,883,291	5.565 / 5	0	0	266,901	3,708,959		2,833,040	0	543,636	0	0	209,593		100% \ 100%
Currency Swap - 107176PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AM5 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2010	01/04/2019	0	30,489,181	4.785 / 5.005	0	0	317,245	7,753,876		7,891,692	0	(786,431)	0	0	216,170		100% \ 100%
Currency Swap - 107170PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/18/2011	07/22/2019	0	10,240,811	4.5045 / 4.85	0	0	31,977	2,332,025		2,177,331	0	1,524,921	0	0	81,913		100% \ 100%
Currency Swap - 94349PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/14/2011	02/16/2021	0	44,567,192	4.9925 / 4.5	0	0	559,908	9,669,459		7,768,191	0	1,043,871	0	0	452,656		100% \ 100%
Currency Swap - 107364PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	9,307,018	5.71 / 5.82	0	0	63,017	2,251,670		2,143,195	0	1,360,366	0	0	96,358		100% \ 100%
Currency Swap - 107378PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	40,002	1,139,463		989,087	0	655,188	0	0	85,869		100% \ 100%
Currency Swap - 107393PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2021	0	2,572,586	5.573 / 5.736	0	0	33,039	751,489		639,837	0	54,473	0	0	26,826		100% \ 100%
Currency Swap - 107397PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	9,214,059	5.808 / 5.834	0	0	133,235	2,691,557		1,835,400	0	195,103	0	0	140,869		100% \ 100%
Currency Swap - 107385PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2023	0	10,552,854	5.694 / 5.78	0	0	144,824	3,082,637		2,377,939	0	223,451	0	0	132,956		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 - 107368PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	62,895	1,199,054		975,756	0	107,840	0	0	51,154		100% \ 100%
Currency Swap - 107390PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	8,920,655	5.22 / 8	0	0	(17,751)	2,923,026		2,781,705	0	28,576	0	0	113,998		100% \ 100%
Currency Swap - 107354PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	57,919,649	5.352 / 5.1045	0	0	794,945	14,654,245		10,446,308	0	1,294,168	0	0	742,596		100% \ 100%
Currency Swap - 107350PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AS8 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	0	3,766,497	4.56 / 4.81	0	0	31,402	1,013,404		759,037	0	82,351	0	0	40,518		100% \ 100%
Currency Swap - 107482PR - 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	9,354,950	5.283 / 5.07	0	0	109,462	2,075,619		1,455,685	0	217,742	0	0	147,017		100% \ 100%
Currency Swap - 107491PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2011	12/15/2021	0	1,227,375	4.937 / 4.77	0	0	11,561	246,637		157,714	0	29,336	0	0	13,663		100% \ 100%
Currency Swap - 107521PR - 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	1,525,600	5.153 / 8.36	0	0	(11,724)	447,857		393,186	0	5,135	0	0	17,103		100% \ 100%
Currency Swap - 107534PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	11,902,427	4.261 / 4.5	0	0	29,702	2,724,746		2,238,953	0	1,769,581	0	0	137,229		100% \ 100%
Currency Swap - 107556PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	4,775,526	6.22 / 5.92	0	0	57,996	945,118		635,924	0	114,576	0	0	55,060		100% \ 100%
Currency Swap - 107579PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	0	11,571,676	4.21 / 6.78	0	0	(107,099)	2,960,113		2,514,860	0	41,030	0	0	134,858		100% \ 100%
Currency Swap - 107540PR - 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	7,789,142	4.01 / 3.68	0	0	55,215	1,117,930		366,746	0	199,551	0	0	92,069		100% \ 100%
Currency Swap - 107564PR - 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	7,789,142	4.01 / 3.68	0	0	55,215	1,117,930		366,746	0	199,551	0	0	92,069		100% \ 100%
Currency Swap - 107551PR - 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	13,325,434	3.589 / 3.57	0	0	53,351	2,823,761		2,047,428	0	2,024,864	0	0	183,997		100% \ 100%
Currency Swap - 108264PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	5,583,510	5.054 / 4.55	0	0	51,948	811,057		440,767	0	142,755	0	0	60,048		100% \ 100%
Currency Swap - 99485PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	22,814,130	4.1825 / 4.88	0	0	121,867	6,057,172		5,530,087	0	(579,636)	0	0	271,929		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 - 107466PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2013	03/14/2023	0	5,054,260	4.729 / 4	0	0	65,046	953,506		599,190	0	122,663	0	0	62,947		100% \ 100%
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2013	02/01/2044	0	19,280,000	5.04 / 4.45	0	0	237,886	4,640,209		3,416,788	0	2,822,749	0	0	501,706		100% \ 100%
Currency Swap - 104486PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	28,200,000	5.035 / 4.77	0	0	280,793	7,349,515		6,880,343	0	4,020,255	0	0	428,772		100% \ 100%
Currency Swap - 104787PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	8,160,000	3.63 / 2.36	0	0	142,055	1,905,087		1,685,946	0	187,099	0	0	85,379		100% \ 100%
Currency Swap - 104873PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2014	07/18/2039	0	8,050,000	4.8175 / 4.52	0	0	86,688	2,132,699		1,509,171	0	1,140,935	0	0	191,128		100% \ 100%
Currency Swap - 105714PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2014	06/30/2033	0	5,459,452	5.73 / 5.85	0	0	49,388	1,017,961		1,185,340	0	(153,634)	0	0	110,882		100% \ 100%
Currency Swap - 105671PR - Receive: Fixed USD Pay: Fixed EUR	G5390#AB2 - Lavendon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2014	08/31/2021	0	23,301,250	4.09 / 2.54	0	0	462,419	4,843,125		4,389,942	0	552,125	0	0	251,682		100% \ 100%
Currency Swap - 106893PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AG3 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/17/2014	11/12/2026	0	17,215,000	3.855 / 2.1	0	0	363,287	3,205,648		2,698,691	0	419,052	0	0	270,358		100% \ 100%
Currency Swap - 106017PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/17/2014	11/12/2024	0	7,895,000	3.75 / 1.93	0	0	169,468	1,470,148		1,263,890	0	192,182	0	0	110,710		100% \ 100%
Currency Swap - 106922PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/25/2014	11/19/2024	0	31,119,800	4.34 / 2.82	0	0	635,168	6,686,564		5,660,683	0	730,854	0	0	436,909		100% \ 100%
Currency Swap - 106480PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/20/2014	12/02/2026	0	8,745,000	4.41 / 2.9	0	0	168,519	1,524,813		1,126,088	0	215,972	0	0	137,731		100% \ 100%
Currency Swap - 107733PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	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 - 105163PR - Receive: Fixed USD Pay: Fixed AUD	Q3958@AL0 - GAIF Bond Issuer Pty Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/12/2014	12/14/2029	0	23,998,050	4.8125 / 6.59	0	0	(73,712)	5,533,500		5,492,486	0	87,975	0	0	431,870		97% \ 99%
Currency Swap - 107755PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	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 - 108115PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AC0 - Orbit Treasury Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2015	01/27/2040	0	16,370,000	4.25 / 3.61	0	0	154,873	3,046,597		1,704,893	0	2,568,932	0	0	393,158		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 - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2015	03/12/2027	0	11,017,000	3.52 / 1.96	0	0	174,479	769,927		249,927	0	306,514	0	0	175,918		100% \ 100%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238@AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/15/2015	04/28/2025	0	44,680,000	3.25 / 1.47	0	0	767,686	346,764		(973,254)	0	1,326,109	0	0	644,588		100% \ 100%
Currency Swap - 109554PR - Receive: Fixed USD Pay: Fixed EUR	45168DC@1 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	36,275,000	3.65 / 1.785	0	0	689,371	2,277,260		759,424	0	1,016,951	0	0	527,706		100% \ 100%
Currency Swap - 109656PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2015	06/26/2025	0	19,459,050	3.39 / 1.59	0	0	353,178	1,026,690		98,611	0	551,354	0	0	283,438		100% \ 100%
Currency Swap - 109095PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2040	0	9,131,320	3.85 / 3.17	0	0	79,704	1,471,364		635,816	0	1,476,943	0	0	221,531		99% \ 100%
Currency Swap - 110470PR - Receive: Fixed USD Pay: Fixed CHF	Q1297#AJ7 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/11/2015	10/08/2025	0	16,117,648	3.76 / .955	0	0	452,245	647,814		133,241	0	237,225	0	0	238,676		100% \ 100%
Currency Swap - 111736PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	5,000,000	3.86 / 3.4	0	0	31,689	756,696		499,876	0	756,696	0	0	93,739		100% \ 100%
Currency Swap - 112015PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	5,000,000	4.18 / 2.563	0	0	70,122	129,075		(260,742)	0	129,075	0	0	93,909		100% \ 100%
Currency Swap - 113740PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2023	0	7,820,000	3.656 / 3.22	0	0	33,386	1,058,080		748,942	0	1,058,080	0	0	99,686		99% \ 100%
Currency Swap - 113775PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	5,847,300	3.769 / 3.33	0	0	25,467	791,165		530,698	0	791,165	0	0	80,082		99% \ 100%
Currency Swap - 113771PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	28,546,000	3.76 / 3.22	0	0	136,796	3,862,400		1,825,868	0	3,862,400	0	0	543,500		99% \ 100%
Currency Swap - 113541PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2016	06/29/2026	0	10,000,000	3.25 / 2.8	0	0	23,467	1,433,375		872,110	0	1,433,375	0	0	154,067		98% \ 99%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2016	07/19/2028	0	5,000,000	4.04 / 2.23	0	0	40,725	332,965		181,438	0	332,965	0	0	84,967		100% \ 100%
Currency Swap - 113460PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/25/2016	07/20/2028	0	5,000,001	3.57 / 3.18	0	0	13,993	801,964		473,770	0	801,964	0	0	84,977		98% \ 99%
Currency Swap - 114191PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AB0 - Soparind S.C.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/19/2016	07/22/2026	0	16,498,000	3.96 / 2.08	0	0	136,988	703,078		(20,702)	0	703,078	0	0	255,041		100% \ 100%

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Currency Swap - 111201PR - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	08/15/2026	0	5,000,000	4.13 / 2.25	0	0	35,511	48,122		(219,199)	0	48,122	0	0	77,555		99% \ 99%
Currency Swap - 114374PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/10/2016	07/31/2056	0	17,336,400	3.3875 / 1.98	0	0	76,592	946,406		1,190,244	0	946,406	0	0	545,362		100% \ 100%
Currency Swap - 114594PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	78,392,110	3.92 / 3.85	0	0	20,562	1,914,427		(411,101)	0	1,914,427	0	0	1,220,856		100% \ 100%
Currency Swap - 114722PR - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/14/2016	09/25/2028	0	6,075,100	3.14 / 1.31	0	0	30,264	375,303		154,166	0	375,303	0	0	104,050		100% \ 100%
Currency Swap - 114513PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2016	09/30/2034	0	29,988,790	3.4 / 2.36	0	0	77,410	1,604,532		759,710	0	1,604,532	0	0	631,725		100% \ 100%
Currency Swap - 115116PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2016	10/24/2023	0	19,411,369	3.91 / 3.7	0	0	7,587	214,950		(233,961)	0	214,950	0	0	253,363		100% \ 100%
Currency Swap - 114997PR - Receive: Fixed USD Pay: Fixed EUR	24906PD*7 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2029	0	2,241,400	3.3 / 1.5	0	0	7,172	131,900		46,286	0	131,900	0	0	40,131		100% \ 100%
Currency Swap - 114999PR - Receive: Fixed USD Pay: Fixed EUR	24906PE@4 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2031	0	7,844,900	3.4 / 1.65	0	0	24,406	461,650		157,812	0	461,650	0	0	151,015		100% \ 100%
Currency Swap - 115035PR - Receive: Fixed USD Pay: Fixed EUR	031100G@3 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2016	10/31/2028	0	26,482,500	3.28 / 1.53	0	0	78,528	1,123,974		(173,978)	0	1,123,974	0	0	455,494		100% \ 100%
Currency Swap - 115317PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/04/2016	11/17/2026	0	38,051,814	4.025 / 3.89	0	0	6,414	(69,518)		(1,138,433)	0	(69,518)	0	0	598,002		100% \ 100%
Currency Swap - 107124PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2006	08/15/2021	0	10,005,781	6.323 / 5.015	0	0	198,492	1,715,445		1,496,060	0	247,983	0	0	107,576		100% \ 100%
Currency Swap - 107172PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2007	12/16/2017	0	11,523,800	6.49 / 6	8	0	218,695	3,112,229		3,144,669	0	251,609	0	0	56,445		100% \ 100%
Currency Swap - 107504PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2011	12/20/2021	0	19,607,843	4.08 / 2.44	0	0	342,407	1,569,438		342,535	0	276,613	0	0	218,573		100% \ 100%
Currency Swap - 107216PR - Receive: Fixed USD Pay: Fixed GBP	G0754#AA5 - Babcock International plc Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/19/2010	01/21/2017	0	5,222,157	4.9225 / 4.995	0	0	36,866	1,276,964		1,277,579	0	(507,689)	0	1,268,376	6,204		100% \ 100%
Currency Swap - 92146PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AB8 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2010	06/30/2017	0	16,167,033	5.39 / 5.99	0	0	116,761	3,689,587		3,704,441	0	(431,604)	0	0	57,159		100% \ 100%

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Currency Swap - 107346PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/13/2018	0	13,177,507	4.705 / 4.395	0	0	128,425	2,687,714		2,508,005	0	313,774	0	0	83,817		100% \ 100%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. Euro Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/31/2010	09/02/2022	0	11,370,257	5.3275 / 4.7	0	0	134,925	1,927,124		1,450,057	0	282,466	0	0	135,397		100% \ 100%
Currency Swap - 94057PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AC6 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2011	06/30/2017	0	8,844,221	4.7224 / 5.17	0	0	73,705	2,282,199		2,294,717	0	(226,985)	0	0	31,269		100% \ 100%
Currency Swap - 96343PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AA8 - Musgrave Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2011	09/28/2018	0	53,392,593	4.6435 / 4.7275	0	0	374,482	11,490,928		10,435,096	0	1,253,375	0	0	352,344		100% \ 100%
Currency Swap - 97361PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/12/2012	01/17/2020	0	29,601,199	5.413 / 5.06	0	0	314,935	5,209,117		4,173,674	0	729,623	0	0	258,299		100% \ 100%
Currency Swap - 98091PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AG4 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2012	04/25/2019	0	9,887,218	5.6625 / 5.38	0	0	110,096	1,956,767		1,756,385	0	237,218	0	0	75,253		100% \ 100%
Currency Swap - 102336PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AB8 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/02/2013	07/05/2022	0	20,154,534	4.196 / 4.58	0	0	110,318	4,299,023		4,007,190	0	(548,454)	0	0	236,621		100% \ 100%
Currency Swap - 106882PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2013	10/17/2023	0	10,805,950	4.4655 / 3.64	0	0	154,368	2,356,103		2,011,367	0	252,754	0	0	140,848		100% \ 100%
Currency Swap - 106901PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2013	11/01/2021	0	8,060,000	4.6475 / 3.88	0	0	119,602	1,890,708		1,556,878	0	184,538	0	0	88,624		100% \ 100%
Currency Swap - 104261PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/23/2014	12/30/2022	0	7,500,000	5.23 / 4.21	0	0	137,943	1,688,140		1,402,048	0	152,069	0	0	91,835		100% \ 100%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	06/16/2023	0	7,977,366	3.49 / 3.77	0	0	27,374	1,323,265		1,188,857	0	(230,170)	0	0	101,376		100% \ 100%
Currency Swap - 104440PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/21/2014	04/02/2024	0	9,300,000	5.27 / 4.05	0	0	179,982	2,153,060		1,830,580	0	213,781	0	0	125,252		100% \ 100%
Currency Swap - 104788PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	130,565	1,750,999		1,549,582	0	171,966	0	0	78,473		100% \ 100%
Currency Swap - 106906PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/05/2014	08/19/2024	0	20,265,000	3.61 / 3.52	0	0	139,063	5,415,657		4,542,206	0	2,863,154	0	0	279,965		100% \ 100%
Currency Swap - 106018PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/17/2014	11/12/2024	0	7,658,200	3.75 / 1.93	0	0	164,385	1,426,052		1,225,981	0	186,418	0	0	107,390		100% \ 100%

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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 - 106923PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/25/2014	11/19/2024	0	14,442,000	4.34 / 2.82	0	0	294,767	3,103,084		2,626,996	0	339,173	0	0	202,760		100% \ 100%
Currency Swap - 109566PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AA1 - Aquafil SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/12/2015	06/23/2025	0	17,029,900	6.37 / 4.35	0	0	352,203	1,034,987		638,110	0	478,445	0	0	247,937		100% \ 100%
Currency Swap - 110674PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/28/2015	10/07/2022	0	37,995,000	3.67 / 3.44	0	0	189,737	7,103,750		5,688,574	0	5,956,250	0	0	456,289		100% \ 100%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/03/2016	03/04/2026	0	29,350,000	3.51 / 1.78	0	0	416,043	1,334,695		90,038	0	1,334,695	0	0	444,568		100% \ 100%
Currency Swap - 112130PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2016	03/17/2023	0	9,800,000	6.09 / 5.75	0	0	44,133	1,505,911		1,283,780	0	1,505,911	0	0	122,131		100% \ 100%
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/18/2016	04/12/2023	0	14,171,000	3.3 / 1.33	0	0	201,863	931,972		505,976	0	931,972	0	0	177,594		100% \ 100%
Currency Swap - 113508PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AY9 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/16/2023	0	23,155,295	3.66 / 3.5	0	0	21,105	784,764		251,383	0	784,764	0	0	294,256		100% \ 100%
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2016	08/12/2026	0	23,547,733	4.7 / 2.83	0	0	170,021	1,608,040		566,986	0	1,608,040	0	0	365,096		100% \ 100%
Currency Swap - 113792PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/02/2026	0	3,401,000	4.48 / 2.57	0	0	21,473	210,956		80,666	0	210,956	0	0	52,885		100% \ 100%
Currency Swap - 115115PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2016	10/24/2023	0	7,320,000	3.91 / 3.7	0	0	2,861	81,057		(88,226)	0	81,057	0	0	95,543		100% \ 100%
Currency Swap - 107330PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2010	07/26/2019	0	11,612,111	4.445 / 4.095	0	0	112,953	2,117,635		1,772,713	0	284,002	0	0	93,076		100% \ 100%
Currency Swap - 92536PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2010	07/02/2020	0	6,824,513	6.116 / 5.5	(236,546)	0	80,150	922,680		675,460	0	175,766	6,377	0	63,886		100% \ 100%
Currency Swap - 107339PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/11/2020	0	6,429,121	5.205 / 4.825	0	0	71,337	1,311,298		1,057,526	0	153,086	0	0	61,101		100% \ 100%
Currency Swap - 107239PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2010	12/16/2019	0	2,993,883	4.334 / 4.38	0	0	9,347	645,063		600,631	0	452,884	0	0	25,753		100% \ 100%
Currency Swap - 107237PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2010	12/07/2020	0	7,121,215	4.48 / 4.96	0	0	48,446	1,784,485		1,729,581	0	(184,601)	0	0	70,636		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 - 107365PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	1,096,472	5.71 / 5.82	0	0	7,424	265,272		252,493	0	160,267	0	0	11,352		100% \ 100%
Currency Swap - 107505PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2011	12/20/2021	0	9,803,922	4.08 / 2.44	0	0	171,204	784,719		171,267	0	138,306	0	0	109,287		100% \ 100%
Currency Swap - 107541PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	12,764	258,442		84,784	0	46,132	0	0	21,285		100% \ 100%
Currency Swap - 107568PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	12,764	258,442		84,784	0	46,132	0	0	21,285		100% \ 100%
Currency Swap - 107549PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 107493PR - Receive: Fixed USD Pay: Fixed EUR	N67046AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2012	10/23/2027	0	15,000,000	4.37 / 3.932	0	0	153,944	2,885,720		834,488	0	362,366	0	0	246,610		100% \ 100%
Currency Swap - 106902PR - Receive: Fixed USD Pay: Fixed EUR	D27418AA2 - Feuer Powertrain GmbH & Co. KG Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2013	12/28/2020	0	7,440,000	6.95 / 5.9	0	0	167,440	1,737,820		1,698,817	0	170,565	0	0	74,325		100% \ 100%
Currency Swap - 104588PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	06/16/2023	0	8,461,543	4.86 / 4.96	0	0	60,910	1,403,579		1,321,623	0	(244,140)	0	0	107,529		100% \ 100%
Currency Swap - 104871PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	52,770	1,324,658		1,058,527	0	708,656	0	0	104,719		100% \ 100%
Currency Swap - 106907PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/05/2014	08/19/2024	0	7,090,000	3.61 / 3.52	0	0	48,653	1,894,745		1,589,156	0	1,001,715	0	0	97,950		100% \ 100%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2014	10/09/2024	0	3,200,000	6.62 / 4.65	0	0	78,969	542,362		558,521	0	79,496	0	0	44,612		100% \ 100%
Currency Swap - 106924PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/25/2014	11/19/2024	0	8,265,500	4.34 / 2.82	0	0	168,702	1,775,969		1,503,492	0	194,117	0	0	116,044		100% \ 100%
Currency Swap - 106481PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/20/2014	12/02/2026	0	3,090,000	4.41 / 2.9	0	0	59,545	538,785		397,897	0	76,313	0	0	48,666		100% \ 100%
Currency Swap - 109567PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AA1 - Aquafil SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/12/2015	06/23/2025	0	11,500,000	6.37 / 4.35	0	0	237,837	698,909		430,905	0	323,085	0	0	167,428		100% \ 100%
Currency Swap - 111247PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2005	02/09/2017	0	2,624,000	5.01 / 4.15	0	0	37,417	488,457		488,155	0	63,879	0	0	4,302		100% \ 100%

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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 - 107120PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2006	08/15/2018	0	11,831,589	5.93 / 5.419	0	0	212,722	4,096,296		4,317,144	0	1,491,469	0	0	75,381		100% \ 100%
Currency Swap - 107173PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2007	12/16/2017	0	3,318,370	6.49 / 6	2	0	62,975	896,191		905,533	0	72,453	0	0	16,254		100% \ 100%
Currency Swap - 107331PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2010	07/26/2019	0	28,776,923	4.445 / 4.095	0	0	279,917	5,247,885		4,393,106	0	703,808	0	0	230,660		100% \ 100%
Currency Swap - 107347PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/13/2018	0	19,595,670	4.705 / 4.395	0	0	190,975	3,996,777		3,729,540	0	466,599	0	0	124,640		100% \ 100%
Currency Swap - 107340PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/11/2020	0	21,974,348	5.205 / 4.825	0	0	243,827	4,481,938		3,614,558	0	523,238	0	0	208,840		100% \ 100%
Currency Swap - 107366PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	7,966,852	5.71 / 5.82	0	0	53,943	1,927,440		1,834,585	0	1,164,480	0	0	82,483		100% \ 100%
Currency Swap - 107371PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	8,004,802	5.518 / 5.34	0	0	104,795	1,997,855		1,625,797	0	179,682	0	0	85,233		100% \ 100%
Currency Swap - 107351PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AS8 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2011	08/17/2021	0	3,590,004	4.56 / 4.81	0	0	29,931	965,918		723,470	0	78,492	0	0	38,620		100% \ 100%
Currency Swap - 107483PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2011	11/17/2026	0	5,990,855	5.283 / 5.07	0	0	70,099	1,329,214		932,212	0	139,440	0	0	94,149		100% \ 100%
Currency Swap - 107511PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2011	01/03/2019	0	24,502,451	4.105 / 4.39	0	0	185,407	5,865,935		5,845,597	0	(644,651)	0	0	173,607		100% \ 100%
Currency Swap - 107557PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2012	04/25/2022	0	7,751,579	6.22 / 5.92	0	0	94,138	1,534,105		1,032,225	0	185,979	0	0	89,372		100% \ 100%
Currency Swap - 98236PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/09/2012	05/13/2019	0	16,894,275	3.62 / 3.75	0	0	42,226	3,928,181		3,700,606	0	2,500,038	0	0	129,995		100% \ 100%
Currency Swap - 98625PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AA6 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/04/2012	06/09/2020	0	37,459,500	4.09 / 3.37	0	0	408,192	5,817,000		4,306,461	0	946,500	0	0	347,429		100% \ 100%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D@7 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/03/2012	07/08/2024	0	4,490,416	4.61 / 4.21	0	0	40,581	731,475		475,433	0	112,439	0	0	61,576		100% \ 100%
Currency Swap - 108267PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2021	0	25,117,536	5.054 / 4.55	0	0	233,688	3,648,556		1,982,801	0	642,187	0	0	270,126		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 - 99438PR - Receive: Fixed USD Pay: Fixed GBP	14214XA#7 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2012	08/30/2019	0	20,824,289	3.738 / 3.62	0	0	114,323	4,538,509		4,294,213	0	3,140,118	0	0	169,944		100% \ 100%
Currency Swap - 107508PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2012	09/26/2021	0	7,540,000	3.89 / 3.52	0	0	63,635	1,391,709		855,749	0	183,910	0	0	82,049		100% \ 100%
Currency Swap - 106698PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	113,290	1,861,497		1,033,920	0	243,441	0	0	121,621		100% \ 100%
Currency Swap - 103461PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2013	10/10/2025	0	5,101,946	4.645 / 4.92	0	0	37,240	1,166,251		1,133,373	0	(136,139)	0	0	75,575		100% \ 100%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2013	12/03/2021	0	13,418,030	4.57 / 3.46	0	0	235,063	3,011,657		2,582,113	0	311,279	0	0	148,885		100% \ 100%
Currency Swap - 104031PR - Receive: Fixed USD Pay: Fixed GBP	G18708@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2013	02/01/2044	0	23,800,000	5.04 / 4.45	0	0	293,656	5,728,059		4,214,488	0	3,484,514	0	0	619,326		100% \ 100%
Currency Swap - 104487PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	7,500,000	5.035 / 4.77	0	0	74,679	1,954,658		1,829,878	0	1,069,217	0	0	114,035		100% \ 100%
Currency Swap - 104789PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	130,565	1,750,999		1,549,582	0	171,966	0	0	78,473		100% \ 100%
Currency Swap - 104874PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2014	07/18/2039	0	7,745,000	4.8175 / 4.52	0	0	83,403	2,051,895		1,451,991	0	1,097,707	0	0	183,886		100% \ 100%
Currency Swap - 105715PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2014	06/30/2033	0	5,440,000	5.73 / 5.85	0	0	49,212	1,014,334		1,181,117	0	(153,087)	0	0	110,487		100% \ 100%
Currency Swap - 109020PR - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2015	04/29/2030	0	8,650,000	3.66 / 4.86	0	0	(92,898)	451,747		295,341	0	39,061	0	0	157,895		99% \ 100%
Currency Swap - 109555PR - Receive: Fixed USD Pay: Fixed EUR	45168DC@1 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	14,895,000	3.65 / 1.785	0	0	283,065	935,074		311,829	0	417,574	0	0	216,683		100% \ 100%
Currency Swap - 109017PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2035	0	10,343,330	3.69 / 2.97	0	0	93,162	1,666,659		1,025,851	0	1,672,979	0	0	222,700		99% \ 100%
Currency Swap - 110009PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	19,372,000	5.19 / 3.35	0	0	355,322	737,602		(328,375)	0	557,398	0	0	315,065		100% \ 100%
Currency Swap - 110952PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	10,170,000	3.73 / 2.175	0	0	157,482	729,881		53,471	0	282,376	0	0	151,200		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 - 113741PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2023	0	27,905,000	3.656 / 3.22	0	0	119,133	3,775,670		2,672,536	0	3,775,670	0	0	355,720		99% \ 100%
Currency Swap - 113776PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	20,870,600	3.769 / 3.33	0	0	90,898	2,823,884		1,894,205	0	2,823,884	0	0	285,834		99% \ 100%
Currency Swap - 114063PR - Receive: Fixed USD Pay: Fixed EUR	F2526#AA9 - Deloitte SAS Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2016	10/19/2023	0	26,616,000	3.79 / 1.93	0	0	222,776	1,302,000		193,863	0	1,302,000	0	0	347,058		100% \ 100%
Currency Swap - 114276PR - Receive: Fixed USD Pay: Fixed JPY	J8339*AA3 - Tida Holdings 3 G.K Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2016	01/26/2018	0	20,490,387	3.71 / 2.1	0	1	142,286	2,421,742		2,403,349	0	2,421,742	0	0	105,972		100% \ 100%
Currency Swap - 113793PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/02/2026	0	53,900,000	4.48 / 2.57	0	0	340,304	3,343,286		1,278,417	0	3,343,286	0	0	838,143		100% \ 100%
Currency Swap - 90751PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/02/2010	03/06/2017	0	3,049,457	5.115 / 4.505	0	0	43,886	680,091		680,184	0	70,873	0	0	6,519		100% \ 100%
Currency Swap - 92154PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2010	06/30/2017	0	6,961,274	4.986 / 4.32	0	0	70,408	982,118		964,961	0	178,850	0	0	24,612		100% \ 100%
Currency Swap - 107512PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2011	01/03/2019	0	13,095,588	4.105 / 4.39	0	0	99,093	3,135,110		3,124,240	0	(344,540)	0	0	92,786		100% \ 100%
Currency Swap - 106876PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/24/2013	09/26/2028	0	1,572,581	3.935 / 2.875	0	0	24,339	342,106		235,899	0	36,806	0	0	26,937		100% \ 100%
Currency Swap - 103888PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2013	12/03/2021	0	1,463,267	4.57 / 3.46	0	0	25,634	328,428		281,585	0	33,946	0	0	16,236		100% \ 100%
Currency Swap - 104032PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2013	02/01/2044	0	5,935,000	5.04 / 4.45	0	0	73,229	1,428,405		1,050,966	0	868,932	0	0	154,441		100% \ 100%
Currency Swap - 104790PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 106634PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AD1 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/12/2014	03/30/2023	0	18,900,000	3.777 / 1.92	0	0	385,402	2,900,983		2,442,947	0	478,567	0	0	236,199		98% \ 99%
Currency Swap - 110950PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	24,020,000	3.73 / 2.175	0	0	371,948	1,723,868		126,291	0	666,929	0	0	357,111		100% \ 100%
Currency Swap - 111007PR - Receive: Fixed USD Pay: Fixed AUD	Q39726AC2 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2015	12/15/2025	0	2,947,100	4.305 / 5.56	0	0	(38,768)	(5,709)		(92,186)	0	14,069	0	0	44,101		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 - 111243PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/14/2003	11/18/2018	0	3,287,760	5.93 / 5.7075	0	0	19,899	334,460		274,149	0	88,340	0	0	22,550		100% \ 100%
Currency Swap - 111248PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2005	02/09/2017	0	1,123,000	5.01 / 4.15	0	0	16,014	209,046		208,917	0	27,338	0	0	1,841		100% \ 100%
Currency Swap - 111245PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/14/2003	11/18/2018	0	6,575,520	5.93 / 5.7075	0	0	39,798	668,920		548,297	0	176,680	0	0	45,100		100% \ 100%
Currency Swap - 107123PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2006	08/15/2021	0	5,303,064	6.323 / 5.015	0	0	105,201	909,186		792,912	0	131,431	0	0	57,015		100% \ 100%
Currency Swap - 107341PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/11/2020	0	4,994,750	5.205 / 4.825	0	0	55,422	1,018,740		821,586	0	118,932	0	0	47,469		100% \ 100%
Currency Swap - 107231PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2010	10/26/2020	0	9,878,120	5.52 / 5.464	0	0	113,699	2,409,341		1,999,608	0	223,408	0	0	96,532		100% \ 100%
Currency Swap - 107235PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2010	12/07/2020	0	1,589,514	4.48 / 4.96	0	0	10,813	398,312		386,057	0	(41,205)	0	0	15,766		100% \ 100%
Currency Swap - 107470PR - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2011	09/07/2021	0	1,011,905	4.606 / 4.89	0	0	3,294	237,688		205,108	0	149,279	0	0	10,952		100% \ 100%
Currency Swap - 107558PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2012	04/25/2022	0	1,359,492	6.22 / 5.92	0	0	16,510	269,055		181,034	0	32,617	0	0	15,674		100% \ 100%
Currency Swap - 98237PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/09/2012	05/13/2019	0	3,230,725	3.62 / 3.75	0	0	8,075	751,194		707,674	0	478,087	0	0	24,859		100% \ 100%
Currency Swap - 108265PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2021	0	3,467,151	5.054 / 4.55	0	0	32,258	503,636		273,700	0	88,646	0	0	37,287		100% \ 100%
Currency Swap - 99439PR - Receive: Fixed USD Pay: Fixed GBP	14214XA#7 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2012	08/30/2019	0	3,741,707	3.738 / 3.62	0	0	20,542	815,479		771,584	0	564,216	0	0	30,536		100% \ 100%
Currency Swap - 107506PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2012	09/26/2021	0	7,482,625	3.89 / 3.52	0	0	63,151	1,381,118		849,237	0	182,510	0	0	81,425		100% \ 100%
Currency Swap - 107496PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2012	10/23/2027	0	13,000,000	4.37 / 3.932	0	0	133,419	2,500,957		723,223	0	314,051	0	0	213,729		100% \ 100%
Currency Swap - 106696PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	113,290	1,861,497		1,033,920	0	243,441	0	0	121,621		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 - 107735PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	4,158,417	5.719 / 6.3	0	0	42,721	1,104,064		1,197,148	0	(105,652)	0	0	84,458		100% \ 100%
Currency Swap - 107746PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	2,374,299	5.999 / 6.3	0	0	26,347	556,904		651,571	0	(62,865)	0	0	48,222		100% \ 100%
Currency Swap - 107467PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2013	03/14/2023	0	3,284,006	4.729 / 4	0	0	42,264	619,540		389,324	0	79,700	0	0	40,900		100% \ 100%
Currency Swap - 101389PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AB3 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2013	03/22/2023	0	7,545,235	3.865 / 3.1125	0	0	88,340	1,399,801		826,636	0	183,824	0	0	94,133		100% \ 100%
Currency Swap - 107749PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2013	06/30/2033	0	1,736,795	6.015 / 6.3	0	0	20,336	419,677		498,155	0	(45,560)	0	0	35,274		100% \ 100%
Currency Swap - 107753PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/29/2013	06/30/2033	0	3,744,515	6.195 / 6.3	0	0	46,483	840,600		1,056,896	0	(100,449)	0	0	76,051		100% \ 100%
Currency Swap - 107758PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/26/2013	06/30/2033	0	3,425,124	6.175 / 6.3	0	0	40,659	750,511		931,428	0	(92,517)	0	0	69,565		100% \ 100%
Currency Swap - 106867PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2013	07/26/2028	0	3,299,911	4.73 / 4.12	0	0	32,811	643,536		567,463	0	512,185	0	0	56,122		100% \ 100%
Currency Swap - 106873PR - Receive: Fixed USD Pay: Fixed EUR	G0977*AD4 - Belron Finance Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2013	08/05/2020	0	8,122,888	4.1575 / 3.04	0	0	130,602	1,642,089		1,446,272	0	193,856	0	0	77,026		100% \ 100%
Currency Swap - 106879PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2013	09/30/2020	0	5,262,599	3.93 / 3.73	0	0	32,267	1,204,986		1,121,651	0	782,363	0	0	50,955		100% \ 100%
Currency Swap - 103856PR - Receive: Fixed USD Pay: Fixed EUR	81725TF*6 - Sensient Tech Corp Universal F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2013	11/29/2023	0	3,699,973	4.195 / 3.06	0	0	64,294	815,608		625,629	0	86,278	0	0	48,635		100% \ 100%
Currency Swap - 103884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	103,452	1,167,380		952,736	0	120,658	0	0	77,690		100% \ 100%
Currency Swap - 104488PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 104872PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	52,770	1,324,658		1,058,527	0	708,656	0	0	104,719		100% \ 100%
Currency Swap - 106588PR - Receive: Fixed USD Pay: Fixed AUD	87124VB#5 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/10/2014	11/20/2029	0	21,000,000	4 / 5.701	0	0	(161,054)	3,440,993		2,670,565	0	83,661	0	0	376,935		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 - 106633PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AC3 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/12/2014	03/30/2021	0	10,770,000	3.506 / 1.67	0	0	214,802	1,653,100		1,485,551	0	272,707	0	0	110,980		98% \ 100%
Currency Swap - 106637PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AE9 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/12/2014	03/31/2025	0	2,955,000	3.9775 / 2.16	0	0	59,763	453,566		367,057	0	74,824	0	0	42,438		98% \ 99%
Currency Swap - 110951PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	6,610,000	3.73 / 2.175	0	0	102,355	474,387		34,754	0	183,530	0	0	98,272		100% \ 100%
Currency Swap - 111921PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/22/2016	03/10/2023	0	15,300,000	4.19 / 2.3	0	0	229,799	382,571		(258,843)	0	382,571	0	0	190,384		100% \ 100%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2016	07/19/2028	0	11,250,000	4.04 / 2.23	0	0	91,631	749,170		408,236	0	749,170	0	0	191,176		100% \ 100%
Currency Swap - 115117PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2016	10/24/2023	0	5,320,916	3.91 / 3.7	0	0	2,080	58,921		(64,132)	0	58,921	0	0	69,450		100% \ 100%
Currency Swap - 107053PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/29/2003	06/16/2023	0	3,195,951	7.38 / 7.8	0	0	(21,402)	(99,974)		(354,690)	0	(114,008)	0	0	40,614		100% \ 100%
Currency Swap - 107332PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2010	07/26/2019	0	6,692,799	4.445 / 4.095	0	0	65,102	1,220,528		1,021,727	0	163,688	0	0	53,646		100% \ 100%
Currency Swap - 107234PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2010	12/07/2020	0	1,988,808	4.48 / 4.96	0	0	13,530	498,370		483,036	0	(51,555)	0	0	19,727		100% \ 100%
Currency Swap - 107238PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2010	12/16/2019	0	988,080	4.334 / 4.38	0	0	3,085	212,892		198,228	0	149,467	0	0	8,499		100% \ 100%
Currency Swap - 107367PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	2,138,242	5.71 / 5.82	0	0	14,478	517,310		492,388	0	312,537	0	0	22,138		100% \ 100%
Currency Swap - 107379PR - Receive: Fixed USD Pay: Fixed GBP	G41330AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	19,546	556,783		483,304	0	320,148	0	0	41,959		100% \ 100%
Currency Swap - 107122PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2006	08/15/2018	0	12,210,610	5.93 / 5.419	0	0	219,537	4,227,520		4,455,442	0	1,539,247	0	0	77,795		100% \ 100%
Currency Swap - 107174PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2007	12/16/2017	0	2,755,254	6.49 / 6	2	0	52,288	744,111		751,867	0	60,158	0	0	13,496		100% \ 100%
Currency Swap - 107333PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2010	07/26/2019	0	15,718,576	4.445 / 4.095	0	0	152,897	2,866,508		2,399,609	0	384,435	0	0	125,991		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 - 92535PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2010	07/02/2020	0	8,487,987	6.116 / 5.5	(294,204)	0	99,687	1,147,583		840,104	0	218,609	7,932	0	79,459		100% \ 100%
Currency Swap - 107342PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/11/2020	0	5,859,608	5.205 / 4.825	0	0	65,018	1,195,139		963,846	0	139,525	0	0	55,689		100% \ 100%
Currency Swap - 92960PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/31/2010	09/01/2020	0	21,523,766	5.565 / 5	0	0	262,517	3,648,024		2,786,495	0	534,705	0	0	206,150		100% \ 100%
Currency Swap - 115503CM - Receive: Fixed USD Pay: Fixed JPY	J26150M85 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	03/20/2020	0	22,516,437	2.208 / 2.4	0	(1,988,105)	(3,843)	(759,482)		(945,797)	0	1,175,011	53,613	0	202,035		100% \ 100%
Currency Swap - 115510CM - Receive: Fixed USD Pay: Fixed JPY	J26150M93 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	06/22/2020	0	136,899,937	2.242 / 2.2	0	(12,705,736)	(1,319,606)	(5,212,832)		(5,200,808)	0	7,174,111	318,792	0	1,276,148		100% \ 100%
Currency Swap - 115498CM - Receive: Fixed USD Pay: Fixed JPY	J26150M85 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	03/20/2020	0	45,933,531	2.208 / 2.4	0	(4,055,735)	(7,839)	(1,549,343)		(1,929,425)	0	2,397,022	109,371	0	412,151		100% \ 100%
Currency Swap - 115509CM - Receive: Fixed USD Pay: Fixed JPY	J26150M93 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	06/22/2020	0	31,523,012	2.242 / 2.2	0	(2,925,663)	(303,857)	(1,200,323)		(1,197,554)	0	1,651,933	73,406	0	293,850		100% \ 100%
Currency Swap - 115500CM - Receive: Fixed USD Pay: Fixed JPY	J26150N35 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	12/21/2020	0	103,575,610	2.35 / 2.5	0	(12,134,286)	(1,152,734)	(6,319,274)		(6,299,002)	0	5,547,694	267,318	0	1,032,270		100% \ 100%
Currency Swap - 115515CM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	09/21/2020	0	18,013,150	2.295 / 2.2	0	(1,673,029)	1,521	(689,711)		(863,538)	0	944,154	39,164	0	173,785		100% \ 100%
Currency Swap - 115511CM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	09/21/2020	0	27,019,724	2.295 / 2.2	0	(2,509,543)	2,282	(1,034,566)		(1,295,307)	0	1,416,232	58,745	0	260,678		100% \ 100%
Currency Swap - 115514CM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	09/21/2020	0	45,933,531	2.295 / 2.2	0	(4,266,223)	3,879	(1,758,762)		(2,202,022)	0	2,407,594	99,867	0	443,153		100% \ 100%
Currency Swap - 115502CM - Receive: Fixed USD Pay: Fixed JPY	J26150M85 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	03/20/2020	0	22,516,437	2.208 / 2.4	0	(1,988,105)	(3,843)	(759,482)		(945,797)	0	1,175,011	53,613	0	202,035		100% \ 100%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2013	10/16/2018	0	9,417,287	3.84 / 3.29	0	0	102,636	2,094,852		1,964,173	0	219,031	0	0	63,050		100% \ 100%
Currency Swap - 106918PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/26/2014	03/30/2020	0	18,615,764	3.42 / 3.5	0	0	100,398	4,729,517		4,437,179	0	2,677,456	0	0	167,731		100% \ 100%
Currency Swap - 106804PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2014	12/31/2020	0	18,608,162	3.27 / 1.46	0	0	361,436	2,795,272		2,490,158	0	473,000	0	0	186,082		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 - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	07/31/2023	0	3,971,239	4.31 / 4.24	0	0	24,123	923,375		783,027	0	587,669	0	0	50,947		100% \ 100%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	07/31/2023	0	14,355,643	4.23 / 4.22	0	0	56,326	2,881,807		2,223,010	0	2,212,310	0	0	184,169		100% \ 100%
Currency Swap - 108260PR - Receive: Fixed USD Pay: Fixed GBP	749000082 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/23/2015	01/27/2025	0	15,416,322	3.57 / 2.928	0	0	137,165	2,716,870		2,277,462	0	2,448,626	0	0	219,006		100% \ 100%
Currency Swap - 109156PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	10,403,775	3.565 / 4.67	0	0	(86,024)	831,509		726,835	0	45,607	0	0	149,389		100% \ 100%
Currency Swap - 109475PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	62,873,820	3.57 / 3.128	0	0	486,281	11,829,119		9,282,834	0	9,842,108	0	0	908,383		100% \ 100%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/24/2015	08/27/2030	0	65,471,234	4.42 / 3.9	0	0	669,920	14,024,792		11,766,862	0	9,919,569	0	0	1,209,709		100% \ 100%
Currency Swap - 111209PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	41,000,000	3.87 / 3.66	0	0	70,640	246,113		(649,949)	0	(1,409,707)	0	0	612,607		100% \ 100%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2016	10/28/2026	0	57,481,000	3.59 / 2.85	0	0	63,040	(594,550)		(3,810,604)	0	(594,550)	0	0	900,879		100% \ 100%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2012	07/31/2023	0	6,233,500	4.23 / 4.22	0	0	24,458	1,251,337		965,274	0	960,628	0	0	79,970		100% \ 100%
Currency Swap - 109480PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	8,328,384	3.57 / 3.128	0	0	64,414	1,566,907		1,229,622	0	1,303,704	0	0	120,326		100% \ 100%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/24/2015	08/27/2030	0	26,540,969	4.42 / 3.9	0	0	271,575	5,685,422		4,770,094	0	4,021,231	0	0	490,396		100% \ 100%
Currency Swap - 106919PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/26/2014	03/30/2020	0	15,989,418	3.42 / 3.5	0	0	86,234	4,062,268		3,811,174	0	2,299,716	0	0	144,067		100% \ 100%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	4,460,944	2.88 / 1.9	0	0	59,390	1,007,600		938,586	0	103,297	0	0	35,000		100% \ 100%
Currency Swap - 106805PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2014	12/31/2020	0	37,782,568	3.27 / 1.46	0	0	733,871	5,675,604		5,056,091	0	960,393	0	0	377,826		100% \ 100%
Currency Swap - 110739PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/29/2015	10/01/2020	0	38,763,881	3.79 / 2.2	0	0	611,694	2,258,342		1,158,609	0	1,091,965	0	0	375,464		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

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Currency Swap - 111538PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2015	10/01/2020	0	3,911,103	4.14 / 2.2	0	0	73,386	138,596		66,162	0	112,844	0	0	37,883		100% \ 100%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	9,663,467	3.48 / 3.1	0	0	39,378	1,532,270		1,025,183	0	1,532,270	0	0	148,734		100% \ 100%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	1,911,833	2.88 / 1.9	0	0	25,453	431,829		402,251	0	44,270	0	0	15,000		100% \ 100%
Currency Swap - 106917PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/26/2014	03/30/2020	0	8,540,707	3.42 / 3.5	0	0	46,062	2,169,850		2,035,729	0	1,228,387	0	0	76,953		100% \ 100%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	4,460,944	2.88 / 1.9	0	0	59,390	1,007,600		938,586	0	103,297	0	0	35,000		100% \ 100%
Currency Swap - 109157PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	5,188,164	3.565 / 4.67	0	0	(42,898)	414,658		362,459	0	22,744	0	0	74,497		100% \ 100%
Currency Swap - 109476PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	29,998,620	3.57 / 3.128	0	0	232,016	5,643,959		4,429,065	0	4,695,908	0	0	433,412		100% \ 100%
Currency Swap - 110074PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,481,743	3.85 / 3.41	0	0	80,987	1,955,975		1,626,888	0	1,451,070	0	0	138,851		100% \ 100%
Currency Swap - 110648PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	19,768,425	3.45 / 3.07	0	0	122,863	3,692,838		2,841,513	0	3,099,590	0	0	275,069		100% \ 100%
Currency Swap - 111211PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	5,849,172	3.87 / 3.66	0	0	10,078	35,111		(92,723)	0	(201,113)	0	0	87,396		100% \ 100%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	19,663,675	3.48 / 3.1	0	0	80,128	3,117,934		2,086,090	0	3,117,934	0	0	302,651		100% \ 100%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	12/19/2021	0	9,394,940	3.74 / 2.48	0	0	3,478	55,553		3,762	0	55,553	0	0	104,699		100% \ 100%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	3,186,389	2.88 / 1.9	0	0	42,422	719,715		670,419	0	73,784	0	0	25,000		100% \ 100%
Currency Swap - 106806PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2014	12/31/2020	0	21,040,590	3.27 / 1.46	0	0	408,682	3,160,666		2,815,667	0	534,830	0	0	210,406		100% \ 100%
Currency Swap - 110075PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	3,642,028	3.85 / 3.41	0	0	31,108	751,309		624,903	0	557,370	0	0	53,334		100% \ 100%

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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)
Currency Swap - 115187PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2016	10/28/2021	0	1,061,972	3.35 / 2.6	0	0	1,349	(12,302)		(45,004)	0	(12,302)	0	0	11,664		100% \ 100%
Currency Swap - 116038PR - Receive: Fixed USD Pay: Fixed EUR	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/19/2016	12/21/2026	0	6,358,477	4.43 / 1.93	0	0	4,075	(71,015)		(69,472)	0	(71,015)	0	0	100,401		100% \ 100%
Currency Swap - 106807PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2014	12/31/2020	0	16,657,134	3.27 / 1.46	0	0	323,540	2,502,194		2,229,070	0	423,407	0	0	166,571		100% \ 100%
Currency Swap - 109158PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	2,176,295	3.565 / 4.67	0	0	(17,995)	173,938		152,042	0	9,540	0	0	31,250		100% \ 100%
Currency Swap - 109477PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	13,807,584	3.57 / 3.128	0	0	106,791	2,597,767		2,038,583	0	2,161,404	0	0	199,488		100% \ 100%
Currency Swap - 110076PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	13,647,004	3.85 / 3.41	0	0	116,564	2,815,220		2,341,567	0	2,088,514	0	0	199,848		100% \ 100%
Currency Swap - 110649PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	21,165,064	3.45 / 3.07	0	0	131,543	3,953,737		3,042,266	0	3,318,576	0	0	294,503		100% \ 100%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	12/19/2021	0	5,432,649	3.74 / 2.48	0	0	2,011	32,124		2,176	0	32,124	0	0	60,543		100% \ 100%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2013	07/24/2023	0	1,984,191	4.8455 / 4.3	0	0	19,815	389,028		365,473	0	307,569	0	0	25,419		100% \ 100%
Currency Swap - 110077PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,803,890	3.85 / 3.41	0	0	83,738	2,022,430		1,682,162	0	1,500,371	0	0	143,569		100% \ 100%
Currency Swap - 110650PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	14,134,424	3.45 / 3.07	0	0	87,847	2,640,379		2,031,682	0	2,216,207	0	0	196,675		100% \ 100%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2013	07/24/2023	0	2,913,999	4.8455 / 4.3	0	0	29,101	571,330		536,736	0	451,698	0	0	37,330		100% \ 100%
Currency Swap - 109478PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	1,698,552	3.57 / 3.128	0	0	13,137	319,567		250,778	0	265,887	0	0	24,540		100% \ 100%
Currency Swap - 110078PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	8,698,366	3.85 / 3.41	0	0	74,296	1,794,373		1,492,475	0	1,331,183	0	0	127,380		100% \ 100%
Currency Swap - 110651PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	4,797,797	3.45 / 3.07	0	0	29,819	896,252		689,635	0	752,271	0	0	66,759		100% \ 100%

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Currency Swap - 111212PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	5,015,000	3.87 / 3.66	0	0	8,641	30,104		(79,500)	0	(172,431)	0	0	74,932		100% \ 100%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2013	07/24/2023	0	4,779,928	4.8455 / 4.3	0	0	47,735	937,171		880,426	0	740,936	0	0	61,234		100% \ 100%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	1,911,833	2.88 / 1.9	0	0	25,453	431,829		402,251	0	44,270	0	0	15,000		100% \ 100%
Currency Swap - 110652PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	2,569,895	3.45 / 3.07	0	0	15,972	480,069		369,397	0	402,947	0	0	35,759		100% \ 100%
Currency Swap - 106920PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/26/2014	03/30/2020	0	13,903,477	3.42 / 3.5	0	0	74,984	3,532,314		3,313,977	0	1,999,700	0	0	125,272		100% \ 100%
Currency Swap - 106808PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2014	12/31/2020	0	9,020,179	3.27 / 1.46	0	0	175,204	1,354,989		1,207,087	0	229,283	0	0	90,202		100% \ 100%
Currency Swap - 110740PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/29/2015	10/01/2020	0	5,635,299	3.79 / 2.2	0	0	88,925	328,306		168,433	0	158,744	0	0	54,583		100% \ 100%
Currency Swap - 111540PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2015	10/01/2020	0	568,577	4.14 / 2.2	0	0	10,669	20,148		9,618	0	16,405	0	0	5,507		100% \ 100%
Currency Swap - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2012	07/31/2023	0	29,357,143	4.23 / 4.22	0	0	115,185	5,893,266		4,546,033	0	4,524,152	0	0	376,623		100% \ 100%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2012	07/31/2023	0	8,121,164	4.31 / 4.24	0	0	49,332	1,888,297		1,601,287	0	1,201,781	0	0	104,186		100% \ 100%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/13/2013	03/16/2020	0	13,504,534	4.4075 / 3.75	0	0	153,715	2,505,378		2,063,037	0	329,010	0	0	120,971		100% \ 100%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2013	07/24/2023	0	19,243,578	4.8455 / 4.3	0	0	192,176	3,772,968		3,544,521	0	2,982,942	0	0	246,523		100% \ 100%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2013	10/16/2018	0	28,251,814	3.84 / 3.29	0	0	307,907	6,284,545		5,892,510	0	657,092	0	0	189,151		100% \ 100%
Currency Swap - 106921PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/26/2014	03/30/2020	0	14,643,341	3.42 / 3.5	0	0	78,974	3,720,284		3,490,328	0	2,106,113	0	0	131,939		100% \ 100%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	5,731,677	2.88 / 1.9	0	0	76,308	1,294,623		1,205,949	0	132,722	0	0	44,971		100% \ 100%

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Currency Swap - 106809PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2014	12/31/2020	0	18,507,927	3.27 / 1.46	0	0	359,489	2,780,215		2,476,744	0	470,452	0	0	185,079		100% \ 100%
Currency Swap - 108261PR - Receive: Fixed USD Pay: Fixed GBP	749000082 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/23/2015	01/27/2025	0	14,578,408	3.57 / 2.928	0	0	129,709	2,569,201		2,153,677	0	2,315,537	0	0	207,103		100% \ 100%
Currency Swap - 109159PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	10,374,849	3.565 / 4.67	0	0	(85,785)	829,197		724,815	0	45,481	0	0	148,973		100% \ 100%
Currency Swap - 109479PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	16,985,520	3.57 / 3.128	0	0	131,370	3,195,666		2,507,781	0	2,658,870	0	0	245,402		100% \ 100%
Currency Swap - 110653PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	4,942,107	3.45 / 3.07	0	0	30,716	923,210		710,378	0	774,898	0	0	68,767		100% \ 100%
Currency Swap - 110741PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/29/2015	10/01/2020	0	28,583,517	3.79 / 2.2	0	0	451,048	1,665,245		854,329	0	805,187	0	0	276,858		100% \ 100%
Currency Swap - 111104PR - Receive: Fixed USD Pay: Fixed AUD	752000114 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2015	11/12/2025	0	10,459,318	3.335 / 4.392	0	0	(125,211)	(162,831)		(353,492)	0	50,610	0	0	155,714		100% \ 100%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	31,600,000	3.87 / 3.66	0	0	54,445	189,687		(500,936)	0	(1,086,506)	0	0	472,156		100% \ 100%
Currency Swap - 111539PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2015	10/01/2020	0	2,883,949	4.14 / 2.2	0	0	54,113	102,198		48,786	0	83,209	0	0	27,934		100% \ 100%
Currency Swap - 109160PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	4,627,595	3.565 / 4.67	0	0	(38,263)	369,855		323,296	0	20,286	0	0	66,448		100% \ 100%
Currency Swap - 110079PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	6,002,381	3.85 / 3.41	0	0	51,268	1,238,222		1,029,895	0	918,594	0	0	87,899		100% \ 100%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	1,530,644	3.48 / 3.1	0	0	6,237	242,704		162,384	0	242,704	0	0	23,559		100% \ 100%
Currency Swap - 114008PR - Receive: Fixed USD Pay: Fixed AUD	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/06/2026	0	7,840,044	2.86 / 3.915	0	0	(43,521)	209,700		85,440	0	209,700	0	0	120,926		100% \ 100%
Currency Swap - 115188PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2016	10/28/2021	0	3,093,571	3.35 / 2.6	0	0	3,929	(35,836)		(131,098)	0	(35,836)	0	0	33,977		100% \ 100%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2016	10/28/2026	0	9,196,960	3.59 / 2.85	0	0	10,086	(95,128)		(609,697)	0	(95,128)	0	0	144,141		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 - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	12/19/2021	0	1,977,882	3.74 / 2.48	0	0	732	11,695		792	0	11,695	0	0	22,042		100% \ 100%
Currency Swap - 116039PR - Receive: Fixed USD Pay: Fixed EUR	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/19/2016	12/21/2026	0	16,935,889	4.43 / 1.93	0	0	10,853	(189,151)		(185,039)	0	(189,151)	0	0	267,420		100% \ 100%
Currency Swap - 107745PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	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%
Currency Swap - 107751PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	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 - 107759PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	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%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(535,468)	(44,246,423)	42,344,645	733,415,101	XXX	548,815,048	0	287,496,999	1,088,199	1,268,376	70,648,865	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										(535,468)	(44,246,423)	13,872,235	733,415,101	XXX	453,997,595	0	287,496,999	1,088,199	1,268,376	78,883,002	XXX	XXX
Interest Rate Swap - 105382PR - Receive: Floating 3 Month Libor +111.5 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/16/2014	12/12/2017	0	15,060,000	2.0681 / 2.36	0	0	(80,162)	(9,085)		(9,085)	14,845	0	0	0	73,352		SD (Asset Cashflow)
Interest Rate Swap - 105633PR - Receive: Floating 3 Month Libor +410 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2014	07/14/2017	0	5,000,000	4.9811 / 5.04	0	0	(8,893)	3,547		3,547	(7,396)	0	0	0	18,331		SD (Asset Cashflow)
Interest Rate Swap - 105632PR - Receive: Floating 3 Month Libor +433 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2014	06/16/2017	0	1,000,000	5.3004 / 5.12	0	0	(202)	1,218		1,218	(2,692)	0	0	0	3,390		SD (Asset Cashflow)
Interest Rate Swap - 105631PR - Receive: Floating 3 Month Libor +438 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2014	06/04/2017	0	1,500,000	5.3217 / 4.86	0	0	4,326	3,820		3,820	(3,127)	0	0	0	4,903		SD (Asset Cashflow)
Interest Rate Swap - 105771PR - Receive: Floating 3 Month Libor +518 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2014	07/11/2017	0	3,375,000	6.0561 / 6.08	0	0	(4,059)	3,138		3,138	(6,956)	0	0	0	12,280		SD (Asset Cashflow)
Interest Rate Swap - 105770PR - Receive: Floating 3 Month Libor +377 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2014	08/09/2017	0	7,500,000	4.6568 / 4.86	0	0	(25,536)	855		855	130	0	0	0	29,229		SD (Asset Cashflow)
Interest Rate Swap - 106578PR - Receive: Floating 3 Month Libor +488 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/07/2014	04/20/2017	0	15,000,000	5.7612 / 5.91	0	0	(38,616)	(1,498)		(1,498)	1,216	0	0	0	41,336		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 113423PR - Receive: Floating 3 Month Libor +66 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/24/2016	05/26/2019	0	17,680,000	1.5971 / 1.88	0	0	(43,385)	141,556		141,556	141,556	0	0	0	137,041		PD (Duration)
Interest Rate Swap - 109010PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2015	04/13/2030	0	7,500,000	3.3275 / 2.0662	0	0	110,399	(205,756)		(205,756)	(88,028)	0	0	0	136,682		SD (Asset Cashflow)
Interest Rate Swap - 109011PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2015	04/13/2030	0	17,500,000	3.3275 / 2.0662	0	0	257,599	(480,098)		(480,098)	(205,398)	0	0	0	318,925		SD (Asset Cashflow)
Interest Rate Swap - 107930PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2025	0	9,350,000	4.24 / 2.2287	0	0	207,503	536,352		536,352	(188,015)	0	0	0	138,924		SD (Asset Cashflow)
Interest Rate Swap - 103644PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	4,520,000	4.08 / 2.3312	0	0	88,369	167,506		167,506	(81,718)	0	0	0	59,066		SD (Asset Cashflow)
Interest Rate Swap - 103643PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	5,740,000	4.08 / 2.3312	0	0	112,221	212,718		212,718	(103,774)	0	0	0	75,009		SD (Asset Cashflow)
Interest Rate Swap - 103641PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	8,844,000	4.08 / 2.3312	0	0	172,907	327,749		327,749	(159,892)	0	0	0	115,571		SD (Asset Cashflow)
Interest Rate Swap - 103642PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	5,896,000	4.08 / 2.3312	0	0	115,271	218,499		218,499	(106,594)	0	0	0	77,047		SD (Asset Cashflow)
Interest Rate Swap - 102864CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/03/2013	09/05/2017	0	25,000,000	.9417 / 1.4588	0	0	(190,503)	(59,890)		(59,890)	106,018	0	0	0	103,086		PD (Duration)
Interest Rate Swap - 102882CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/04/2013	03/06/2017	0	43,000,000	.9464 / 1.2363	0	0	(231,971)	(23,439)		(23,439)	149,120	0	0	0	91,922		PD (Duration)
Interest Rate Swap - 110007CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/20/2015	07/22/2017	0	16,000,000	.749 / .8588	0	0	(59,128)	9		9	(5,284)	0	0	0	59,821		PD (Duration)
Interest Rate Swap - 111298CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2015	11/01/2020	0	4,000,000	.8859 / 1.6888	0	0	(39,977)	20,735		20,735	15,497	0	0	0	39,172		SD (Asset Cashflow)
Interest Rate Swap - 111297CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2015	06/01/2020	0	24,000,000	.9307 / 1.615	0	0	(219,543)	113,259		113,259	72,532	0	0	0	221,898		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 111296CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2015	12/01/2019	0	37,000,000	.9307 / 1.525	0	0	(305,162)	143,603		143,603	71,392	0	0	0	316,093		SD (Asset Cashflow)
Interest Rate Swap - 111295CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2015	06/01/2019	0	55,000,000	.9307 / 1.425	0	0	(398,619)	163,168		163,168	47,760	0	0	0	427,743		SD (Asset Cashflow)
Interest Rate Swap - 111294CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2015	01/01/2019	0	27,000,000	.8456 / 1.3363	0	0	(174,515)	63,985		63,985	2,137	0	0	0	191,047		SD (Asset Cashflow)
Interest Rate Swap - 111293CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2015	06/01/2018	0	47,000,000	.9307 / 1.1875	0	0	(229,013)	74,404		74,404	(15,136)	0	0	0	279,971		SD (Asset Cashflow)
Interest Rate Swap - 111292CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2015	10/01/2017	0	24,000,000	.8456 / 1.0013	0	0	(74,724)	24,253		24,253	(16,316)	0	0	0	104,109		SD (Asset Cashflow)
Interest Rate Swap - 111291CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2015	02/01/2017	0	41,000,000	.8859 / .785	0	0	(39,229)	4,498		4,498	(34,489)	0	0	0	60,125		SD (Asset Cashflow)
Interest Rate Swap - 111512CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2015	12/18/2017	0	50,000,000	.7362 / .9263	0	0	(219,634)	24,310		24,310	(44,677)	0	0	0	245,593		SD (Asset Cashflow)
Interest Rate Swap - 111662CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2016	01/08/2019	0	20,000,000	.8716 / 1.3563	0	0	(128,150)	41,210		41,210	41,210	0	0	0	142,180		PD (Duration)
Interest Rate Swap - 111911CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/22/2016	01/26/2018	0	30,000,000	.8837 / .9388	0	0	(62,283)	83,609		83,609	83,609	0	0	0	155,153		PD (Duration)
Interest Rate Swap - 111935CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2016	01/28/2018	0	88,000,000	.8904 / .9133	0	0	(155,552)	273,111		273,111	273,111	0	0	0	456,259		PD (Duration)
Interest Rate Swap - 112147CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2016	02/08/2018	0	100,000,000	.8826 / .7895	0	0	(58,212)	462,581		462,581	462,581	0	0	0	525,557		PD (Duration)
Interest Rate Swap - 112227CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2016	02/19/2019	0	34,000,000	.9112 / .899	0	0	(50,634)	418,823		418,823	418,823	0	0	0	248,363		PD (Duration)
Interest Rate Swap - 112271CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2016	02/25/2018	0	35,000,000	.9301 / .825	0	0	(23,863)	161,432		161,432	161,432	0	0	0	187,710		PD (Duration)
Interest Rate Swap - 112389CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/10/2016	05/02/2017	0	75,000,000	.8843 / .835	0	0	(71,805)	38,106		38,106	38,106	0	0	0	218,245		PD (Duration)
Interest Rate Swap - 113376CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/18/2016	05/20/2018	0	75,000,000	.739 / .8113	0	0	(132,086)	304,335		304,335	304,335	0	0	0	441,657		PD (Duration)

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Interest Rate Swap - 113572CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2016	08/01/2017	0	16,700,000	.6167 / .6475	0	0	(10,945)	21,878		21,878	21,878	0	0	0	63,921		SD (Asset Cashflow)
Interest Rate Swap - 113571CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2016	02/01/2017	0	8,600,000	.6167 / .5725	0	0	20,887	(21,428)		(21,428)	(21,428)	0	0	0	12,612		SD (Asset Cashflow)
Interest Rate Swap - 113570CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2016	01/01/2017	0	3,600,000	.6167 / .55	0	0	8,811	(9,226)		(9,226)	(9,226)	0	0	0	933		SD (Asset Cashflow)
Interest Rate Swap - 113651CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/15/2017	0	50,000,000	.9634 / .7653	0	0	5,271	58,494		58,494	58,494	0	0	0	169,002		PD (Duration)
Interest Rate Swap - 113730CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2016	09/17/2018	0	75,000,000	.9932 / .8523	0	0	(26,628)	676,178		676,178	676,178	0	0	0	490,715		PD (Duration)
Interest Rate Swap - 90591PR - Receive: Floating 3 Month Libor +167.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2010	03/04/2017	0	4,550,000	2.6192 / 5.01	0	0	(118,722)	(18,555)		(18,555)	109,062	0	0	0	9,583		PD (Duration)
Interest Rate Swap - 71848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	10,000,000	5.794 / .9417	0	0	509,726	2,975,595		2,975,595	(407,278)	0	0	0	153,542		LD (Liability Cashflow)
Interest Rate Swap - 71847CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	35,000,000	5.794 / .9417	0	0	1,784,042	10,414,581		10,414,581	(1,425,473)	0	0	0	537,398		LD (Liability Cashflow)
Interest Rate Swap - 77535CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2007	08/03/2017	0	20,000,000	5.486 / .8809	0	0	959,934	517,360		517,360	(883,460)	0	0	0	76,902		LD (Liability Cashflow)
Interest Rate Swap - 79546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2008	01/07/2018	0	18,500,000	4.57 / .8679	0	0	716,869	632,113		632,113	(622,071)	0	0	0	93,366		LD (Liability Cashflow)
Interest Rate Swap - 81052CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2018	0	13,000,000	4.435 / .9481	0	0	486,052	487,909		487,909	(417,785)	0	0	0	70,772		LD (Liability Cashflow)
Interest Rate Swap - 84514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2008	10/17/2018	0	30,000,000	4.65 / .88	0	0	1,188,580	1,723,272		1,723,272	(987,712)	0	0	0	201,006		LD (Liability Cashflow)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2028	0	22,500,000	4.155 / .8818	0	0	779,938	4,079,633		4,079,633	(536,077)	0	0	0	386,688		LD (Liability Cashflow)
Interest Rate Swap - 94598CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2011	10/17/2018	0	42,000,000	4.65 / .88	4,970,668	0	1,664,012	2,412,581		2,412,581	(726,844)	0	(655,953)	0	281,408		LD (Liability Cashflow)
Interest Rate Swap - 94595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2011	10/06/2018	0	30,000,000	4.3 / .8643	2,824,282	0	1,081,483	1,520,761		1,520,761	(510,776)	0	(373,431)	0	199,344		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 - 110763CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2015	10/02/2045	0	20,000,000	2.5493 / .8456	0	0	371,292	(362,059)		(362,059)	126,803	0	0	0	536,240		PD (Duration)
Interest Rate Swap - 111532CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2032	0	60,000,000	2.3915 / .8456	(842,548)	0	1,019,195	(885,963)		(885,963)	(389,208)	0	47,181	0	1,190,791		LD (Liability Cashflow)
Interest Rate Swap - 111531CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	12/28/2018	0	175,000,000	.9971 / 1.116	1,090,000	0	(740,693)	1,145,643		1,145,643	43,193	0	(354,942)	0	1,234,940		LD (Liability Cashflow)
Interest Rate Swap - 111530CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	01/23/2019	0	100,000,000	.8818 / 1.1425	591,745	0	(454,123)	654,675		654,675	41,945	0	(188,226)	0	717,953		LD (Liability Cashflow)
Interest Rate Swap - 111528CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	12/31/2022	0	125,000,000	1.91 / .9982	(229,163)	0	1,525,355	(1,150,049)		(1,150,049)	(899,804)	0	31,619	0	1,530,931		LD (Liability Cashflow)
Interest Rate Swap - 111527CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	04/09/2023	0	100,000,000	1.852 / .8716	(789,141)	0	1,159,913	(1,454,295)		(1,454,295)	(747,500)	0	105,466	0	1,252,417		LD (Liability Cashflow)
Interest Rate Swap - 111526CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	09/15/2029	0	10,000,000	3.8663 / .9634	1,752,512	0	317,184	1,576,123		1,576,123	(99,515)	0	(108,492)	0	178,234		LD (Liability Cashflow)
Interest Rate Swap - 111525CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/21/2032	0	75,000,000	2.43 / .9112	(518,359)	0	1,308,839	(640,844)		(640,844)	(515,983)	0	25,810	0	1,471,118		LD (Liability Cashflow)
Interest Rate Swap - 111524CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/22/2032	0	75,000,000	2.4025 / .9162	(804,042)	0	1,288,006	(908,885)		(908,885)	(518,959)	0	45,809	0	1,471,247		LD (Liability Cashflow)
Interest Rate Swap - 111523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2032	0	75,000,000	2.3325 / .9307	(1,539,272)	0	1,227,115	(1,595,789)		(1,595,789)	(516,713)	0	87,867	0	1,472,531		LD (Liability Cashflow)
Interest Rate Swap - 111522CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/06/2032	0	100,000,000	2.24 / .9464	(3,338,612)	0	1,543,217	(3,330,398)		(3,330,398)	(684,661)	0	191,406	0	1,964,230		LD (Liability Cashflow)
Interest Rate Swap - 111521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	08/29/2032	0	40,000,000	2.4 / .9373	(487,761)	0	681,661	(526,759)		(526,759)	(269,707)	0	27,280	0	791,487		LD (Liability Cashflow)
Interest Rate Swap - 111520CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	11/07/2032	0	75,000,000	2.421 / .8809	(761,886)	0	1,300,909	(829,246)		(829,246)	(492,362)	0	42,220	0	1,493,053		LD (Liability Cashflow)
Interest Rate Swap - 111519CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2042	0	50,000,000	2.431 / .9307	(1,934,088)	0	867,327	(1,383,279)		(1,383,279)	49,920	0	66,046	0	1,260,440		LD (Liability Cashflow)
Interest Rate Swap - 111518CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/01/2042	0	325,000,000	2.5808 / .8456	(3,345,905)	0	6,143,543	89,374		89,374	491,716	0	111,981	0	8,246,405		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 - 1115170M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2042	0	90,000,000	2.5554 / .8456	(1,373,955)	0	1,676,303	(408,797)		(408,797)	136,049	0	46,129	0	2,283,739		LD (Liability Cashflow)
Interest Rate Swap - 1117560M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2016	01/14/2046	0	4,000,000	.8811 / 2.485	0	0	(68,522)	128,219		128,219	128,219	0	0	0	107,773		LD (Liability Cashflow)
Interest Rate Swap - 1117500M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2016	01/14/2019	0	12,500,000	1.2175 / .8811	0	0	61,415	(61,441)		(61,441)	(61,441)	0	0	0	89,216		LD (Liability Cashflow)
Interest Rate Swap - 1120460M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2018	0	50,000,000	.9825 / .9198	0	0	122,033	(212,456)		(212,456)	(212,456)	0	0	0	295,292		LD (Liability Cashflow)
Interest Rate Swap - 1120430M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	15,000,000	1.91 / .8809	0	0	165,734	(52,992)		(52,992)	(52,992)	0	0	0	169,231		LD (Liability Cashflow)
Interest Rate Swap - 1125970M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2018	0	175,000,000	.9973 / 1.0765	0	(751,349)	(443,969)	919,042		919,042	1,443,505	0	226,886	0	1,147,695		LD (Liability Cashflow)
Interest Rate Swap - 1125960M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/14/2042	0	450,000,000	2.7005 / .9587	0	55,211,323	6,586,027	10,360,219		10,360,219	(43,662,817)	0	(1,188,287)	0	11,407,367		LD (Liability Cashflow)
Interest Rate Swap - 1125950M - 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	350,000,000	4.267 / .9932	0	149,888,499	9,237,130	106,787,103		106,787,103	(39,582,656)	0	(3,518,740)	0	8,566,490		LD (Liability Cashflow)
Interest Rate Swap - 1125940M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/24/2040	0	58,000,000	4.4275 / .9971	0	26,185,668	1,609,196	18,984,581		18,984,581	(6,558,801)	0	(642,285)	0	1,397,763		LD (Liability Cashflow)
Interest Rate Swap - 1125930M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/09/2028	0	75,000,000	4.285 / .8716	0	21,265,717	2,001,978	14,574,621		14,574,621	(5,542,465)	0	(1,148,631)	0	1,286,758		LD (Liability Cashflow)
Interest Rate Swap - 1125920M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2028	0	40,000,000	4.865 / .8761	0	13,799,082	1,241,312	10,031,576		10,031,576	(3,006,570)	0	(760,936)	0	679,104		LD (Liability Cashflow)
Interest Rate Swap - 1125910M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/31/2047	0	157,000,000	2.373 / .8873	0	4,101,784	0	(8,887,043)		(8,887,043)	(15,617,959)	0	2,629,132	0	4,305,590		PD (Duration)
Interest Rate Swap - 1125890M - 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	300,000,000	1.748 / .8456	0	7,292,686	2,318,647	(5,341,320)		(5,341,320)	(11,820,209)	0	(813,797)	0	3,597,714		PD (Duration)
Brookfield Asset Management Interest Rate Swap	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/16/2021	0	200,000,000	.9704 / 2.0515	0	(8,510,789)	(1,954,597)	(1,157,814)		(1,157,814)	6,160,840	0	1,192,134	0	2,111,795		LD (Liability Cashflow)
Interest Rate Swap - 1125830M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/08/2018	0	375,000,000	.8716 / 1.0445	0	(1,431,163)	(896,013)	1,036,725		1,036,725	1,935,087	0	532,801	0	2,114,270		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 - 112579CM - 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	0	420,000,000	3.052 / .8811	0	85,611,758	7,315,977	36,705,793		36,705,793	(47,241,079)	0	(1,664,886)	0	11,069,935		LD (Liability Cashflow)
Interest Rate Swap - 112578CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/08/2020	0	545,000,000	.8716 / 2.095	0	(23,194,360)	(5,596,125)	(5,541,059)		(5,541,059)	13,882,049	0	3,771,252	0	5,292,049		LD (Liability Cashflow)
Interest Rate Swap - 112577CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2044	0	175,500,000	3.17 / .8456	0	40,474,979	3,223,963	19,636,464		19,636,464	(20,048,495)	0	(790,020)	0	4,622,966		LD (Liability Cashflow)
Interest Rate Swap - 112576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2034	0	320,000,000	3.2288 / .8809	0	62,174,830	5,963,460	30,795,752		30,795,752	(29,249,765)	0	(2,129,313)	0	6,711,761		LD (Liability Cashflow)
Interest Rate Swap - 112574CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2033	0	410,000,000	3.52 / .8761	0	96,525,969	8,587,570	55,551,172		55,551,172	(37,468,967)	0	(3,505,830)	0	8,397,389		LD (Liability Cashflow)
Interest Rate Swap - 112582CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/06/2018	0	350,000,000	.8643 / 1.2785	0	(2,756,483)	(1,450,716)	(314,890)		(314,890)	1,268,150	0	1,173,442	0	1,764,056		LD (Liability Cashflow)
Interest Rate Swap - 114282CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	07/05/2036	0	120,000,000	.8579 / 1.761	0	(701,489)	(483,601)	16,108,583		16,108,583	16,796,571	0	13,502	0	2,650,441		LD (Liability Cashflow)
Interest Rate Swap - 115022CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	1.96 / .88	0	0	195,400	(13,293,444)		(13,293,444)	(13,293,444)	0	0	0	2,456,345		LD (Liability Cashflow)
Interest Rate Swap - 115810CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2016	12/15/2041	0	125,000,000	.9634 / 2.704	0	0	(93,353)	(1,804,544)		(1,804,544)	(1,804,544)	0	0	0	3,122,311		LD (Liability Cashflow)
Interest Rate Swap - 65734CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	039483AT9 - ARCHER DANIELS MIDLAND C DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	10/01/2031	0	7,500,000	1.3806 / 5.935	0	0	(352,545)	(2,715,535)		(2,715,535)	234,732	0	0	0	144,035		SD (Asset Cashflow)
Interest Rate Swap - 67161CM - Receive: Floating 3 Month Libor +194.8 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	07/15/2033	0	6,600,000	2.8275 / 6.875	0	0	(277,408)	(2,144,072)		(2,144,072)	165,309	0	0	0	134,210		SD (Asset Cashflow)
Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2007	09/15/2037	0	10,000,000	2.3084 / 6.8	0	0	(473,818)	(4,659,841)		(4,659,841)	239,925	0	0	0	227,525		SD (Asset Cashflow)
Interest Rate Swap - 78177CM - Receive: Floating 3 Month Libor +111.5 BPS Pay: Fixed	29268BAB7 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2007	09/15/2017	0	10,000,000	2.0784 / 6.25	0	0	(442,201)	(280,456)		(280,456)	401,946	0	0	0	42,041		SD (Asset Cashflow)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2007	04/01/2037	0	5,000,000	1.5781 / 6.25	0	0	(240,741)	(2,352,624)		(2,352,624)	125,266	0	0	0	112,507		SD (Asset 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 - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2007	12/15/2030	0	5,000,000	4.0864 / 8.6	0	0	(236,527)	(1,758,823)		(1,758,823)	163,226	0	0	0	93,398		SD (Asset Cashflow)
Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/27/2037	0	10,000,000	1.7346 / 6.15	0	0	(464,501)	(4,425,603)		(4,425,603)	241,586	0	0	0	224,477		SD (Asset Cashflow)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2006	12/15/2030	0	5,000,000	4.3484 / 8.6	0	0	(223,209)	(1,599,994)		(1,599,994)	152,090	0	0	0	93,398		SD (Asset Cashflow)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2006	06/20/2036	0	5,000,000	2.3798 / 6.75	0	0	(232,259)	(2,164,273)		(2,164,273)	124,758	0	0	0	110,313		SD (Asset Cashflow)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2006	06/15/2036	0	5,000,000	1.7709 / 6.724	0	0	(260,432)	(2,596,090)		(2,596,090)	146,239	0	0	0	110,275		SD (Asset Cashflow)
Interest Rate Swap - 70832CM - Receive: Floating 3 Month Libor +233.3 BPS Pay: Fixed	40621PAB5 - HALLIBURTON CO CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2006	05/12/2017	0	10,000,000	3.2184 / 7.53	0	0	(447,033)	(152,257)		(152,257)	416,616	0	0	0	30,232		SD (Asset Cashflow)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2005	08/02/2035	0	114,000,000	4.9575 / .8843	0	0	4,869,079	41,212,834		41,212,834	(2,646,177)	0	0	0	2,457,534		PD (Duration)
Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/01/2035	0	80,000,000	5.282 / .8859	0	0	3,675,010	33,105,705		33,105,705	(2,031,436)	0	0	0	1,736,019		PD (Duration)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2005	11/23/2035	0	32,000,000	5.178 / .9198	0	0	1,437,531	12,769,768		12,769,768	(787,229)	0	0	0	695,497		PD (Duration)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2005	12/13/2035	0	20,000,000	5.264 / .9565	0	0	913,760	8,257,940		8,257,940	(501,961)	0	0	0	435,335		PD (Duration)
Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2005	12/29/2035	0	16,000,000	5.076 / .9971	0	0	701,307	6,163,898		6,163,898	(375,590)	0	0	0	348,663		PD (Duration)
Interest Rate Swap - 70700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	01/31/2036	0	20,000,000	5.139 / .8873	0	0	889,464	7,921,276		7,921,276	(479,269)	0	0	0	436,845		PD (Duration)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2006	02/27/2036	0	40,000,000	5.079 / .9371	0	0	1,754,100	15,504,636		15,504,636	(941,040)	0	0	0	875,349		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

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Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2006	03/27/2036	0	65,000,000	5.311 / .9971	0	0	2,998,471	27,587,044		27,587,044	(1,623,085)	0	0	0	1,425,533		PD (Duration)
Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/24/2006	04/26/2036	0	65,000,000	5.607 / .8837	0	0	3,197,243	30,640,032		30,640,032	(1,768,096)	0	0	0	1,428,518		PD (Duration)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2006	06/05/2036	0	20,000,000	5.795 / .9417	0	0	1,019,652	10,044,040		10,044,040	(571,003)	0	0	0	440,796		PD (Duration)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2006	06/22/2036	0	25,000,000	5.791 / .9962	0	0	1,271,988	12,560,721		12,560,721	(707,803)	0	0	0	551,643		PD (Duration)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2006	06/26/2036	0	28,000,000	5.838 / .9971	0	0	1,438,710	14,276,530		14,276,530	(801,372)	0	0	0	618,010		PD (Duration)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/28/2006	08/01/2036	0	40,000,000	5.6595 / .8859	0	0	1,988,505	19,355,025		19,355,025	(1,090,591)	0	0	0	885,122		PD (Duration)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/16/2006	08/18/2036	0	35,000,000	5.53 / .9087	0	0	1,697,872	16,259,324		16,259,324	(919,928)	0	0	0	775,385		PD (Duration)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/24/2006	08/29/2036	0	28,000,000	5.4655 / .9373	0	0	1,335,503	12,749,133		12,749,133	(721,823)	0	0	0	620,775		PD (Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/31/2006	09/05/2036	0	20,000,000	5.4215 / .9417	0	0	944,952	8,967,129		8,967,129	(507,908)	0	0	0	443,623		PD (Duration)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/07/2006	09/11/2036	0	30,000,000	5.435 / .9531	0	0	1,422,342	13,521,825		13,521,825	(762,792)	0	0	0	665,707		PD (Duration)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2006	09/29/2036	0	35,000,000	5.25 / .9971	0	0	1,595,008	14,790,202		14,790,202	(834,602)	0	0	0	777,611		PD (Duration)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2006	10/18/2036	0	18,000,000	5.461 / .8817	0	0	859,166	8,217,374		8,217,374	(457,682)	0	0	0	400,458		PD (Duration)
Interest Rate Swap - 73603CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/10/2006	11/14/2036	0	42,000,000	5.2405 / .9021	0	0	1,912,969	17,762,786		17,762,786	(999,195)	0	0	0	936,114		PD (Duration)
Interest Rate Swap - 73872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2006	12/05/2036	0	12,000,000	5.082 / .9417	0	0	526,231	4,785,341		4,785,341	(270,197)	0	0	0	267,859		PD (Duration)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2006	12/29/2036	0	20,000,000	5.2725 / .9971	0	0	915,933	8,601,820		8,601,820	(473,479)	0	0	0	447,153		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2007	01/16/2037	0	18,000,000	5.3725 / .88	0	0	843,181	8,033,193		8,033,193	(439,888)	0	0	0	402,925		PD (Duration)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2007	01/29/2037	0	35,000,000	5.4825 / .8873	0	0	1,676,732	16,263,907		16,263,907	(883,602)	0	0	0	784,148		PD (Duration)
Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2007	02/01/2037	0	20,000,000	5.5345 / .8859	0	0	969,253	9,452,449		9,452,449	(512,745)	0	0	0	448,174		PD (Duration)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/23/2037	0	15,000,000	5.3395 / .9198	0	0	698,068	6,639,372		6,639,372	(362,853)	0	0	0	336,625		PD (Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2007	03/02/2037	0	20,000,000	5.2395 / .9342	0	0	908,383	8,544,202		8,544,202	(468,236)	0	0	0	449,133		PD (Duration)
Interest Rate Swap - 75129CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2007	03/22/2037	0	30,000,000	5.245 / .9962	0	0	1,362,586	12,865,940		12,865,940	(696,283)	0	0	0	674,597		PD (Duration)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2037	0	40,000,000	5.3515 / .9971	0	0	1,863,466	17,849,539		17,849,539	(957,537)	0	0	0	899,881		PD (Duration)
Interest Rate Swap - 75247CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2017	0	10,000,000	.9971 / 5.1415	0	0	(444,867)	(101,020)		(101,020)	418,328	0	0	0	24,730		PD (Duration)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2007	04/13/2037	0	50,000,000	5.4475 / .8775	0	0	2,377,178	23,101,287		23,101,287	(1,231,929)	0	0	0	1,125,970		PD (Duration)
Interest Rate Swap - 75714CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2007	04/30/2017	0	15,000,000	.8873 / 5.2175	0	0	(681,047)	(205,198)		(205,198)	638,228	0	0	0	43,301		PD (Duration)
Interest Rate Swap - 75895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2007	05/11/2037	0	15,000,000	5.3825 / .8865	0	0	703,848	6,793,586		6,793,586	(362,796)	0	0	0	338,440		PD (Duration)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2007	05/21/2037	0	60,000,000	5.4875 / .9112	0	0	2,881,571	28,213,179		28,213,179	(1,496,853)	0	0	0	1,354,651		PD (Duration)
Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2007	06/01/2037	0	25,000,000	5.595 / .9307	0	0	1,224,663	12,196,360		12,196,360	(642,635)	0	0	0	564,847		PD (Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	06/11/2037	0	20,000,000	5.8585 / .9531	0	0	1,032,928	10,613,321		10,613,321	(550,850)	0	0	0	452,175		PD (Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2007	07/10/2037	0	25,000,000	5.9615 / .8716	0	0	1,317,284	13,717,027		13,717,027	(702,538)	0	0	0	566,333		PD (Duration)

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Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/14/2007	09/18/2037	0	50,000,000	5.36 / .9932	0	0	2,331,712	22,726,633		22,726,633	(1,175,277)	0	0	0	1,137,845		PD (Duration)
Interest Rate Swap - 78183CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/14/2007	09/18/2017	0	49,400,000	.9932 / 5.1385	0	0	(2,194,311)	(1,404,608)		(1,404,608)	1,997,255	0	0	0	208,865		PD (Duration)
Interest Rate Swap - 78353CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/01/2007	10/03/2017	0	40,000,000	.8456 / 5.2175	0	0	(1,809,867)	(1,224,006)		(1,224,006)	1,638,416	0	0	0	174,134		PD (Duration)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2007	10/15/2037	0	25,000,000	5.46 / .88	0	0	1,192,029	11,799,858		11,799,858	(600,958)	0	0	0	569,955		PD (Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/06/2007	11/08/2037	0	15,000,000	5.3025 / .8826	0	0	692,408	6,710,676		6,710,676	(343,323)	0	0	0	342,503		PD (Duration)
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/08/2008	02/12/2038	0	15,000,000	4.93 / .9021	0	0	635,967	5,846,977		5,846,977	(297,571)	0	0	0	344,638		PD (Duration)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/13/2008	02/15/2038	0	18,000,000	4.9785 / .9057	0	0	772,641	7,162,711		7,162,711	(363,574)	0	0	0	413,644		PD (Duration)
Interest Rate Swap - 80613CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/13/2008	02/15/2018	0	27,000,000	4.3775 / .9057	0	0	996,692	947,856		947,856	(855,751)	0	0	0	143,104		PD (Duration)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/14/2008	02/19/2038	0	20,000,000	5.105 / .9112	0	0	884,965	8,377,679		8,377,679	(422,319)	0	0	0	459,722		PD (Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2008	02/27/2038	0	30,000,000	5.121 / .9371	0	0	1,328,175	12,653,070		12,653,070	(637,117)	0	0	0	689,933		PD (Duration)
Interest Rate Swap - 81050CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2008	03/07/2018	0	20,000,000	4.4775 / .9481	0	0	756,272	760,585		760,585	(651,088)	0	0	0	108,880		PD (Duration)
Interest Rate Swap - 81817CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2008	04/18/2018	0	20,000,000	4.33 / .8817	0	0	728,429	785,628		785,628	(615,110)	0	0	0	113,947		PD (Duration)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/29/2008	06/02/2038	0	30,000,000	5.1665 / .9342	0	0	1,340,674	12,991,735		12,991,735	(635,826)	0	0	0	694,259		PD (Duration)
Interest Rate Swap - 82415CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2008	06/05/2018	0	10,000,000	4.589 / .9417	0	0	389,226	463,546		463,546	(331,179)	0	0	0	59,794		PD (Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/05/2008	06/09/2038	0	22,000,000	5.14 / .9508	0	0	978,580	9,436,023		9,436,023	(460,195)	0	0	0	509,347		PD (Duration)

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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 - 82511CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2008	06/12/2038	0	30,000,000	5.175 / .9531	0	0	1,344,261	13,048,060		13,048,060	(633,637)	0	0	0	694,695		PD (Duration)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/24/2008	06/26/2038	0	24,000,000	5.1275 / .9971	0	0	1,062,804	10,259,921		10,259,921	(494,643)	0	0	0	556,243		PD (Duration)
Interest Rate Swap - 82696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/24/2008	06/26/2018	0	10,000,000	4.8255 / .9971	0	0	412,635	514,081		514,081	(351,360)	0	0	0	60,962		PD (Duration)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/03/2008	07/07/2038	0	25,000,000	5.0295 / .8679	0	0	1,083,617	10,287,293		10,287,293	(496,651)	0	0	0	579,855		PD (Duration)
Interest Rate Swap - 83058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/21/2008	07/23/2038	0	30,000,000	5.1463 / .8818	0	0	1,337,362	12,949,319		12,949,319	(622,754)	0	0	0	696,521		PD (Duration)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2008	08/08/2038	0	10,000,000	5.1365 / .8826	0	0	445,005	4,305,829		4,305,829	(206,615)	0	0	0	232,405		PD (Duration)
Interest Rate Swap - 84358CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/09/2008	10/14/2018	0	25,000,000	4.3085 / .8811	0	0	903,676	1,281,811		1,281,811	(739,075)	0	0	0	167,128		PD (Duration)
Interest Rate Swap - 84356CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/09/2008	10/14/2038	0	25,000,000	.8811 / 4.2175	0	0	(880,926)	(6,955,545)		(6,955,545)	342,808	0	0	0	583,465		PD (Duration)
Interest Rate Swap - 84468CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2008	10/16/2038	0	20,000,000	.88 / 4.3675	0	0	(735,868)	(6,071,854)		(6,071,854)	296,362	0	0	0	466,830		PD (Duration)
Interest Rate Swap - 84466CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2008	10/16/2018	0	50,000,000	4.5565 / .88	0	0	1,934,169	2,785,855		2,785,855	(1,600,793)	0	0	0	334,758		PD (Duration)
Interest Rate Swap - 84576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/17/2008	10/21/2038	0	25,000,000	4.615 / .8807	0	0	981,210	8,635,244		8,635,244	(414,548)	0	0	0	583,717		PD (Duration)
Interest Rate Swap - 84630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2008	10/24/2018	0	15,000,000	4.05 / .8818	0	0	504,208	709,070		709,070	(406,153)	0	0	0	101,028		PD (Duration)
Interest Rate Swap - 84666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2008	10/27/2038	0	25,000,000	.8857 / 3.93	0	0	(809,896)	(5,752,174)		(5,752,174)	291,990	0	0	0	583,933		PD (Duration)
Interest Rate Swap - 84665CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2008	10/27/2018	0	25,000,000	3.9525 / .8857	0	0	815,521	1,145,444		1,145,444	(652,852)	0	0	0	168,754		PD (Duration)
Interest Rate Swap - 85107CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2008	11/17/2038	0	15,000,000	.9062 / 4.1375	0	0	(518,448)	(3,982,811)		(3,982,811)	197,650	0	0	0	350,813		PD (Duration)

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Interest Rate Swap - 85211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2008	11/24/2038	0	35,000,000	9248 / 3.0475	0	0	(824,861)	(2,848,534)		(2,848,534)	188,597	0	0	0	818,915		PD (Duration)
Interest Rate Swap - 85899CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/09/2009	01/13/2039	0	13,600,000	8775 / 2.88	0	0	(297,412)	(722,351)		(722,351)	52,518	0	0	0	319,201		PD (Duration)
Interest Rate Swap - 86136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2009	01/28/2029	0	630,000,000	8904 / 3.2125	0	0	(15,877,709)	(53,003,633)		(53,003,633)	9,826,562	0	0	0	10,946,089		PD (Duration)
Interest Rate Swap - 86138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2009	01/28/2039	0	1,230,000,000	8904 / 3.2125	0	0	(30,999,336)	(134,997,580)		(134,997,580)	7,707,958	0	0	0	28,895,360		PD (Duration)
Interest Rate Swap - 86134CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2009	01/28/2019	0	60,000,000	8904 / 2.845	0	0	(1,291,663)	(1,684,889)		(1,684,889)	903,032	0	0	0	432,174		PD (Duration)
Interest Rate Swap - 91583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/24/2010	05/26/2040	0	15,500,000	9371 / 3.9238	0	0	(500,240)	(3,715,138)		(3,715,138)	152,800	0	0	0	374,921		PD (Duration)
Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2011	05/24/2031	0	23,800,000	3.9113 / .9248	0	0	766,478	4,172,066		4,172,066	(469,410)	0	0	0	451,540		PD (Duration)
Interest Rate Swap - 95134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/25/2011	05/27/2025	0	7,150,000	3.6338 / .9371	0	0	210,210	762,316		762,316	(159,660)	0	0	0	103,650		PD (Duration)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/11/2012	09/13/2042	0	25,000,000	2.6338 / .9565	0	0	484,638	259,730		259,730	33,652	0	0	0	633,709		PD (Duration)
Interest Rate Swap - 99876CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/28/2012	10/02/2042	0	25,000,000	2.6063 / .8456	0	0	478,352	127,543		127,543	42,367	0	0	0	634,372		PD (Duration)
Interest Rate Swap - 99948CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2012	10/09/2042	0	20,000,000	2.744 / .8716	0	0	410,383	625,049		625,049	15,473	0	0	0	507,683		PD (Duration)
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/17/2012	10/19/2042	0	10,000,000	2.7375 / .8776	0	0	204,891	300,882		300,882	8,224	0	0	0	253,974		PD (Duration)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2012	11/23/2042	0	25,000,000	2.535 / .9198	0	0	462,321	(209,468)		(209,468)	52,070	0	0	0	636,091		PD (Duration)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2012	12/03/2042	0	30,000,000	2.575 / .9417	0	0	564,507	(23,861)		(23,861)	55,443	0	0	0	763,745		PD (Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2012	12/04/2042	0	25,000,000	2.5725 / .9417	0	0	469,307	(31,676)		(31,676)	47,251	0	0	0	636,487		PD (Duration)

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Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/07/2012	12/11/2042	0	25,000,000	2.595 / .9531	0	0	475,285	75,326		75,326	45,664	0	0	0	636,718		PD (Duration)
Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2012	12/14/2042	0	25,000,000	2.643 / .9587	0	0	486,951	303,929		303,929	38,200	0	0	0	636,817		PD (Duration)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2012	12/20/2042	0	25,000,000	2.78 / .9973	0	0	520,179	955,658		955,658	17,899	0	0	0	637,015		PD (Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2012	12/24/2042	0	25,000,000	2.787 / .9971	0	0	522,464	989,335		989,335	18,300	0	0	0	637,147		PD (Duration)
Interest Rate Swap - 100800CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/02/2013	01/04/2043	0	25,000,000	2.852 / .8537	0	0	539,427	1,299,398		1,299,398	9,289	0	0	0	637,509		PD (Duration)
Interest Rate Swap - 100956CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/11/2013	01/15/2043	0	25,000,000	2.8975 / .88	0	0	551,404	1,518,752		1,518,752	1,477	0	0	0	637,871		PD (Duration)
Interest Rate Swap - 100976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/17/2013	01/22/2043	0	25,000,000	2.86 / .8818	0	0	542,879	1,340,760		1,340,760	7,025	0	0	0	638,102		PD (Duration)
Interest Rate Swap - 101009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/25/2013	01/29/2043	0	25,000,000	2.9463 / .8873	0	0	563,603	1,760,186		1,760,186	(7,119)	0	0	0	638,332		PD (Duration)
Interest Rate Swap - 101035CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/30/2013	02/01/2043	0	15,000,000	3.0238 / .8859	0	0	350,327	1,274,257		1,274,257	(11,818)	0	0	0	383,059		PD (Duration)
Interest Rate Swap - 101054CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2013	02/05/2043	0	25,000,000	3.0688 / .8809	0	0	595,449	2,340,066		2,340,066	(26,861)	0	0	0	638,563		PD (Duration)
Interest Rate Swap - 101070CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2013	02/07/2043	0	25,000,000	3.0475 / .8809	0	0	590,261	2,239,122		2,239,122	(23,394)	0	0	0	638,628		PD (Duration)
Interest Rate Swap - 101121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/13/2013	02/15/2043	0	25,000,000	3.051 / .9057	0	0	591,238	2,257,112		2,257,112	(24,444)	0	0	0	638,891		PD (Duration)
Interest Rate Swap - 101274CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/06/2013	03/08/2043	0	30,000,000	2.98 / .9508	0	0	686,219	2,306,259		2,306,259	(13,589)	0	0	0	767,616		PD (Duration)
Interest Rate Swap - 101298CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/08/2013	03/12/2043	0	25,000,000	3.07 / .9531	0	0	593,968	2,354,177		2,354,177	(24,071)	0	0	0	639,811		PD (Duration)
Interest Rate Swap - 101392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2013	03/22/2043	0	15,000,000	3.025 / .9962	0	0	348,293	1,282,787		1,282,787	(8,480)	0	0	0	384,084		PD (Duration)

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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 - 101403CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2013	03/27/2043	0	25,000,000	3.036 / .9971	0	0	584,604	2,192,040		2,192,040	(14,439)	0	0	0	640,303		PD (Duration)
Interest Rate Swap - 101605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	04/16/2043	0	31,000,000	2.8585 / .88	0	0	672,805	1,662,690		1,662,690	16,333	0	0	0	794,789		PD (Duration)
Interest Rate Swap - 101675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2013	04/25/2043	0	30,600,000	2.8188 / .8818	0	0	651,965	1,409,216		1,409,216	24,139	0	0	0	784,895		PD (Duration)
Interest Rate Swap - 101686CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/25/2013	04/29/2043	0	31,100,000	2.8425 / .8873	0	0	671,312	1,580,186		1,580,186	17,143	0	0	0	797,883		PD (Duration)
Interest Rate Swap - 101744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/30/2013	05/02/2043	0	69,100,000	2.8138 / .8843	0	0	1,470,014	3,118,053		3,118,053	56,016	0	0	0	1,773,149		PD (Duration)
Interest Rate Swap - 101750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2013	05/03/2043	0	41,000,000	2.7738 / .8809	0	0	855,842	1,534,448		1,534,448	43,813	0	0	0	1,052,139		PD (Duration)
Interest Rate Swap - 101761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/03/2013	05/08/2043	0	30,000,000	2.846 / .8826	0	0	647,866	1,541,163		1,541,163	18,087	0	0	0	770,054		PD (Duration)
Interest Rate Swap - 101784CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2013	05/09/2043	0	68,300,000	2.9175 / .8868	0	0	1,523,647	4,450,491		4,450,491	10,088	0	0	0	1,753,247		PD (Duration)
Interest Rate Swap - 101802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/09/2013	05/13/2043	0	41,000,000	2.92 / .9021	0	0	916,067	2,691,642		2,691,642	4,064	0	0	0	1,052,676		PD (Duration)
Interest Rate Swap - 101816CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2013	05/15/2043	0	20,000,000	3.0545 / .9057	0	0	473,690	1,831,778		1,831,778	(14,949)	0	0	0	513,553		PD (Duration)
Interest Rate Swap - 101879CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/17/2013	05/21/2043	0	55,000,000	3.078 / .9112	0	0	1,316,215	5,289,460		5,289,460	(48,997)	0	0	0	1,412,702		PD (Duration)
Interest Rate Swap - 101935CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/22/2013	05/24/2043	0	37,500,000	3.13 / .9248	0	0	914,717	3,983,022		3,983,022	(46,452)	0	0	0	963,353		PD (Duration)
Interest Rate Swap - 101984CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/28/2013	05/30/2043	0	67,500,000	3.23 / .9351	0	0	1,710,889	8,474,013		8,474,013	(124,459)	0	0	0	1,734,565		PD (Duration)
Interest Rate Swap - 102053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2013	06/05/2043	0	65,400,000	3.1865 / .9417	0	0	1,628,304	7,661,251		7,661,251	(99,069)	0	0	0	1,681,114		PD (Duration)
Interest Rate Swap - 102065CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/04/2013	06/06/2043	0	71,200,000	3.2563 / .9464	0	0	1,822,340	9,300,815		9,300,815	(139,328)	0	0	0	1,830,297		PD (Duration)

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Interest Rate Swap - 102114CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/07/2013	06/11/2043	0	54,700,000	3.231 / .9531	0	0	1,387,816	6,880,337		6,880,337	(94,650)	0	0	0	1,406,498		PD (Duration)
Interest Rate Swap - 100318CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2012	12/10/2022	0	2,700,000	.6639 / 1.5925	0	0	(29,892)	53,666		53,666	19,864	0	0	0	32,912		PD (Duration)
Interest Rate Swap - 100376CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2012	12/14/2022	0	1,900,000	.6947 / 1.685	0	0	(22,782)	27,964		27,964	15,604	0	0	0	23,181		PD (Duration)
Interest Rate Swap - 101394CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/21/2013	03/25/2018	0	3,600,000	.7561 / .905	0	0	(14,956)	6,717		6,717	(5,763)	0	0	0	19,994		PD (Duration)
Interest Rate Swap - 1017555M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2013	05/07/2023	0	1,900,000	.6519 / 1.764	0	0	(24,251)	25,151		25,151	17,469	0	0	0	23,943		PD (Duration)
Interest Rate Swap - 102205CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/24/2013	06/26/2023	0	1,900,000	.7561 / 2.685	0	0	(41,727)	(77,466)		(77,466)	32,608	0	0	0	24,195		PD (Duration)
Interest Rate Swap - 102440CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2013	07/15/2023	0	1,850,000	.7039 / 2.7375	0	0	(41,672)	(81,484)		(81,484)	32,733	0	0	0	23,656		PD (Duration)
Interest Rate Swap - 102503CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2013	07/19/2023	0	1,900,000	.7362 / 2.625	0	0	(40,587)	(70,402)		(70,402)	31,628	0	0	0	24,315		PD (Duration)
Interest Rate Swap - 103657CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2013	10/28/2023	0	1,900,000	.7561 / 2.615	0	0	(40,376)	(68,619)		(68,619)	31,820	0	0	0	24,819		PD (Duration)
Interest Rate Swap - 104320CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2014	02/07/2019	0	1,900,000	.6519 / 1.53	0	0	(19,805)	(8,896)		(8,896)	5,967	0	0	0	13,774		PD (Duration)
Interest Rate Swap - 104388CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2014	02/21/2024	0	1,900,000	.744 / 2.79	0	0	(43,731)	(90,118)		(90,118)	35,298	0	0	0	25,384		PD (Duration)
Interest Rate Swap - 104625CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/26/2014	03/28/2024	0	1,850,000	.7561 / 2.7675	0	0	(42,135)	(85,189)		(85,189)	34,084	0	0	0	24,893		PD (Duration)
Interest Rate Swap - 104921CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/06/2014	05/08/2019	0	1,000,000	.6489 / 1.7025	0	0	(12,170)	(7,886)		(7,886)	4,732	0	0	0	7,673		PD (Duration)
Interest Rate Swap - 105202CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2014	06/20/2023	0	1,850,000	.739 / 2.5288	0	0	(37,747)	(57,688)		(57,688)	29,052	0	0	0	23,529		PD (Duration)
Interest Rate Swap - 105402CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2014	07/21/2019	0	1,000,000	.744 / 1.6688	0	0	(11,804)	(6,450)		(6,450)	4,433	0	0	0	7,994		PD (Duration)

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Interest Rate Swap - 105397CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2014	07/21/2024	0	2,855,000	744 / 2.5075	0	0	(57,646)	(78,859)		(78,859)	46,363	0	0	0	39,241		PD (Duration)
Interest Rate Swap - 105434CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2014	07/25/2024	0	1,900,000	7561 / 2.5	0	0	(38,198)	(51,427)		(51,427)	30,732	0	0	0	26,133		PD (Duration)
Interest Rate Swap - 108184CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/13/2015	01/15/2020	0	1,000,000	7039 / 1.39	0	0	(9,051)	4,020		4,020	2,097	0	0	0	8,718		PD (Duration)
Interest Rate Swap - 109228CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/07/2015	04/09/2020	0	1,500,000	6542 / 1.38	0	0	(13,433)	9,277		9,277	3,358	0	0	0	13,571		PD (Duration)
Interest Rate Swap - 110299CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2015	05/15/2019	0	2,000,000	7039 / 1.295	0	0	(16,201)	3,349		3,349	1,560	0	0	0	15,407		PD (Duration)
Interest Rate Swap - 110474CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/14/2015	09/16/2025	0	5,000,000	7073 / 2.1	0	0	(80,734)	40,479		40,479	64,560	0	0	0	73,780		PD (Duration)
Interest Rate Swap - 110496CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/15/2015	09/17/2025	0	2,850,000	7362 / 2.1875	0	0	(48,492)	3,036		3,036	39,068	0	0	0	42,061		PD (Duration)
Interest Rate Swap - 110661CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2025	0	2,800,000	7611 / 2.0425	0	0	(43,465)	36,312		36,312	34,678	0	0	0	41,400		PD (Duration)
Interest Rate Swap - 110679CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/28/2015	09/30/2025	0	1,800,000	77 / 1.955	0	0	(26,376)	36,141		36,141	20,892	0	0	0	26,622		PD (Duration)
Interest Rate Swap - 110964CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/20/2015	10/22/2025	0	3,000,000	749 / 1.9375	0	0	(43,449)	65,765		65,765	34,338	0	0	0	44,520		PD (Duration)
Interest Rate Swap - 111139CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/16/2015	11/18/2025	0	3,000,000	7362 / 2.055	0	0	(47,041)	38,576		38,576	37,601	0	0	0	44,703		PD (Duration)
Interest Rate Swap - 111150CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2015	11/20/2025	0	3,000,000	739 / 2.0325	0	0	(46,325)	44,218		44,218	36,937	0	0	0	44,717		PD (Duration)
Interest Rate Swap - 111161CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/19/2015	11/23/2025	0	2,300,000	755 / 1.9825	0	0	(34,322)	43,533		43,533	27,297	0	0	0	34,298		PD (Duration)
Interest Rate Swap - 1120740M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2016	02/08/2021	0	1,000,000	6489 / 1.08	0	0	(5,254)	25,686		25,686	25,686	0	0	0	10,130		PD (Duration)
Interest Rate Swap - 112984CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/15/2016	04/19/2021	0	3,000,000	7362 / 1.0725	0	0	(11,715)	85,025		85,025	85,025	0	0	0	31,109		PD (Duration)

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Interest Rate Swap - 113592CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2016	06/14/2021	0	2,700,000	6947 / 1.015	0	0	(7,120)	88,501		88,501	88,501	0	0	0	28,492		PD (Duration)
Interest Rate Swap - 115469CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2016	11/22/2021	0	1,000,000	749 / 1.6305	0	0	(1,087)	9,866		9,866	9,866	0	0	0	11,059		PD (Duration)
Interest Rate Swap - 93675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2010	12/08/2020	0	61,000,000	3.105 / .9508	0	0	1,471,563	2,947,863		2,947,863	(1,100,231)	0	0	0	605,267		PD (Duration)
Interest Rate Swap - 97463CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2012	02/03/2022	0	50,000,000	1.8813 / .6345	0	0	695,943	71,620		71,620	(473,089)	0	0	0	564,103		PD (Duration)
Interest Rate Swap - 1010250M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2013	01/31/2018	0	32,000,000	1.0075 / .8873	0	0	101,062	(67,722)		(67,722)	44,711	0	0	0	166,533		PD (Duration)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2011	06/17/2029	0	5,750,000	3.7313 / .9932	0	0	174,365	812,033		812,033	(114,167)	0	0	0	101,493		PD (Duration)
Interest Rate Swap - 89820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2009	11/05/2029	0	47,000,000	4.1413 / .8809	0	0	1,623,520	8,890,806		8,890,806	(1,083,262)	0	0	0	842,296		PD (Duration)
Interest Rate Swap - 88983CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2009	09/02/2019	0	17,000,000	3.7338 / .9342	0	0	516,148	945,256		945,256	(400,987)	0	0	0	138,944		PD (Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2009	06/04/2039	0	9,000,000	4.3038 / .9417	0	0	324,763	2,686,496		2,686,496	(123,231)	0	0	0	213,109		PD (Duration)
Interest Rate Swap - 87297CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2009	04/20/2024	0	26,000,000	3.245 / .8812	0	0	663,981	1,880,343		1,880,343	(495,064)	0	0	0	351,331		PD (Duration)
Interest Rate Swap - 101023CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2013	01/31/2018	0	14,000,000	1.0075 / .8873	0	0	44,214	(29,628)		(29,628)	19,561	0	0	0	72,858		PD (Duration)
Interest Rate Swap - 101917CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/21/2013	05/23/2017	0	550,000,000	.9198 / .7405	0	0	(301,322)	552,619		552,619	(1,144,851)	0	0	0	1,728,701		PD (Duration)
Interest Rate Swap - 96667CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	336,400,000	2.923 / .8843	0	0	7,523,997	21,513,846		21,513,846	(478,152)	0	0	0	8,382,827		PD (Duration)
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2011	06/24/2041	0	42,100,000	3.9288 / .9971	0	0	1,360,506	10,423,008		10,423,008	(354,880)	0	0	0	1,041,522		PD (Duration)
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2011	06/24/2041	0	5,900,000	3.9288 / .9971	0	0	190,665	1,460,707		1,460,707	(49,734)	0	0	0	145,961		PD (Duration)

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Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	0	40,800,000	3.9313 / .9932	0	0	1,318,836	10,114,362		10,114,362	(351,023)	0	0	0	1,008,973		PD (Duration)
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	0	7,150,000	4.0288 / .9371	0	0	238,452	1,898,208		1,898,208	(67,161)	0	0	0	176,613		PD (Duration)
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	0	14,700,000	4.0513 / .9248	0	0	493,993	3,961,784		3,961,784	(140,629)	0	0	0	363,047		PD (Duration)
Interest Rate Swap - 94892CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2011	05/04/2021	0	73,000,000	3.3618 / .8757	0	0	1,953,089	4,490,219		4,490,219	(1,498,627)	0	0	0	760,750		PD (Duration)
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2010	04/01/2035	0	66,000,000	4.4913 / .8456	0	0	2,508,509	19,023,508		19,023,508	(1,312,015)	0	0	0	1,409,864		PD (Duration)
Interest Rate Swap - 90759CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	256,700,000	4.4321 / .9417	0	0	9,592,436	84,108,595		84,108,595	(3,505,621)	0	0	0	6,179,145		PD (Duration)
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	335,000,000	3.107 / .9371	0	0	8,076,443	34,162,062		34,162,062	(356,849)	0	0	0	8,607,708		PD (Duration)
Interest Rate Swap - 101934CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	100,000,000	3.128 / .9248	0	0	2,437,245	10,582,805		10,582,805	(122,600)	0	0	0	2,568,942		PD (Duration)
Interest Rate Swap - 106075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	0	604,000,000	3.255 / .9971	0	0	15,475,481	81,238,592		81,238,592	(209,683)	0	0	0	15,907,296		SD (Asset Cashflow)
Interest Rate Swap - 110583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2015	09/22/2022	0	230,000,000	.9962 / 1.871	0	0	(2,686,290)	2,491,376		2,491,376	1,368,864	0	0	0	2,751,796		PD (Duration)
Interest Rate Swap - 110710CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2022	0	300,000,000	.8456 / 1.748	0	0	(3,172,562)	5,341,320		5,341,320	1,427,687	0	0	0	3,597,714		PD (Duration)
Interest Rate Swap - 110922CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/19/2022	0	63,900,000	.8776 / 1.68	0	0	(633,509)	1,398,259		1,398,259	267,832	0	0	0	769,529		SD (Asset Cashflow)
Interest Rate Swap - 111008CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	10/29/2022	0	45,000,000	.8873 / 1.6875	0	0	(450,157)	977,829		977,829	195,818	0	0	0	543,176		PD (Duration)
Interest Rate Swap - 111492CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	12/18/2022	0	650,000,000	.9932 / 1.9325	0	0	(8,033,508)	5,917,326		5,917,326	4,291,685	0	0	0	7,937,624		PD (Duration)
Interest Rate Swap - 111975CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/02/2026	0	325,000,000	.8843 / 1.8363	0	0	(3,318,205)	13,239,831		13,239,831	13,239,831	0	0	0	4,898,967		SD (Asset Cashflow)

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Interest Rate Swap - 113114CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	05/03/2046	0	8,000,000	2.2638 / .8809	0	0	79,647	(641,234)		(641,234)	(641,234)	0	0	0	216,671		SD (Asset Cashflow)
Interest Rate Swap - 113451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	05/31/2046	0	25,000,000	2.204 / .9351	0	0	206,431	(2,333,199)		(2,333,199)	(2,333,199)	0	0	0	677,964		SD (Asset Cashflow)
Interest Rate Swap - 113448CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	05/31/2026	0	50,000,000	1.7331 / .9351	0	0	274,868	(2,617,515)		(2,617,515)	(2,617,515)	0	0	0	767,165		SD (Asset Cashflow)
Interest Rate Swap - 113753CM - Receive: Floating 3 Month Libor +50 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/27/2018	0	100,000,000	1.4971 / 1.3975	0	0	(60,534)	639,698		639,698	639,698	0	0	0	610,174		LD (Liability Cashflow)
Interest Rate Swap - 114045CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	1.6738 / .8716	0	0	345,081	(11,858,944)		(11,858,944)	(11,858,944)	0	0	0	1,767,326		SD (Asset Cashflow)
Interest Rate Swap - 114042CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2023	0	300,000,000	.8716 / 1.1295	0	0	(509,426)	18,793,223		18,793,223	18,793,223	0	0	0	3,830,586		PD (Duration)
Interest Rate Swap - 114040CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2046	0	100,000,000	.8716 / 1.7755	0	0	(480,247)	18,698,390		18,698,390	18,698,390	0	0	0	2,716,685		PD (Duration)
Interest Rate Swap - 114406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	11/15/2041	0	130,000,000	.9057 / 1.739	0	0	(320,670)	22,291,807		22,291,807	22,291,807	0	0	0	3,241,777		PD (Duration)
Interest Rate Swap - 114498CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2016	11/15/2041	0	130,000,000	.9057 / 1.7545	0	0	(325,764)	21,903,545		21,903,545	21,903,545	0	0	0	3,241,777		PD (Duration)
Interest Rate Swap - 114692CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	02/15/2042	0	110,000,000	.7954 / 1.878	0	0	(877)	16,040,135		16,040,135	16,040,135	0	0	0	2,756,793		PD (Duration)
Interest Rate Swap - 115207CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/01/2046	0	106,000,000	2.11 / .8859	0	0	213,642	(12,180,499)		(12,180,499)	(12,180,499)	0	0	0	2,894,985		SD (Asset Cashflow)
Interest Rate Swap - 115634CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	130,000,000	2.243 / .9342	0	0	133,690	(1,449,388)		(1,449,388)	(1,449,388)	0	0	0	2,047,453		SD (Asset Cashflow)
Interest Rate Swap - 115624CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	2.243 / .9342	0	0	226,245	(2,452,811)		(2,452,811)	(2,452,811)	0	0	0	3,464,920		SD (Asset Cashflow)
Interest Rate Swap - 115585CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2046	0	200,000,000	2.3385 / .9351	0	(537,500)	236,500	(12,969,424)		(12,969,424)	(12,430,717)	0	(1,207)	0	5,469,613		PD (Duration)
Interest Rate Swap - 115776CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/13/2036	0	43,000,000	2.6488 / .9565	0	0	35,241	323,869		323,869	323,869	0	0	0	960,345		SD (Asset Cashflow)

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Interest Rate Swap - 1157740M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/13/2023	0	60,000,000	2.1438 / .9565	0	0	34,023	(133,800)		(133,800)	(133,800)	0	0	0	790,977		SD (Asset Cashflow)
Interest Rate Swap - 97590CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	550,000,000	2.0634 / .7561	0	0	8,666,388	5,521,461		5,521,461	(6,157,285)	0	0	0	6,239,440		PD (Duration)
Interest Rate Swap - 81771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2008	04/14/2018	0	7,800,000	4.1625 / .8811	0	0	270,559	288,542		288,542	(226,860)	0	0	0	44,255		PD (Duration)
Interest Rate Swap - 100131CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2012	11/13/2017	0	30,000,000	.778 / .9021	0	0	27,693	(96,198)		(96,198)	89,767	0	0	0	139,772		PD (Duration)
Interest Rate Swap - 101919CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2018	0	8,000,000	.9198 / .9875	0	0	(24,143)	33,439		33,439	(16,164)	0	0	0	47,247		PD (Duration)
Interest Rate Swap - 101916CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2017	0	30,000,000	.9198 / .7405	0	0	(16,436)	30,143		30,143	(62,446)	0	0	0	94,293		PD (Duration)
Interest Rate Swap - 101909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2020	0	83,000,000	.9198 / 1.52	0	0	(692,457)	618,844		618,844	228,316	0	0	0	764,677		PD (Duration)
Interest Rate Swap - 101907CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2023	0	20,000,000	2.089 / .9198	0	0	280,657	(20,453)		(20,453)	(174,939)	0	0	0	252,887		PD (Duration)
Interest Rate Swap - 112010CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	05/01/2024	0	1,930,000	2.1547 / .8859	0	0	0	(34,873)		(34,873)	(34,873)	0	0	0	26,137		PD (Duration)
Interest Rate Swap - 112009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	08/01/2024	0	1,180,000	2.2013 / .8859	0	0	0	(20,573)		(20,573)	(20,573)	0	0	0	16,250		PD (Duration)
Interest Rate Swap - 112008CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	08/01/2023	0	3,130,000	2.0015 / .8859	0	0	0	(60,573)		(60,573)	(60,573)	0	0	0	40,163		PD (Duration)
Interest Rate Swap - 112007CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	05/01/2023	0	5,760,000	1.9448 / .8859	0	0	0	(113,309)		(113,309)	(113,309)	0	0	0	72,494		PD (Duration)
Interest Rate Swap - 112006CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	11/01/2023	0	2,890,000	2.0557 / .8859	0	0	0	(54,832)		(54,832)	(54,832)	0	0	0	37,781		PD (Duration)
Interest Rate Swap - 112005CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	02/01/2023	0	6,840,000	1.8868 / .8859	0	0	0	(136,010)		(136,010)	(136,010)	0	0	0	84,371		PD (Duration)
Interest Rate Swap - 112004CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	02/01/2024	0	2,890,000	2.1067 / .8859	0	0	0	(53,597)		(53,597)	(53,597)	0	0	0	38,465		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 - 112003CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2016	11/01/2022	0	6,840,000	1.8238 / .8859	0	0	0	(135,554)		(135,554)	(135,554)	0	0	0	82,620		PD (Duration)
Interest Rate Swap - 112002CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2016	08/01/2022	0	6,840,000	1.7578 / .8859	0	0	0	(135,173)		(135,173)	(135,173)	0	0	0	80,831		PD (Duration)
Interest Rate Swap - 112001CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2016	05/01/2022	0	6,840,000	1.6908 / .8859	0	0	0	(133,034)		(133,034)	(133,034)	0	0	0	79,001		PD (Duration)
Interest Rate Swap - 112000CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2016	02/01/2022	0	6,520,000	1.6208 / .8859	0	0	0	(124,186)		(124,186)	(124,186)	0	0	0	73,520		PD (Duration)
Interest Rate Swap - 113177CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	02/01/2024	0	5,200,000	1.9025 / .8859	0	0	0	(145,480)		(145,480)	(145,480)	0	0	0	69,211		PD (Duration)
Interest Rate Swap - 113176CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	05/01/2024	0	5,200,000	1.9475 / .8859	0	0	0	(143,453)		(143,453)	(143,453)	0	0	0	70,421		PD (Duration)
Interest Rate Swap - 113175CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	11/01/2023	0	11,200,000	1.8525 / .8859	0	0	0	(318,173)		(318,173)	(318,173)	0	0	0	146,416		PD (Duration)
Interest Rate Swap - 113174CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	08/01/2024	0	4,800,000	1.9925 / .8859	0	0	0	(129,464)		(129,464)	(129,464)	0	0	0	66,103		PD (Duration)
Interest Rate Swap - 113173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	08/01/2023	0	14,200,000	1.8025 / .8859	0	0	0	(406,702)		(406,702)	(406,702)	0	0	0	182,209		PD (Duration)
Interest Rate Swap - 113172CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	11/01/2024	0	3,200,000	2.0325 / .8859	0	0	0	(84,502)		(84,502)	(84,502)	0	0	0	44,789		PD (Duration)
Interest Rate Swap - 113171CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	05/01/2023	0	14,500,000	1.7625 / .8859	0	0	0	(409,295)		(409,295)	(409,295)	0	0	0	182,493		PD (Duration)
Interest Rate Swap - 113170CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	02/01/2023	0	14,500,000	1.7125 / .8859	0	0	0	(407,468)		(407,468)	(407,468)	0	0	0	178,857		PD (Duration)
Interest Rate Swap - 113169CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	11/01/2022	0	14,500,000	1.6625 / .8859	0	0	0	(398,159)		(398,159)	(398,159)	0	0	0	175,144		PD (Duration)
Interest Rate Swap - 113168CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	08/01/2022	0	14,500,000	1.6075 / .8859	0	0	0	(390,287)		(390,287)	(390,287)	0	0	0	171,352		PD (Duration)
Interest Rate Swap - 113167CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	05/01/2022	0	14,500,000	1.5525 / .8859	0	0	0	(378,109)		(378,109)	(378,109)	0	0	0	167,474		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

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Interest Rate Swap - 113166CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	02/01/2022	0	14,500,000	1.4975 / .8859	0	0	0	(362,052)		(362,052)	(362,052)	0	0	0	163,504		PD (Duration)
Interest Rate Swap - 114689CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/09/2016	08/31/2023	0	2,100,000	1.501 / .9351	0	0	0	(90,888)		(90,888)	(90,888)	0	0	0	27,111		PD (Duration)
Interest Rate Swap - 114688CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/09/2016	05/31/2023	0	3,000,000	1.471 / .9351	0	0	0	(127,882)		(127,882)	(127,882)	0	0	0	37,997		PD (Duration)
Interest Rate Swap - 114687CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/09/2016	02/28/2023	0	3,000,000	1.436 / .9351	0	0	0	(125,315)		(125,315)	(125,315)	0	0	0	37,249		PD (Duration)
Interest Rate Swap - 114686CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/09/2016	11/30/2022	0	3,500,000	1.406 / .9351	0	0	0	(142,101)		(142,101)	(142,101)	0	0	0	42,567		PD (Duration)
Interest Rate Swap - 114685CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/09/2016	08/31/2022	0	6,800,000	1.371 / .9351	0	0	0	(265,727)		(265,727)	(265,727)	0	0	0	80,936		PD (Duration)
Interest Rate Swap - 114684CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/09/2016	05/31/2022	0	8,400,000	1.34 / .9351	0	0	0	(313,828)		(313,828)	(313,828)	0	0	0	97,750		PD (Duration)
Interest Rate Swap - 114683CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/09/2016	02/01/2022	0	8,400,000	1.297 / .8859	0	0	0	(290,666)		(290,666)	(290,666)	0	0	0	94,719		PD (Duration)
Interest Rate Swap - 115262CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	08/01/2022	0	3,400,000	1.498 / .8859	0	0	0	(109,243)		(109,243)	(109,243)	0	0	0	40,179		PD (Duration)
Interest Rate Swap - 115261CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	05/01/2022	0	3,000,000	1.455 / .8859	0	0	0	(92,217)		(92,217)	(92,217)	0	0	0	34,650		PD (Duration)
Interest Rate Swap - 115260CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	11/01/2022	0	4,400,000	1.544 / .8859	0	0	0	(145,529)		(145,529)	(145,529)	0	0	0	53,147		PD (Duration)
Interest Rate Swap - 115259CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	02/01/2022	0	2,000,000	1.412 / .8859	0	0	0	(58,155)		(58,155)	(58,155)	0	0	0	22,552		PD (Duration)
Interest Rate Swap - 115258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	02/01/2023	0	4,500,000	1.588 / .8859	0	0	0	(152,875)		(152,875)	(152,875)	0	0	0	55,507		PD (Duration)
Interest Rate Swap - 115257CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	05/01/2023	0	4,400,000	1.63 / .8859	0	0	0	(151,568)		(151,568)	(151,568)	0	0	0	55,377		PD (Duration)
Interest Rate Swap - 115256CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	08/01/2023	0	4,500,000	1.675 / .8859	0	0	0	(155,665)		(155,665)	(155,665)	0	0	0	57,742		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

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Interest Rate Swap - 115255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	11/01/2023	0	3,900,000	1.718 / .8859	0	0	0	(135,149)		(135,149)	(135,149)	0	0	0	50,984		PD (Duration)
Interest Rate Swap - 115254CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	02/01/2024	0	3,200,000	1.76 / .8859	0	0	0	(110,587)		(110,587)	(110,587)	0	0	0	42,591		PD (Duration)
Interest Rate Swap - 115253CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	05/01/2024	0	2,500,000	1.799 / .8859	0	0	0	(86,022)		(86,022)	(86,022)	0	0	0	33,856		PD (Duration)
Interest Rate Swap - 115252CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	08/01/2024	0	2,200,000	1.837 / .8859	0	0	0	(74,966)		(74,966)	(74,966)	0	0	0	30,297		PD (Duration)
Interest Rate Swap - 115251CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	11/01/2024	0	1,300,000	1.875 / .8859	0	0	0	(43,631)		(43,631)	(43,631)	0	0	0	18,195		PD (Duration)
Interest Rate Swap - 115250CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	02/01/2025	0	800,000	1.912 / .8859	0	0	0	(26,401)		(26,401)	(26,401)	0	0	0	11,374		PD (Duration)
Interest Rate Swap - 115249CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	05/01/2025	0	400,000	1.946 / .8859	0	0	0	(12,922)		(12,922)	(12,922)	0	0	0	5,774		PD (Duration)
Interest Rate Swap - 115248CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	08/01/2025	0	400,000	1.982 / .8859	0	0	0	(12,628)		(12,628)	(12,628)	0	0	0	5,860		PD (Duration)
Interest Rate Swap - 925565CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/30/2010	08/03/2020	0	20,000,000	2.8888 / .8809	0	0	440,484	771,696		771,696	(316,151)	0	0	0	189,510		PD (Duration)
Interest Rate Swap - 92096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/24/2010	06/28/2040	0	23,000,000	3.845 / .9971	0	0	725,018	5,200,498		5,200,498	(207,465)	0	0	0	557,388		PD (Duration)
Interest Rate Swap - 91771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/15/2040	0	17,000,000	4.0113 / .9634	0	0	563,863	4,342,869		4,342,869	(175,507)	0	0	0	411,676		PD (Duration)
Interest Rate Swap - 89974CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2009	12/03/2024	0	78,000,000	3.8238 / .9417	0	0	2,441,742	9,124,132		9,124,132	(1,895,899)	0	0	0	1,097,885		PD (Duration)
Interest Rate Swap - 89724CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2009	11/02/2019	0	22,000,000	3.6628 / .8843	0	0	654,802	1,233,077		1,233,077	(503,374)	0	0	0	185,333		PD (Duration)
Interest Rate Swap - 89134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/10/2009	09/14/2019	0	20,000,000	3.5363 / .9587	0	0	568,211	1,017,751		1,017,751	(432,280)	0	0	0	164,448		PD (Duration)
Interest Rate Swap - 88926CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/21/2009	08/25/2019	0	17,000,000	3.6613 / .9301	0	0	504,578	909,980		909,980	(389,046)	0	0	0	138,384		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 87782CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2009	06/03/2019	0	15,000,000	3.9163 / .9417	0	0	483,441	843,299		843,299	(380,126)	0	0	0	116,787		PD (Duration)
Interest Rate Swap - 87739CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/28/2009	06/01/2019	0	58,000,000	3.8463 / .9307	0	0	1,826,944	3,165,092		3,165,092	(1,429,952)	0	0	0	451,074		PD (Duration)
Interest Rate Swap - 87538CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/14/2009	05/18/2019	0	14,000,000	3.2013 / .9087	0	0	353,124	545,199		545,199	(257,848)	0	0	0	108,030		PD (Duration)
Interest Rate Swap - 87474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/08/2009	05/12/2019	0	20,000,000	3.3963 / .9021	0	0	541,206	864,895		864,895	(405,721)	0	0	0	153,805		PD (Duration)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2008	03/07/2038	0	13,500,000	5.1175 / .9481	0	0	596,884	5,693,799		5,693,799	(285,330)	0	0	0	310,687		PD (Duration)
Interest Rate Swap - 97464CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2012	02/03/2022	0	25,000,000	1.91 / .8809	0	0	305,917	(88,326)		(88,326)	(176,725)	0	0	0	282,052		PD (Duration)
Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/25/2012	07/27/2042	0	400,000,000	2.2575 / .8857	0	0	6,268,330	(24,228,893)		(24,228,893)	1,473,929	0	0	0	10,113,868		PD (Duration)
Interest Rate Swap - 103834CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/21/2013	11/25/2023	0	60,000,000	2.88 / .9301	0	0	1,312,115	2,827,862		2,827,862	(953,857)	0	0	0	788,066		PD (Duration)
Interest Rate Swap - 114223CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/01/2015	02/24/2040	0	150,000,000	4.583 / .9248	0	81,490,684	2,401,171	53,075,900		53,075,900	(27,598,005)	0	(816,779)	0	3,608,416		PD (Duration)
Interest Rate Swap - 114226CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/01/2015	03/12/2040	0	75,000,000	4.531 / .9531	0	40,051,523	1,189,465	25,894,886		25,894,886	(13,752,586)	0	(404,051)	0	1,806,197		PD (Duration)
Interest Rate Swap - 114709CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2016	02/26/2040	0	150,000,000	4.461 / .9371	0	76,749,772	1,598,162	49,868,193		49,868,193	(26,091,606)	0	(789,973)	0	3,608,835		PD (Duration)
Interest Rate Swap - 114708CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2016	03/12/2040	0	75,000,000	4.531 / .9531	0	39,443,644	813,566	25,894,886		25,894,886	(13,143,757)	0	(405,000)	0	1,806,197		PD (Duration)
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2010	11/17/2040	0	20,750,000	3.9613 / .9062	0	0	680,615	5,177,542		5,177,542	(197,855)	0	0	0	506,987		PD (Duration)
Interest Rate Swap - 93395CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2010	10/20/2040	0	68,000,000	3.5488 / .8812	0	0	1,943,116	11,894,518		11,894,518	(455,501)	0	0	0	1,658,829		PD (Duration)
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/31/2012	09/21/2040	0	78,000,000	3.5388 / .9943	0	0	2,215,404	13,467,725		13,467,725	(524,216)	0	0	0	1,899,549		PD (Duration)

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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 - 90761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	72,880,000	4.4321 / .9417	0	0	2,723,400	23,879,370		23,879,370	(995,285)	0	0	0	1,754,328		PD (Duration)
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2009	11/25/2024	0	46,000,000	3.8888 / .9301	0	0	1,469,980	5,590,139		5,590,139	(1,145,354)	0	0	0	646,482		PD (Duration)
Interest Rate Swap - 88009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2009	06/23/2019	0	127,000,000	4.0438 / .9976	0	0	4,244,131	7,652,878		7,652,878	(3,348,440)	0	0	0	999,695		PD (Duration)
Interest Rate Swap - 87556CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	63,000,000	3.549 / .9112	0	0	1,807,359	5,893,757		5,893,757	(1,380,613)	0	0	0	855,989		PD (Duration)
Interest Rate Swap - 84450CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2018	0	91,000,000	4.5143 / .88	0	0	3,481,786	5,002,471		5,002,471	(2,876,048)	0	0	0	609,260		PD (Duration)
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	12/27/2037	0	13,200,000	5.13 / .9971	0	0	585,079	5,558,431		5,558,431	(281,090)	0	0	0	302,373		PD (Duration)
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2007	06/18/2037	0	14,000,000	5.9705 / .9932	0	0	738,349	7,685,581		7,685,581	(397,013)	0	0	0	316,668		PD (Duration)
Interest Rate Swap - 75101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2007	03/19/2017	0	32,700,000	5.0665 / .9932	0	0	1,427,856	291,557		291,557	(1,348,237)	0	0	0	76,294		PD (Duration)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2037	0	5,100,000	5.32 / .9371	0	0	235,939	2,242,369		2,242,369	(122,606)	0	0	0	114,483		PD (Duration)
Interest Rate Swap - 74851CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2017	0	86,000,000	5.2245 / .9371	0	0	3,896,445	568,107		568,107	(3,709,611)	0	0	0	169,790		PD (Duration)
Interest Rate Swap - 98143CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	148,748,000	2.7725 / .8843	0	0	3,103,065	5,158,283		5,158,283	(714,098)	0	0	0	3,354,153		PD (Duration)
Interest Rate Swap - 101961CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	115,000,000	3.107 / .9371	0	0	2,772,510	11,727,275		11,727,275	(122,500)	0	0	0	2,954,885		PD (Duration)
Interest Rate Swap - 110423CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2015	09/02/2045	0	18,000,000	2.69 / .9342	0	0	358,634	217,000		217,000	98,482	0	0	0	481,917		SD (Asset Cashflow)
Interest Rate Swap - 111621CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2015	12/31/2045	0	60,000,000	2.6813 / .9982	0	0	1,194,921	638,102		638,102	364,121	0	0	0	1,615,549		SD (Asset Cashflow)
Interest Rate Swap - 112968CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	04/18/2026	0	165,000,000	.8817 / 1.6449	0	0	(1,054,020)	9,723,229		9,723,229	9,723,229	0	0	0	2,515,694		SD (Asset Cashflow)

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Interest Rate Swap - 112963CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/14/2016	04/18/2046	0	80,000,000	2.1425 / .8817	0	0	790,802	(8,513,874)		(8,513,874)	(8,513,874)	0	0	0	2,165,119		SD (Asset Cashflow)
Interest Rate Swap - 114044CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/08/2036	0	80,000,000	.8716 / 1.6763	0	0	(346,042)	11,826,893		11,826,893	11,826,893	0	0	0	1,767,326		SD (Asset Cashflow)
Interest Rate Swap - 114516CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/22/2016	06/29/2040	0	120,500,000	3.8865 / .9971	0	0	1,904,034	28,169,782		28,169,782	28,169,782	0	0	0	2,920,393		PD (Duration)
Interest Rate Swap - 115555CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/23/2016	11/28/2036	0	30,000,000	.9371 / 2.4413	0	0	(40,584)	781,478		781,478	781,478	0	0	0	669,286		SD (Asset Cashflow)
Interest Rate Swap - 115553CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/23/2016	11/28/2036	0	53,000,000	.9371 / 2.4413	0	0	(71,699)	1,380,611		1,380,611	1,380,611	0	0	0	1,182,405		SD (Asset Cashflow)
Interest Rate Swap - 115533CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/23/2016	11/28/2019	0	1,250,000	1.484 / .9371	0	0	594	(6,235)		(6,235)	(6,235)	0	0	0	10,659		SD (Asset Cashflow)
Interest Rate Swap - 115625CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2016	12/02/2026	0	220,000,000	.9342 / 2.246	0	0	(226,777)	2,392,977		2,392,977	2,392,977	0	0	0	3,464,920		SD (Asset Cashflow)
Interest Rate Swap - 115619CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2016	12/02/2026	0	145,000,000	.9342 / 2.246	0	0	(149,466)	1,577,190		1,577,190	1,577,190	0	0	0	2,283,697		SD (Asset Cashflow)
Interest Rate Swap - 115583CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2016	11/30/2046	0	200,000,000	2.365 / .9351	0	(527,500)	241,064	(11,804,053)		(11,804,053)	(11,275,271)	0	(1,282)	0	5,469,613		PD (Duration)
Interest Rate Swap - 115789CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2016	12/13/2046	0	200,000,000	2.6123 / .9565	0	0	160,261	(935,144)		(935,144)	(935,144)	0	0	0	5,472,807		PD (Duration)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2010	10/07/2040	0	7,000,000	3.3525 / .8716	0	0	185,848	976,625		976,625	(37,109)	0	0	0	170,636		PD (Duration)
Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2010	11/17/2040	0	29,250,000	3.9613 / .9062	0	0	959,421	7,298,463		7,298,463	(278,904)	0	0	0	714,668		PD (Duration)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2010	11/22/2040	0	8,000,000	3.9962 / .9162	0	0	264,848	2,047,211		2,047,211	(78,215)	0	0	0	195,520		PD (Duration)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/08/2011	04/12/2041	0	7,000,000	4.4063 / .8761	0	0	259,853	2,332,376		2,332,376	(83,328)	0	0	0	172,470		PD (Duration)
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/28/2011	11/01/2041	0	213,200,000	3.099 / .8859	0	0	5,139,746	20,570,217		20,570,217	(553,713)	0	0	0	5,312,491		PD (Duration)

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Interest Rate Swap - 95888CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2011	08/16/2041	0	139,000,000	3.3338 / .9112	0	0	3,679,956	19,348,273		19,348,273	(618,312)	0	0	0	3,448,933		PD (Duration)
Interest Rate Swap - 94372CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2011	02/18/2041	0	11,000,000	9087 / 4.4413	0	0	(413,854)	(3,719,882)		(3,719,882)	137,325	0	0	0	270,182		PD (Duration)
Interest Rate Swap - 94284CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2011	02/08/2041	0	12,000,000	8826 / 4.4575	0	0	(452,527)	(4,089,734)		(4,089,734)	151,080	0	0	0	294,580		PD (Duration)
Interest Rate Swap - 94221CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/02/2011	02/04/2041	0	11,300,000	8757 / 4.415	0	0	(421,345)	(3,762,999)		(3,762,999)	138,925	0	0	0	277,334		PD (Duration)
Interest Rate Swap - 94004CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/20/2011	01/24/2041	0	18,000,000	8818 / 4.3363	0	0	(656,575)	(5,733,803)		(5,733,803)	212,006	0	0	0	441,500		PD (Duration)
Interest Rate Swap - 93712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2010	12/14/2040	0	11,000,000	9587 / 4.1163	0	0	(376,316)	(3,057,081)		(3,057,081)	114,910	0	0	0	269,187		PD (Duration)
Interest Rate Swap - 93640CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2010	12/02/2040	0	30,000,000	9342 / 3.8238	0	0	(937,849)	(6,750,034)		(6,750,034)	257,143	0	0	0	733,652		PD (Duration)
Interest Rate Swap - 93570CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2010	11/22/2040	0	42,000,000	9162 / 3.9813	0	0	(1,384,358)	(10,634,458)		(10,634,458)	406,331	0	0	0	1,026,478		PD (Duration)
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2010	11/17/2035	0	84,000,000	3.8863 / .9062	0	0	2,692,260	17,078,818		17,078,818	(1,235,710)	0	0	0	1,824,900		PD (Duration)
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2010	11/17/2030	0	112,000,000	3.7688 / .9062	0	0	3,458,080	17,293,600		17,293,600	(2,131,979)	0	0	0	2,086,256		PD (Duration)
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2010	10/20/2030	0	83,000,000	3.3738 / .8812	0	0	2,226,494	8,901,975		8,901,975	(1,302,972)	0	0	0	1,541,867		PD (Duration)
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/17/2010	09/21/2030	0	89,200,000	3.415 / .9943	0	0	2,423,129	9,967,368		9,967,368	(1,436,846)	0	0	0	1,652,195		PD (Duration)
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/25/2010	08/27/2030	0	41,000,000	3.0953 / .9371	0	0	984,615	3,039,830		3,039,830	(559,410)	0	0	0	757,555		PD (Duration)
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2010	04/20/2040	0	98,000,000	4.4563 / .8812	0	0	3,689,722	32,639,559		32,639,559	(1,327,992)	0	0	0	2,365,425		PD (Duration)
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/31/2012	03/04/2040	0	54,300,000	4.4321 / .9417	0	0	2,029,097	17,791,573		17,791,573	(741,547)	0	0	0	1,307,081		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 - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2009	05/19/2024	0	154,000,000	3.549 / .9112	0	0	4,417,989	14,406,962		14,406,962	(3,374,831)	0	0	0	2,092,419		PD (Duration)
Interest Rate Swap - 84449CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/31/2012	10/16/2018	0	22,300,000	4.5143 / .88	0	0	853,229	1,225,880		1,225,880	(704,790)	0	0	0	149,302		PD (Duration)
Interest Rate Swap - 78475CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/31/2012	10/19/2017	0	43,000,000	5.1913 / .8776	0	0	1,936,142	1,382,902		1,382,902	(1,746,377)	0	0	0	192,431		PD (Duration)
Interest Rate Swap - 77569CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/03/2007	08/07/2017	0	6,000,000	5.4625 / .8809	0	0	286,563	157,198		157,198	(263,565)	0	0	0	23,280		PD (Duration)
Interest Rate Swap - 101483CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2022	0	2,976,523	0 / 2.6075	0	0	0	(86,118)		(86,118)	(2,151)	0	0	0	34,869		SD (Asset Cashflow)
Interest Rate Swap - 101481CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2022	0	1,771,394	0 / 2.6075	0	0	0	(51,251)		(51,251)	(1,280)	0	0	0	20,751		SD (Asset Cashflow)
Interest Rate Swap - 101482CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2022	0	595,305	0 / 2.6075	0	0	0	(17,224)		(17,224)	(430)	0	0	0	6,974		SD (Asset Cashflow)
Interest Rate Swap - 101478CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2022	0	5,321,442	0 / 2.6075	0	0	0	(153,962)		(153,962)	(3,846)	0	0	0	62,338		SD (Asset Cashflow)
Interest Rate Swap - 109359PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2024	0	1,628,000	.739 / 4.33	0	0	0	(107,859)		(107,859)	3,602	0	0	0	21,746		SD (Asset Cashflow)
Interest Rate Swap - 101477CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2022	0	1,183,349	0 / 2.6075	0	0	0	(34,237)		(34,237)	(855)	0	0	0	13,862		SD (Asset Cashflow)
Interest Rate Swap - 109358PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2024	0	704,000	.739 / 4.33	0	0	0	(46,642)		(46,642)	1,557	0	0	0	9,404		SD (Asset Cashflow)
Interest Rate Swap - 101479CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2022	0	6,737,105	0 / 2.6075	0	0	0	(194,921)		(194,921)	(4,869)	0	0	0	78,922		SD (Asset Cashflow)
Interest Rate Swap - 109361PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2024	0	9,548,000	.739 / 4.33	0	0	0	(632,581)		(632,581)	21,122	0	0	0	127,539		SD (Asset Cashflow)
Interest Rate Swap - 109360PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2024	0	6,028,000	.739 / 4.33	0	0	0	(399,371)		(399,371)	13,335	0	0	0	80,520		SD (Asset Cashflow)
Interest Rate Swap - 101476CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2022	0	1,771,394	0 / 2.6075	0	0	0	(51,251)		(51,251)	(1,280)	0	0	0	20,751		SD (Asset 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 - 115040PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2016	10/17/2046	0	90,000,000	.88 / 1.96	0	0	(195,400)	13,293,444		13,293,444	13,293,444	0	0	0	2,456,345		PD (Duration)
Interest Rate Swap - 115121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2016	10/20/2046	0	300,000,000	1.9855 / .8812	0	0	638,679	(42,643,899)		(42,643,899)	(42,643,899)	0	0	0	8,188,923		PD (Duration)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed	81683RAC8 - The Seminole Tribe of Florida Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2005	10/01/2020	0	9,325,520	2.4056 / 6.535	0	0	(397,129)	(702,838)		(702,838)	203,056	0	0	0	90,326		SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/12/2005	06/30/2025	0	9,974,841	2.5707 / 6.45	0	0	(398,923)	(1,161,736)		(1,161,736)	250,968	0	0	0	145,407		SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/19/2006	08/05/2026	0	16,402,536	1.152 / 6.19	0	0	(848,800)	(4,376,006)		(4,376,006)	645,350	0	0	0	254,064		SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2006	01/05/2017	0	5,106,081	1.1005 / 5.52	0	0	(232,693)	(2,505)		(2,505)	213,210	0	0	0	2,960		SD (Asset Cashflow)
Interest Rate Swap - 73429PR - Receive: Floating 1 Month Libor +45.8 BPS Pay: Fixed	706106977 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2006	02/05/2017	0	12,500,000	1.092 / 5.69	0	0	(591,976)	(51,802)		(51,802)	559,339	0	0	0	19,443		SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2006	03/05/2017	0	6,488,667	1.3645 / 5.66	0	0	(287,368)	(47,625)		(47,625)	261,611	0	0	0	13,769		SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/07/2006	04/05/2019	0	13,854,924	1.1285 / 5.46	0	0	(619,135)	(1,091,460)		(1,091,460)	483,232	0	0	0	104,222		SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/07/2006	04/05/2019	0	9,743,139	1.126 / 5.46	0	0	(435,640)	(768,078)		(768,078)	340,048	0	0	0	73,291		SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/06/2006	04/05/2022	0	2,853,006	.9445 / 5.53	0	0	(134,826)	(278,057)		(278,057)	70,749	0	0	0	32,727		SD (Asset Cashflow)
Interest Rate Swap - 75533PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514C#7 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2007	04/30/2019	0	38,134,800	1.438 / 5.79	0	0	(1,731,788)	(1,921,197)		(1,921,197)	812,116	0	0	0	291,259		SD (Asset Cashflow)
Interest Rate Swap - 76740PR - Receive: Floating 3 Month Libor +37.1 BPS Pay: Fixed	G2614#AB9 - DCC PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2007	07/11/2019	0	16,200,000	1.2476 / 6.19	0	0	(829,265)	(1,700,256)		(1,700,256)	703,284	0	0	0	128,827		SD (Asset 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 - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/10/2007	09/05/2017	0	50,277,333	1.082 / 5.57	0	0	(2,325,818)	(1,392,149)		(1,392,149)	1,943,483	0	0	0	207,315		SD (Asset Cashflow)
Interest Rate Swap - 77410PR - Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/26/2007	09/05/2017	0	36,350,000	1.5317 / 6.2	0	0	(1,782,396)	(1,100,402)		(1,100,402)	1,639,468	0	0	0	149,887		SD (Asset Cashflow)
Interest Rate Swap - 75528PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514D*0 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2007	04/30/2019	0	13,867,200	1.438 / 5.79	0	0	(629,741)	(698,617)		(698,617)	295,315	0	0	0	105,912		SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2008	12/05/2017	0	8,482,260	2.5895 / 6.47	0	0	(347,873)	(279,420)		(279,420)	295,053	0	0	0	40,902		SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2008	01/05/2018	0	44,763,772	2.3715 / 6.25	0	0	(1,834,935)	(1,601,880)		(1,601,880)	1,544,126	0	0	0	225,318		SD (Asset Cashflow)
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2008	06/23/2018	0	25,562,500	2.8756 / 6.5	0	0	(994,071)	(828,010)		(828,010)	467,033	0	0	0	155,412		SD (Asset Cashflow)
Interest Rate Swap - 82483PR - Receive: Floating 3 Month Libor +183.3 BPS Pay: Fixed	F1369#AA1 - Bureau Veritas S.A. Series A Guaranteed Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2008	07/16/2018	0	50,750,000	2.7125 / 6.58	0	0	(2,044,614)	(2,618,376)		(2,618,376)	1,725,898	0	0	0	315,203		SD (Asset Cashflow)
Interest Rate Swap - 83185PR - Receive: Floating 3 Month Libor +154.9 BPS Pay: Fixed	04070*AQ0 - Arizona Water Company GEN MTG SER M	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/28/2008	09/26/2038	0	35,000,000	2.5461 / 6.67	0	0	(1,538,316)	(14,873,841)		(14,873,841)	699,937	0	0	0	815,893		SD (Asset Cashflow)
Interest Rate Swap - 83382PR - Receive: Floating 3 Month Libor +281.6 BPS Pay: Fixed	80852#AG2 - The Schwan Food Company Series H Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/07/2008	08/11/2018	0	10,931,429	3.7025 / 7.35	0	0	(410,590)	(393,610)		(393,610)	191,778	0	0	0	69,415		SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	24715@AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/18/2008	08/20/2023	0	22,718,182	2.7287 / 6.73	0	0	(954,837)	(2,364,966)		(2,364,966)	480,914	0	0	0	292,639		SD (Asset Cashflow)
Interest Rate Swap - 83385PR - Receive: Floating 3 Month Libor +215.8 BPS Pay: Fixed	C7208#AE8 - Pengrowth Corp Senior Note Series A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/07/2008	08/21/2018	0	26,360,000	3.0687 / 6.98	0	0	(1,081,198)	(1,463,732)		(1,463,732)	912,500	0	0	0	168,775		SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2008	12/05/2017	0	4,875,255	2.9665 / 6.85	0	0	(200,092)	(160,469)		(160,469)	169,026	0	0	0	23,509		SD (Asset Cashflow)

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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 - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	0	21,253,992	3.7815 / 7.89	0	0	(832,162)	(3,902,431)		(3,902,431)	655,161	0	0	0	327,778		SD (Asset Cashflow)
Interest Rate Swap - 81958PR - Receive: Floating 3 Month Libor +180.8 BPS Pay: Fixed	707886B#3 - Penn West Petroleum Ltd. Series F Senior Guaranteed NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2008	05/29/2018	0	35,150,000	2.7458 / 6.3	0	0	(1,323,426)	(1,555,945)		(1,555,945)	1,121,753	0	0	0	208,787		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	07/05/2026	0	3,496	3.7815 / 7.89	0	0	(135)	0		0	0	0	0	0	54		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2016	07/05/2026	0	3,527	3.7815 / 7.89	0	0	(124)	0		0	0	0	0	0	54		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	07/05/2026	0	3,559	3.7815 / 7.89	0	0	(113)	0		0	0	0	0	0	55		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2016	07/05/2026	0	3,591	3.7815 / 7.89	0	0	(100)	0		0	0	0	0	0	55		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2016	07/05/2026	0	3,656	3.7815 / 7.89	0	0	(65)	0		0	0	0	0	0	56		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/05/2026	0	3,689	3.7815 / 7.89	0	0	(64)	0		0	0	0	0	0	57		SD (Asset Cashflow)
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	0	6,205,263	1.154 / 5.53	0	0	(97,826)	(110,195)		(110,195)	(110,195)	0	0	0	20,348		SD (Asset Cashflow)
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	06/05/2017	0	2,957	1.154 / 5.53	0	0	(44)	0		0	0	0	0	0	10		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	07/05/2026	0	3,722	3.7815 / 7.89	0	0	(52)	0		0	0	0	0	0	57		SD (Asset Cashflow)
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2016	06/05/2017	0	3,021	1.154 / 5.53	0	0	(19,443)	0		0	0	0	0	0	10		SD (Asset 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 - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2016	07/05/2026	0	3,825	3.7815 / 7.89	0	0	(60,931)	0		0	0	0	0	0	59		SD (Asset Cashflow)
Interest Rate Swap - 78751PR - Receive: Floating 3 Month Libor +100.5 BPS Pay: Fixed	42778*AD4 - Herschend Entertainment Co LLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2007	04/05/2018	0	10,350,000	1.8629 / 6.04	0	0	(11,474)	(356,784)		(356,784)	(356,784)	0	0	0	58,168		SD (Asset Cashflow)
Interest Rate Swap - 82076PR - Receive: Floating CPISP +202 BPS Pay: Floating 1 Month Libor +74 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2008	05/10/2018	0	537,000	3.66 / 1.4039	0	0	9,485	16,900		16,900	(1,113)	0	0	0	3,131		LD (Liability Cashflow)
Interest Rate Swap - 82131PR - Receive: Floating CPISP +275 BPS Pay: Floating 3 Month Libor +119 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2008	05/23/2018	0	20,000,000	4.39 / 2.1098	0	0	371,935	681,658		681,658	(59,997)	0	0	0	118,117		LD (Liability Cashflow)
Interest Rate Swap - 82294PR - Receive: Floating CPISP +250 BPS Pay: Floating 1 Month Libor +120 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	06/11/2018	0	5,000,000	4.14 / 1.8639	0	0	74,072	163,635		163,635	(3,686)	0	0	0	30,065		LD (Liability Cashflow)
Interest Rate Swap - 83070PR - Receive: Floating CPISP +275 BPS Pay: Floating 1 Month Libor +134 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	08/10/2018	0	30,000,000	4.21 / 2.0039	0	0	540,638	1,128,156		1,128,156	(15,145)	0	0	0	190,341		LD (Liability Cashflow)
Interest Rate Swap - 88600PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	14,000,000	4.0963 / .8757	0	0	477,395	1,866,112		1,866,112	(374,940)	0	0	0	192,902		LD (Liability Cashflow)
Interest Rate Swap - 88587PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	4,000,000	4.1913 / .8757	0	0	140,199	1,121,779		1,121,779	(50,526)	0	0	0	95,066		LD (Liability Cashflow)
Interest Rate Swap - 88585PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	5,000,000	4.1313 / .8757	0	0	172,248	929,330		929,330	(115,691)	0	0	0	88,720		LD (Liability Cashflow)
Interest Rate Swap - 88572PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2019	0	365,000,000	3.804 / .8757	0	0	11,379,659	20,548,279		20,548,279	(8,818,623)	0	0	0	2,939,375		LD (Liability Cashflow)
Interest Rate Swap - 93166PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	1,000,000	.9932 / 3.4738	0	0	(27,749)	(160,974)		(160,974)	6,373	0	0	0	24,348		LD (Liability Cashflow)
Interest Rate Swap - 93164PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	11,000,000	.9932 / 3.1288	0	0	(267,293)	(752,497)		(752,497)	192,542	0	0	0	162,342		LD (Liability Cashflow)
Interest Rate Swap - 93161PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2017	0	192,000,000	.9932 / 2.1763	0	0	(2,836,685)	(1,427,644)		(1,427,644)	2,152,750	0	0	0	810,257		LD (Liability Cashflow)

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Interest Rate Swap - 93158PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	0	127,000,000	.9932 / 2.6853	0	0	(2,522,779)	(4,029,955)		(4,029,955)	1,771,881	0	0	0	1,223,486		LD (Liability Cashflow)
Interest Rate Swap - 93157PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	1,000,000	3.3263 / .9932	0	0	26,274	101,251		101,251	(15,465)	0	0	0	18,515		LD (Liability Cashflow)
Interest Rate Swap - 94427PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2018	0	38,000,000	.9248 / 3.085	0	0	(909,813)	(804,838)		(804,838)	721,449	0	0	0	203,562		LD (Liability Cashflow)
Interest Rate Swap - 95372PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2018	0	9,000,000	2.4825 / .9971	0	0	160,682	152,897		152,897	(110,296)	0	0	0	54,767		LD (Liability Cashflow)
Interest Rate Swap - 95364PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	16,000,000	3.0925 / .9971	0	0	383,257	814,316		814,316	(286,776)	0	0	0	169,350		LD (Liability Cashflow)
Interest Rate Swap - 100704PR - Receive: Floating 1 Month Libor +413.8 BPS Pay: Floating CPISP +275 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	08/10/2018	0	30,000,000	4.802 / 4.21	0	0	312,776	224,195		224,195	(820,081)	0	0	0	190,341		LD (Liability Cashflow)
Interest Rate Swap - 100697PR - Receive: Floating 1 Month Libor +391.2 BPS Pay: Floating CPISP +250 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	06/11/2018	0	5,000,000	4.5763 / 3.96	0	0	64,284	32,249		32,249	(132,006)	0	0	0	30,065		LD (Liability Cashflow)
Interest Rate Swap - 100688PR - Receive: Floating 3 Month Libor +412.6 BPS Pay: Floating CPISP +275 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	05/23/2018	0	20,000,000	5.0454 / 4.39	0	0	224,962	137,047		137,047	(525,141)	0	0	0	118,117		LD (Liability Cashflow)
Interest Rate Swap - 100678PR - Receive: Floating 1 Month Libor +346.4 BPS Pay: Floating CPISP +202 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	05/10/2018	0	537,000	4.1281 / 3.66	0	0	5,388	3,005		3,005	(13,488)	0	0	0	3,131		LD (Liability Cashflow)
Interest Rate Swap - 105079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2014	05/28/2043	0	36,000,000	3.107 / .9371	0	0	867,916	3,671,147		3,671,147	(38,348)	0	0	0	925,007		PD (Duration)
Interest Rate Swap - 105117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2014	05/28/2043	0	43,000,000	3.107 / .9371	0	0	1,036,678	4,384,981		4,384,981	(45,804)	0	0	0	1,104,870		PD (Duration)
Interest Rate Swap - 105162CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	05/28/2043	0	30,000,000	3.107 / .9371	0	0	723,264	3,059,289		3,059,289	(31,957)	0	0	0	770,840		PD (Duration)
Interest Rate Swap - 108247CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2015	01/26/2020	0	25,000,000	8837 / 1.545	0	0	(214,209)	111,183		111,183	53,296	0	0	0	219,014		PD (Duration)

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Interest Rate Swap - 108275CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2015	01/29/2020	0	50,000,000	8873 / 1.5	0	0	(404,081)	291,682		291,682	85,595	0	0	0	438,603		PD (Duration)
Interest Rate Swap - 108327CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2015	02/03/2020	0	50,000,000	8809 / 1.359	0	0	(336,335)	511,357		511,357	18,579	0	0	0	439,559		PD (Duration)
Interest Rate Swap - 108343CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2015	02/04/2020	0	50,000,000	8757 / 1.39	0	0	(351,857)	464,919		464,919	33,227	0	0	0	439,750		PD (Duration)
Interest Rate Swap - 108999CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2015	03/20/2020	0	100,000,000	9973 / 1.5585	0	0	(859,218)	515,232		515,232	230,089	0	0	0	897,278		PD (Duration)
Interest Rate Swap - 110618CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	09/28/2020	0	75,000,000	9971 / 1.457	0	0	(573,190)	976,112		976,112	112,257	0	0	0	725,403		PD (Duration)
Interest Rate Swap - 110780CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2015	10/06/2020	0	75,000,000	8643 / 1.3	0	0	(453,708)	1,420,842		1,420,842	242	0	0	0	727,744		PD (Duration)
Interest Rate Swap - 113062CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	04/22/2021	0	150,000,000	8818 / 1.222	0	(622,500)	(498,711)	4,218,623		4,218,623	4,756,521	0	84,602	0	1,556,885		PD (Duration)
Interest Rate Swap - 114535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	11/15/2041	0	156,700,000	9057 / 1.7135	0	0	(376,431)	27,640,145		27,640,145	27,640,145	0	0	0	3,907,588		PD (Duration)
Interest Rate Swap - 114542CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,700,000	9057 / 1.7046	0	0	(372,905)	27,908,870		27,908,870	27,908,870	0	0	0	3,907,588		PD (Duration)
Interest Rate Swap - 114541CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,600,000	9057 / 1.7036	0	0	(372,271)	27,921,234		27,921,234	27,921,234	0	0	0	3,905,095		PD (Duration)
Interest Rate Swap - 115120CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2016	10/20/2046	0	300,000,000	8812 / 1.987	0	0	(639,566)	42,545,195		42,545,195	42,545,195	0	0	0	8,188,923		PD (Duration)
Interest Rate Swap - 115138PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2016	10/06/2046	0	7,770,000	8716 / 1.96	0	0	0	1,020,844		1,020,844	1,020,844	0	0	0	211,959		PD (Duration)
Interest Rate Swap - 116079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	12/30/2021	0	150,000,000	1.45 / .9982	0	(492,000)	(2,276)	(3,874,076)		(3,874,076)	(3,382,275)	0	199	0	1,676,600		PD (Duration)
Interest Rate Swap - 88598PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	130,000,000	8757 / 4.0963	0	0	(4,432,954)	(17,328,183)		(17,328,183)	3,481,587	0	0	0	1,791,229		PD (Duration)
Interest Rate Swap - 88588PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	24,000,000	8757 / 4.1913	0	0	(841,192)	(6,730,671)		(6,730,671)	303,157	0	0	0	570,399		PD (Duration)

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Interest Rate Swap - 88586PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	72,000,000	8757 / 4.1313	0	0	(2,480,375)	(13,382,349)		(13,382,349)	1,665,956	0	0	0	1,277,573		PD (Duration)
Interest Rate Swap - 88571PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2019	0	366,000,000	8757 / 3.804	0	0	(11,410,836)	(20,604,576)		(20,604,576)	8,842,784	0	0	0	2,947,428		PD (Duration)
Interest Rate Swap - 93165PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	3,000,000	3.4738 / .9932	0	0	83,248	482,921		482,921	(19,118)	0	0	0	73,043		PD (Duration)
Interest Rate Swap - 93163PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	17,000,000	3.1288 / .9932	0	0	413,090	1,162,949		1,162,949	(297,566)	0	0	0	250,892		PD (Duration)
Interest Rate Swap - 93162PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2017	0	37,000,000	2.1763 / .9932	0	0	546,653	275,119		275,119	(414,853)	0	0	0	156,143		PD (Duration)
Interest Rate Swap - 93160PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	0	20,000,000	2.6853 / .9932	0	0	397,288	634,639		634,639	(279,036)	0	0	0	192,675		PD (Duration)
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	7,000,000	3.3263 / .9932	0	0	183,921	708,759		708,759	(108,252)	0	0	0	129,606		PD (Duration)
Interest Rate Swap - 94428PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2018	0	18,000,000	.9248 / 3.085	0	0	(430,964)	(381,239)		(381,239)	341,739	0	0	0	96,424		PD (Duration)
Interest Rate Swap - 95371PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2018	0	93,000,000	.9971 / 2.4825	0	0	(1,660,381)	(1,579,936)		(1,579,936)	1,139,720	0	0	0	565,923		PD (Duration)
Interest Rate Swap - 95365PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	29,000,000	.9971 / 3.0925	0	0	(694,653)	(1,475,947)		(1,475,947)	519,781	0	0	0	306,948		PD (Duration)
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	(10)		(10)	662	0	0	0	0		CR (Credit Risk)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										(4,735,524)	760,742,784	207,172,971	1,697,368,333	XXX	1,697,368,333	(171,784,873)	0	(9,809,294)	0	511,998,124	XXX	XXX
Credit Default Swap - 93773CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2010	03/20/2019	0	1,800,000	Credit Event / 5.01	(320,387)	0	(91,683)	(165,738)		(165,738)	(75,721)	0	40,296	0	0	3	CR (Credit Risk)
Credit Default Swap - 93772CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2010	03/20/2019	0	2,200,000	Credit Event / 5.01	(391,584)	0	(112,057)	(202,568)		(202,568)	(92,548)	0	49,250	0	0	3	CR (Credit Risk)
Credit Default Swap - 93771CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2010	03/20/2019	0	1,000,000	Credit Event / 5.01	(177,993)	0	(50,935)	(92,076)		(92,076)	(42,067)	0	22,386	0	0	3	CR (Credit Risk)

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Credit Default Swap - 86840CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2009	03/20/2019	0	2,800,000	Credit Event / 5.01	483,000	0	(142,618)	(257,814)		(257,814)	948	0	(56,054)	0	0	3	CR (Credit Risk)
Credit Default Swap - 88143CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/29/2012	03/20/2017	0	6,000,000	Credit Event / 5	712,728	0	(305,000)	(61,921)		(61,921)	422,955	0	(176,971)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86469CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	7,000,000	Credit Event / 6.16	0	0	(438,387)	(905,816)		(905,816)	370,352	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86461CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	5,000,000	Credit Event / 6.06	0	0	(308,050)	(635,998)		(635,998)	259,692	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86436CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	3,000,000	Credit Event / 5.86	0	0	(178,730)	(368,383)		(368,383)	150,002	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86838CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2009	03/20/2019	0	2,350,000	Credit Event / 5.01	405,375	0	(119,697)	(216,380)		(216,380)	795	0	(47,046)	0	0	3	CR (Credit Risk)
Credit Default Swap - 86943CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2009	03/20/2019	0	1,858,000	Credit Event / 5.01	222,960	0	(94,637)	(171,078)		(171,078)	(10,984)	0	(25,583)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87037CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/30/2009	03/20/2019	0	1,500,000	Credit Event / 5.01	247,500	0	(76,403)	(138,115)		(138,115)	(769)	0	(28,752)	0	0	3	CR (Credit Risk)
Credit Default Swap - 86837CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2009	03/20/2019	0	100,000	Credit Event / 5.01	17,250	0	(5,094)	(9,208)		(9,208)	34	0	(2,002)	0	0	3	CR (Credit Risk)
Credit Default Swap - 86839CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/10/2015	03/20/2019	0	2,000,000	Credit Event / 5.01	166,921	0	(101,870)	(184,153)		(184,153)	3,794	0	(43,156)	0	0	3	CR (Credit Risk)
0929999. Subtotal - Swaps - Hedging Other - Credit Default										1,365,771	0	(2,025,160)	(3,409,249)	XXX	(3,409,249)	986,481	0	(267,633)	0	0	XXX	XXX
Currency Swap - 109636PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2015	07/17/2023	0	19,800,000	3.96 / 2.1	0	0	371,555	176,803		176,803	(814,579)	562,784	0	0	253,287		FX (Foreign Exchange)
Currency Swap - 114840PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	7,900,000	3.61 / 3.19	0	0	5,991	113,267		113,267	(438,584)	551,850	0	0	152,075		FX (Foreign Exchange)
Currency Swap - 115347PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2016	01/11/2024	0	6,000,000	4.25 / 2.25	0	0	0	(209,091)		(209,091)	(479,349)	270,258	0	0	79,540		FX (Foreign Exchange)
Currency Swap - 115643PR - 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 B2XP4TQXV02CZP30MQ85	11/18/2016	06/30/2036	0	3,903,720	0 / 1.244	0	0	(2,562)	(63,454)		(63,454)	(83,155)	19,701	0	0	86,192		FX (Foreign Exchange)

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Currency Swap - 115847PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2016	02/27/2027	0	9,100,000	4.049 / 1.86	0	0	0	(181,494)		(181,494)	(342,934)	161,441	0	0	145,001		FX (Foreign Exchange)
Currency Swap - 116027PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2016	01/05/2022	0	15,900,000	3.96 / 3.46	0	0	0	(77,192)		(77,192)	(427,548)	350,356	0	0	178,006		FX (Foreign Exchange)
Currency Swap - 116063PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	03/15/2047	0	21,200,000	4.58 / 3.24	0	0	0	(812,313)		(812,313)	(1,022,105)	209,792	0	0	582,585		FX (Foreign Exchange)
Currency Swap - 110292PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 110328PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	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 - 113306PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/06/2016	08/06/2046	0	23,440,000	4.22 / 3.43	0	0	0	(2,426,274)		(2,426,274)	(5,808,354)	3,382,080	0	0	637,631		FX (Foreign Exchange)
Currency Swap - 113438PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/24/2016	02/01/2027	0	15,119,000	3.836 / 3.45	0	0	54,246	1,453,097		1,453,097	(868,402)	2,321,499	0	0	240,078		FX (Foreign Exchange)
Currency Swap - 115470PR - Receive: Fixed USD Pay: Floating 90 Day Euribor +131 BPS EUR	L0175#AD4 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2016	12/31/2028	0	1,785,040	4.3 / 1.31	0	0	3,986	(35,506)		(35,506)	(44,514)	9,009	0	0	30,918		FX (Foreign Exchange)
Currency Swap - 115644PR - 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 B2XP4TQXV02CZP30MQ85	11/18/2016	06/30/2036	0	20,563,010	0 / 1.244	0	0	(13,497)	(334,249)		(334,249)	(438,024)	103,775	0	0	454,019		FX (Foreign Exchange)
Currency Swap - 116028PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2016	01/05/2022	0	25,986,071	3.96 / 3.46	0	0	0	(126,159)		(126,159)	(698,761)	572,602	0	0	290,923		FX (Foreign Exchange)
Currency Swap - 105422PR - Receive: Fixed USD Pay: Fixed EUR	N0797#AD0 - Attero Holding NV Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/18/2014	09/17/2021	0	7,500,000	4.28 / 2.87	0	0	141,272	1,580,877		1,580,877	(91,822)	175,278	0	0	81,405		FX (Foreign Exchange)
Currency Swap - 106912PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2014	10/07/2024	0	6,400,000	5.5575 / 5.26	0	0	64,680	1,471,552		1,471,552	(167,694)	938,338	0	0	89,192		FX (Foreign Exchange)
Currency Swap - 110630PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/16/2015	03/24/2025	0	3,210,000	4.03 / 3.56	0	0	16,597	556,533		556,533	25,739	492,772	0	0	46,048		FX (Foreign Exchange)
Currency Swap - 115086PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2016	01/12/2026	0	10,062,400	3.54 / 1.61	0	0	0	(388,632)		(388,632)	(824,441)	435,809	0	0	151,206		FX (Foreign Exchange)

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Currency Swap - 115346PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	3,173,000	4.25 / 2.25	0	0	0	(110,574)		(110,574)	(253,496)	142,921	0	0	42,063		FX (Foreign Exchange)
Currency Swap - 115846PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	3,108,000	4.049 / 1.86	0	0	0	(61,987)		(61,987)	(117,125)	55,138	0	0	49,523		FX (Foreign Exchange)
Currency Swap - 74209PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	0	843,357	7.12 / 6.23	0	0	15,705	167,886		167,886	(4,515)	20,226	0	0	5,951		FX (Foreign Exchange)
Currency Swap - 107386PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,133,426	4.52 / 4.55	0	0	73,083	1,519,164		1,519,164	(68,881)	155,751	0	0	75,276		FX (Foreign Exchange)
Currency Swap - 110294PR - 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 - 110330PR - 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 - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AB0 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/07/2033	0	1,910,000	4.73 / 4.61	0	0	11,052	226,267		226,267	(87,257)	290,864	0	0	38,421		FX (Foreign Exchange)
Currency Swap - 110629PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,000,000	4.03 / 3.56	0	0	15,511	520,125		520,125	24,055	460,535	0	0	43,035		FX (Foreign Exchange)
Currency Swap - 71189PR - Receive: Fixed USD Pay: Fixed CAD	C0439#AB0 - A. O. Smith Enterprises, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2006	04/03/2018	0	5,139,186	5.85 / 5.305	0	0	60,289	688,706		688,706	(30,894)	(154,763)	0	0	28,821		FX (Foreign Exchange)
Currency Swap - 107761PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	1,447,509	6.53 / 7.1675	0	0	(6,537)	64,783		64,783	(3,003)	(47,063)	0	0	12,084		FX (Foreign Exchange)
Currency Swap - 107388PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,068,238	4.52 / 4.55	0	0	72,415	1,505,281		1,505,281	(68,252)	154,327	0	0	74,588		FX (Foreign Exchange)
Currency Swap - 110293PR - 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 - 110329PR - 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 - 107297PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	16,753	231,346		231,346	(151,148)	456,855	0	0	69,033		FX (Foreign Exchange)

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Currency Swap - 104088PR - 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 B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	1,900,000	5.4825 / 2.2834	0	0	64,433	786,113		786,113	25,201	276,190	0	0	35,532		FX (Foreign Exchange)
Currency Swap - 112825PR - Receive: Fixed USD Pay: Fixed AUD	Q7450@AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/09/2030	0	1,223,803	3.83 / 5.14	0	24,772	(10,367)	91,247		91,247	(47,419)	114,861	(967)	0	22,503		FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/12/2027	0	1,395,825	3.52 / 1.96	0	(36,339)	16,419	31,665		31,665	(33,039)	97,548	3,496	0	22,288		FX (Foreign Exchange)
Currency Swap - 112817PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AT5 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2030	0	766,235	4.49 / 4.07	0	53,529	3,705	111,875		111,875	(91,546)	152,029	(2,137)	0	14,180		FX (Foreign Exchange)
Currency Swap - 112814PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AH5 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/18/2022	0	1,171,282	4.705 / 6.94	0	140,029	(12,013)	181,079		181,079	(167,279)	222,702	(14,374)	0	14,303		FX (Foreign Exchange)
Currency Swap - 112812PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2024	0	2,554,118	5.5575 / 5.26	0	354,315	17,702	587,268		587,268	(352,170)	611,967	(26,844)	0	35,595		FX (Foreign Exchange)
Currency Swap - 112811PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AL7 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/25/2022	0	1,277,059	3.98 / 2.55	0	213,123	16,518	256,205		256,205	(224,756)	292,282	(24,444)	0	15,066		FX (Foreign Exchange)
Currency Swap - 112810PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2020	0	1,197,158	3.93 / 3.73	0	128,221	3,798	255,158		255,158	(126,353)	274,115	(20,825)	0	11,591		FX (Foreign Exchange)
Currency Swap - 112808PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AA4 - Orbit Treasury Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2028	0	1,581,611	4.392 / 3.96	0	90,409	7,346	221,154		221,154	(156,787)	292,143	(4,611)	0	26,512		FX (Foreign Exchange)
Currency Swap - 112806PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/17/2026	0	918,081	5.283 / 5.07	0	100,077	6,486	142,859		142,859	(157,161)	203,698	(3,755)	0	14,428		FX (Foreign Exchange)
Currency Swap - 114473PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/23/2024	0	2,105,443	3.809 / 2.72	0	0	6,369	67,754		67,754	(32,146)	99,900	0	0	29,266		FX (Foreign Exchange)
Currency Swap - 114477PR - 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	2,473,000	3.69 / 2.62	0	0	7,350	80,240		80,240	(37,099)	117,340	0	0	32,061		FX (Foreign Exchange)
Currency Swap - 114839PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	2,150,000	3.61 / 3.19	0	0	1,630	30,826		30,826	(119,361)	150,187	0	0	41,388		FX (Foreign Exchange)
Currency Swap - 114665PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AB6 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/26/2028	0	15,000,000	3.41 / 2.78	0	1	17,063	316,124		316,124	(731,693)	1,047,817	0	0	257,851		FX (Foreign Exchange)

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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)
Currency Swap - 115127PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2016	01/11/2024	0	3,000,000	3.3 / 1.32	0	0	0	(100,885)		(100,885)	(230,817)	129,932	0	0	39,770		FX (Foreign Exchange)
Currency Swap - 115345PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2016	01/11/2024	0	8,368,000	4.25 / 2.25	0	0	0	(291,612)		(291,612)	(668,532)	376,920	0	0	110,932		FX (Foreign Exchange)
Currency Swap - 115642PR - 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 B2XP4TQXV02CZP30MQ85	11/18/2016	06/30/2036	0	10,376,380	0 / 1.244	0	0	(6,811)	(168,667)		(168,667)	(221,033)	52,366	0	0	229,104		FX (Foreign Exchange)
Currency Swap - 115736PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2016	12/20/2024	0	1,417,746	5.95 / 3.5	0	13	0	(25,575)		(25,575)	(33,528)	7,939	0	0	20,013		FX (Foreign Exchange)
Currency Swap - 74208PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2006	12/28/2018	0	181,119	7.12 / 6.23	0	0	3,373	36,055		36,055	(970)	4,344	0	0	1,278		FX (Foreign Exchange)
Currency Swap - 107307PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AA4 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/06/2013	03/06/2028	0	3,000,000	4.29 / 4.13	0	0	17,127	446,608		446,608	(125,009)	456,855	0	0	50,161		FX (Foreign Exchange)
Currency Swap - 107298PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AC8 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/06/2013	03/05/2038	0	4,150,000	5.07 / 5.01	0	0	23,175	320,028		320,028	(209,088)	631,983	0	0	95,495		FX (Foreign Exchange)
Currency Swap - 115085PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2016	01/12/2026	0	2,112,600	3.54 / 1.61	0	0	0	(81,593)		(81,593)	(173,091)	91,498	0	0	31,746		FX (Foreign Exchange)
Currency Swap - 115845PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2016	02/27/2027	0	5,181,000	4.049 / 1.86	0	0	0	(103,332)		(103,332)	(195,246)	91,915	0	0	82,555		FX (Foreign Exchange)
Currency Swap - 107763PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2004	10/14/2019	0	5,428,170	6.53 / 7.1675	0	0	(24,513)	242,936		242,936	(11,260)	(176,486)	0	0	45,315		FX (Foreign Exchange)
Currency Swap - 107109PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2007	11/28/2017	0	11,905,000	6.035 / 4.27	0	0	128,225	(1,997,732)		(1,997,732)	189,770	210,571	0	0	56,740		FX (Foreign Exchange)
Currency Swap - 107387PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2011	06/14/2021	0	11,757,633	4.52 / 4.55	0	0	120,458	2,503,954		2,503,954	(113,534)	256,715	0	0	124,074		FX (Foreign Exchange)
Currency Swap - 107308PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AA2 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/06/2013	03/06/2028	0	3,000,000	4.29 / 4.13	0	0	17,127	446,608		446,608	(125,009)	456,855	0	0	50,161		FX (Foreign Exchange)
Currency Swap - 107299PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	16,753	231,346		231,346	(151,148)	456,855	0	0	69,033		FX (Foreign Exchange)

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Currency Swap - 104085PR - 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	12/18/2013	12/27/2030	0	10,200,000	5.4825 / 2.2834	0	0	345,905	4,220,188		4,220,188	135,292	1,482,703	0	0	190,751		FX (Foreign Exchange)
Currency Swap - 105381PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AV0 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/16/2014	09/18/2034	0	21,425,000	4.0888 / 3.87	0	0	194,141	4,410,496		4,410,496	(1,218,898)	2,978,125	0	0	450,881		FX (Foreign Exchange)
Currency Swap - 108563PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2015	04/13/2025	0	8,871,621	3.34 / 1.39	0	0	174,456	364,707		364,707	(480,506)	245,763	0	0	127,679		FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2008	06/16/2023	0	13,394,404	5.755 / 6.6	0	0	(124,985)	(1,360,570)		(1,360,570)	(100,905)	(469,178)	0	0	170,215		FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/09/2003	06/16/2023	0	29,154,702	5.755 / 6.6	136	0	(260,501)	(2,989,297)		(2,989,297)	(247,471)	(1,021,365)	136	0	370,496		FX (Foreign Exchange)
Currency Swap - 111015PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	63,089	725,176		725,176	(714,134)	1,191,250	0	0	205,706		FX (Foreign Exchange)
Currency Swap - 113305PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/06/2016	08/06/2046	0	19,410,000	4.22 / 3.43	0	0	0	(2,009,129)		(2,009,129)	(4,809,734)	2,800,605	0	0	528,004		FX (Foreign Exchange)
Currency Swap - 113437PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/24/2016	02/01/2027	0	5,000,000	3.836 / 3.45	0	0	17,940	480,553		480,553	(287,189)	767,742	0	0	79,396		FX (Foreign Exchange)
Currency Swap - 113544PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/28/2023	0	5,000,000	3.93 / 2.02	0	0	48,614	162,288		162,288	(173,566)	335,854	0	0	63,698		FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/16/2016	06/16/2023	0	312,988	5.755 / 6.6	0	(13,086)	(13,424)	(3,956)		(3,956)	0	9,130	0	0	3,977		FX (Foreign Exchange)
Currency Swap - 114472PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2016	09/23/2024	0	23,838,557	3.809 / 2.72	0	0	72,112	767,134		767,134	(363,966)	1,131,100	0	0	331,358		FX (Foreign Exchange)
Currency Swap - 114476PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2016	09/21/2023	0	28,006,000	3.69 / 2.62	0	0	83,240	908,699		908,699	(420,140)	1,328,839	0	0	363,083		FX (Foreign Exchange)
Currency Swap - 114838PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	42,570,000	3.61 / 3.19	0	0	32,282	610,349		610,349	(2,363,356)	2,973,705	0	0	819,475		FX (Foreign Exchange)
Currency Swap - 115125PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2016	01/11/2024	0	11,992,000	3.3 / 1.32	0	0	0	(403,272)		(403,272)	(922,653)	519,381	0	0	158,974		FX (Foreign Exchange)

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Currency Swap - 115208PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/28/2016	02/01/2027	0	11,595,600	3.38 / 1.51	0	0	0	(492,876)		(492,876)	(895,597)	402,721	0	0	184,129		FX (Foreign Exchange)
Currency Swap - 115343PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2016	01/11/2024	0	48,311,000	4.25 / 2.25	0	0	0	(1,683,564)		(1,683,564)	(3,859,637)	2,176,073	0	0	640,443		FX (Foreign Exchange)
Currency Swap - 115844PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2016	02/27/2027	0	22,901,000	4.049 / 1.86	0	0	0	(456,746)		(456,746)	(863,026)	406,281	0	0	364,908		FX (Foreign Exchange)
Currency Swap - 116024PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2016	01/05/2022	0	43,761,223	3.96 / 3.46	0	0	0	(212,454)		(212,454)	(1,176,732)	964,277	0	0	489,923		FX (Foreign Exchange)
Currency Swap - 116062PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	03/15/2047	0	10,000,000	4.58 / 3.24	0	0	0	(383,167)		(383,167)	(482,125)	98,958	0	0	274,804		FX (Foreign Exchange)
Currency Swap - 75401PR - Receive: Fixed USD Pay: Fixed AUD	Q0455#AG3 - APT Pipelines, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/29/2007	05/15/2017	0	12,800,000	5.92 / 7.38	0	0	(91,520)	1,310,075		1,310,075	(75,669)	54,735	0	0	39,122		FX (Foreign Exchange)
Currency Swap - 107112PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2007	08/16/2019	0	29,690,224	6.5225 / 5.7025	0	0	565,935	6,452,961		6,452,961	(197,275)	690,292	0	0	240,580		FX (Foreign Exchange)
Currency Swap - 107116PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AA8 - Franke Holding AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2007	11/28/2019	0	29,950,000	6.19 / 4.42	0	0	316,841	(6,473,683)		(6,473,683)	577,845	529,745	0	0	255,393		FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/30/2007	07/30/2022	0	40,629,494	6.3435 / 5.44	0	0	803,204	8,884,519		8,884,519	(532,759)	937,033	0	0	479,903		FX (Foreign Exchange)
Currency Swap - 106910PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2014	10/07/2024	0	2,344,000	5.5575 / 5.26	0	0	23,689	538,956		538,956	(61,418)	343,666	0	0	32,667		FX (Foreign Exchange)
Currency Swap - 107762PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	10/14/2019	0	734,614	6.53 / 7.1675	0	0	(3,317)	32,877		32,877	(1,524)	(23,885)	0	0	6,133		FX (Foreign Exchange)
Currency Swap - 110545PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BJ4 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/16/2015	03/22/2023	0	64,410,000	3.785 / 1.92	0	0	932,742	1,952,065		1,952,065	156,874	1,798,350	0	0	803,565		FX (Foreign Exchange)
Currency Swap - 113543PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/28/2023	0	10,857,280	3.93 / 2.02	0	0	105,563	352,401		352,401	(376,891)	729,292	0	0	138,318		FX (Foreign Exchange)
Currency Swap - 107300PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	16,753	231,346		231,346	(151,148)	456,855	0	0	69,033		FX (Foreign Exchange)
Currency Swap - 106911PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2014	10/07/2024	0	4,457,000	5.5575 / 5.26	0	0	45,044	1,024,798		1,024,798	(116,783)	653,465	0	0	62,114		FX (Foreign Exchange)

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 - 109599PR - Receive: Fixed USD Pay: Fixed CAD	C3298*AA0 - Ag Growth Intl Inc - Hansen Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2015	05/22/2025	0	5,424,837	4.44 / 4.44	0	0	18,677	348,988		348,988	(109,782)	(171,271)	0	0	78,578		FX (Foreign Exchange)
Currency Swap - 75064PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2007	04/04/2017	0	3,518,732	5.7 / 4.849	0	0	53,612	690,664		690,664	(13,759)	84,616	0	0	8,984		FX (Foreign Exchange)
Currency Swap - 75402PR - Receive: Fixed USD Pay: Fixed AUD	Q0455#AG3 - APT Pipelines, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2007	05/15/2017	0	12,200,000	5.92 / 7.38	0	0	(86,619)	1,248,665		1,248,665	(72,371)	52,169	0	0	37,288		FX (Foreign Exchange)
Currency Swap - 107110PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2017	0	5,950,000	6.035 / 4.27	0	0	64,085	(998,447)		(998,447)	94,845	105,241	0	0	28,358		FX (Foreign Exchange)
Currency Swap - 104086PR - 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 B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	17,200,000	5.4825 / 2.2834	0	0	583,290	7,116,396		7,116,396	228,140	2,500,244	0	0	321,659		FX (Foreign Exchange)
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	0	16,457,900	4.5325 / 6.28	0	0	(63,301)	3,622,932		3,622,932	(78,634)	60,488	0	0	292,342		FX (Foreign Exchange)
Currency Swap - 105421PR - Receive: Fixed USD Pay: Fixed EUR	N0797#AD0 - Attero Holding NV Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2014	09/17/2021	0	7,500,000	4.28 / 2.87	0	0	141,272	1,580,877		1,580,877	(91,822)	175,278	0	0	81,405		FX (Foreign Exchange)
Currency Swap - 106899PR - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2014	10/01/2029	0	7,500,000	4.8863 / 2.2028	0	0	223,629	2,836,763		2,836,763	96,452	1,052,651	0	0	133,916		FX (Foreign Exchange)
Currency Swap - 108564PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,311,385	3.34 / 1.39	0	0	163,440	341,676		341,676	(450,162)	230,243	0	0	119,616		FX (Foreign Exchange)
Currency Swap - 109635PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	28,700,000	3.96 / 2.1	0	0	538,568	256,276		256,276	(1,180,729)	815,752	0	0	367,138		FX (Foreign Exchange)
Currency Swap - 115344PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	27,230,000	4.25 / 2.25	0	0	0	(948,924)		(948,924)	(2,175,445)	1,226,521	0	0	360,979		FX (Foreign Exchange)
Currency Swap - 116026PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	10,481,121	3.96 / 3.46	0	0	0	(50,884)		(50,884)	(281,835)	230,951	0	0	117,340		FX (Foreign Exchange)
Currency Swap - 106695PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	0	11,700,000	4.36 / 4.14	0	0	65,471	2,374,932		2,374,932	(268,103)	1,753,050	0	0	129,396		FX (Foreign Exchange)
Currency Swap - 113545PR - 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	3,952,650	3.93 / 2.02	0	0	38,431	128,293		128,293	(137,209)	265,503	0	0	50,355		FX (Foreign Exchange)

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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 - 116025PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2016	01/05/2022	0	9,047,077	3.96 / 3.46	0	0	0	(43,922)		(43,922)	(243,274)	199,352	0	0	101,285		FX (Foreign Exchange)
Currency Swap - 74207PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2006	12/28/2018	0	793,706	7.12 / 6.23	0	0	14,780	158,002		158,002	(4,249)	19,036	0	0	5,601		FX (Foreign Exchange)
Currency Swap - 75065PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/08/2007	04/04/2017	0	1,749,944	5.7 / 4.849	0	0	26,662	343,483		343,483	(6,843)	42,081	0	0	4,468		FX (Foreign Exchange)
Currency Swap - 107108PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2007	11/28/2017	0	3,572,500	6.035 / 4.27	0	0	38,478	(599,487)		(599,487)	56,947	63,189	0	0	17,027		FX (Foreign Exchange)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/30/2007	07/30/2022	0	5,913,595	6.3435 / 5.44	0	0	116,906	1,293,136		1,293,136	(77,543)	136,384	0	0	69,850		FX (Foreign Exchange)
Currency Swap - 110291PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	182,047	5.728 / 6.3	0	0	1,887	52,599		52,599	(6,321)	(4,625)	0	0	3,697		FX (Foreign Exchange)
Currency Swap - 110327PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	796,973	5.725 / 6.3	0	0	8,235	229,993		229,993	(27,652)	(20,249)	0	0	16,187		FX (Foreign Exchange)
Currency Swap - 104087PR - 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	12/18/2013	12/27/2030	0	2,200,000	5.4825 / 2.2834	0	0	74,607	910,237		910,237	29,181	319,799	0	0	41,142		FX (Foreign Exchange)
Currency Swap - 106567PR - Receive: Fixed USD Pay: Fixed GBP	493859C@9 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/06/2014	11/20/2024	0	6,280,000	4.77 / 4.43	0	0	44,171	1,252,252		1,252,252	(209,635)	940,953	0	0	88,184		FX (Foreign Exchange)
Currency Swap - 106694PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/06/2014	11/22/2021	0	7,589,000	4.36 / 4.14	0	0	42,467	1,540,458		1,540,458	(173,900)	1,137,085	0	0	83,930		FX (Foreign Exchange)
Currency Swap - 113546PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/28/2023	0	7,238,190	3.93 / 2.02	0	0	70,375	234,934		234,934	(251,261)	486,195	0	0	92,212		FX (Foreign Exchange)
Currency Swap - 115126PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2016	01/11/2024	0	7,058,000	3.3 / 1.32	0	0	0	(237,349)		(237,349)	(543,036)	305,687	0	0	93,566		FX (Foreign Exchange)
Currency Swap - 107764PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2004	10/14/2019	0	1,447,509	6.53 / 7.1675	0	0	(6,537)	64,783		64,783	(3,003)	(47,063)	0	0	12,084		FX (Foreign Exchange)
Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/30/2007	07/30/2022	0	2,116,997	6.3435 / 5.44	0	0	41,851	462,927		462,927	(27,759)	48,824	0	0	25,005		FX (Foreign Exchange)

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 - 110631PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/16/2015	03/24/2025	0	3,280,000	4.03 / 3.56	0	0	16,959	568,670		568,670	26,301	503,518	0	0	47,052		FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2008	06/16/2023	0	1,984,356	5.755 / 6.6	0	0	(18,516)	(201,566)		(201,566)	(14,949)	(69,508)	0	0	25,217		FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/09/2003	06/16/2023	0	4,319,215	5.755 / 6.6	20	0	(38,593)	(442,859)		(442,859)	(36,662)	(151,313)	20	0	54,888		FX (Foreign Exchange)
Currency Swap - 111016PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	63,089	725,176		725,176	(714,134)	1,191,250	0	0	205,706		FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/16/2016	06/16/2023	0	46,369	5.755 / 6.6	0	(1,939)	(1,989)	(586)		(586)	0	1,353	0	0	589		FX (Foreign Exchange)
Currency Swap - 75063PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/08/2007	04/04/2017	0	3,143,868	5.7 / 4.849	0	0	47,900	617,085		617,085	(12,293)	75,601	0	0	8,027		FX (Foreign Exchange)
Currency Swap - 107111PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2007	08/16/2019	0	8,734,445	6.5225 / 5.7025	0	0	166,490	1,898,370		1,898,370	(58,036)	203,074	0	0	70,775		FX (Foreign Exchange)
Currency Swap - 107115PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AC5 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2007	11/28/2019	0	8,150,000	6.19 / 4.42	0	0	86,219	(1,761,620)		(1,761,620)	157,243	144,154	0	0	69,498		FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/30/2007	07/30/2022	0	11,547,257	6.3435 / 5.44	0	0	228,278	2,525,058		2,525,058	(151,415)	266,313	0	0	136,393		FX (Foreign Exchange)
Currency Swap - 100803CM - Receive: Fixed USD Pay: Fixed EUR	W9801LCS7 - VATTENFALL TREASURY GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/02/2013	04/29/2024	0	11,211,500	6.46 / 5.375	0	0	205,526	1,733,408		1,733,408	(421,015)	268,175	0	0	151,749		FX (Foreign Exchange)
Currency Swap - 114017CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/15/2019	0	7,473,600	1.0507 / 0	0	0	32,718	369,433		369,433	15,395	354,038	0	0	59,559		FX (Foreign Exchange)
Currency Swap - 114038CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/15/2019	0	51,816,960	1.0507 / 0	0	0	226,848	2,561,401		2,561,401	106,741	2,454,660	0	0	412,939		FX (Foreign Exchange)
Currency Swap - 114039CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/15/2019	0	25,742,400	1.0507 / 0	0	0	112,697	1,272,491		1,272,491	53,028	1,219,463	0	0	205,146		FX (Foreign Exchange)

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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)
Currency Swap - 114037CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/15/2019	0	996,480	1.0507 / 0	0	0	4,362	49,258		49,258	2,053	47,205	0	0	7,941		FX (Foreign Exchange)
Currency Swap - 114036CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/15/2019	0	10,961,280	1.0507 / 0	0	0	47,987	541,835		541,835	22,580	519,255	0	0	87,353		FX (Foreign Exchange)
Currency Swap - 114031CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/15/2019	0	21,479,680	1.0507 / 0	0	0	94,035	1,061,777		1,061,777	44,247	1,017,530	0	0	171,176		FX (Foreign Exchange)
Currency Swap - 105043PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	3,030,828	3.015 / 1.9	0	0	44,442	647,452		647,452	(14,964)	70,182	0	0	23,780		FX (Foreign Exchange)
Currency Swap - 105044PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	1,298,926	3.015 / 1.9	0	0	19,047	277,480		277,480	(6,413)	30,078	0	0	10,191		FX (Foreign Exchange)
Currency Swap - 105045PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	3,030,828	3.015 / 1.9	0	0	44,442	647,452		647,452	(14,964)	70,182	0	0	23,780		FX (Foreign Exchange)
Currency Swap - 105046PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	2,164,877	3.015 / 1.9	0	0	31,744	462,466		462,466	(10,688)	50,130	0	0	16,986		FX (Foreign Exchange)
Currency Swap - 105047PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	1,298,926	3.015 / 1.9	0	0	19,047	277,480		277,480	(6,413)	30,078	0	0	10,191		FX (Foreign Exchange)
Currency Swap - 105048PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2014	06/17/2019	0	3,894,182	3.015 / 1.9	0	0	57,102	831,884		831,884	(19,226)	90,174	0	0	30,554		FX (Foreign Exchange)
Currency Swap - 112363CM - Receive: Fixed USD Pay: Fixed CLP	69488@\C7 - Prudential Chile II Spa	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/07/2016	03/07/2026	0	255,587,439	4.245 / 6.509	0	(81)	(4,835,714)	(21,976,086)		(21,976,086)	(17,448,519)	(4,527,486)	0	0	3,873,116		FX (Foreign Exchange)
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange							156	1,053,044	3,576,114	44,421,744	XXX	44,421,744	(62,119,054)	59,406,984	(94,305)	0	21,979,858	XXX	XXX			
Total Return Swap - 112581CM - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/20/2017	0	366,317,150	1.2971 / Total Return	0	167,893	2,718,078	4,801,023		4,801,023	4,706,081	(72,951)	0	0	1,804,303		EL (Equity Risk Liability)
Total Return Swap - 112587CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/06/2017	0	353,858,070	1.1143 / Total Return	0	(223,404)	1,616,507	(14,382,430)		(14,382,430)	(14,291,793)	132,766	0	0	1,271,096		EL (Equity Risk Liability)

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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)
Total Return Swap - 112587CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/06/2016	07/06/2017	0	2,120,177	1.1143 / Total Return	0	0	9,670	0		0	0	0	0	0	7,616		EL (Equity Risk Liability)
Total Return Swap - 113497CM - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2016	06/08/2017	0	172,627,803	1.3331 / Total Return	0	0	991,750	(5,546,583)		(5,546,583)	(5,546,583)	0	0	0	571,351		EL (Equity Risk Liability)
Total Return Swap - 112581CM - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/23/2016	12/20/2017	0	7,689,490	1.2971 / Total Return	0	0	58,642	0		0	0	0	0	0	37,875		EL (Equity Risk Liability)
Total Return Swap - 113895CM - Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/29/2016	07/05/2017	0	60,426,515	.1181 / Total Return	0	0	(26,982)	(7,672,343)		(7,672,343)	(7,672,343)	0	0	0	216,492		EL (Equity Risk Liability)
Total Return Swap - 112587CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/06/2017	0	7,997,512	1.1143 / Total Return	0	0	18,323	0		0	0	0	0	0	28,728		EL (Equity Risk Liability)
Total Return Swap - 113497CM - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	06/08/2017	0	5,938,780	1.3331 / Total Return	0	0	177,018	0		0	0	0	0	0	19,656		EL (Equity Risk Liability)
Total Return Swap - 112581CM - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/22/2016	12/20/2017	0	12,067,280	1.2971 / Total Return	0	0	35,564	0		0	0	0	0	0	59,438		EL (Equity Risk Liability)
Total Return Swap - 112587CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	07/06/2017	0	14,020,594	1.1143 / Total Return	0	0	1,050,053	0		0	0	0	0	0	50,363		EL (Equity Risk Liability)
Total Return Swap - 113895CM - Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/04/2016	07/05/2017	0	13,512,108	.1181 / Total Return	0	0	6,547	0		0	0	0	0	0	48,410		EL (Equity Risk Liability)
Total Return Swap - 115706CM - Receive: Floating 3 Month Libor +62 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2016	12/12/2017	0	75,001,001	1.5787 / Total Return	0	0	65,781	(571,615)		(571,615)	(571,615)	0	0	0	365,303		EL (Equity Risk Liability)
Total Return Swap - 112581CM - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2016	12/20/2017	0	24,423,075	1.2971 / Total Return	0	0	72,350	0		0	0	0	0	0	120,296		EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	12/26/2019	0	129,976,860	1.1176 / Total Return	0	0	44,386	1,571,664		1,571,664	1,571,664	0	0	0	1,123,108		EL (Equity Risk Liability)
0949999. Subtotal - Swaps - Hedging Other - Total Return										0	(55,511)	6,837,686	(21,800,285)	XXX	(21,800,285)	(21,804,589)	0	59,815	0	5,724,035	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(3,369,597)	761,740,317	215,561,610	1,716,580,544	XXX	1,716,580,544	(254,722,036)	59,406,984	(10,111,417)	0	539,702,018	XXX	XXX
Credit Default Swap - 1101950M Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2015	09/20/2020	0	16,000,000	1 / Credit Event	(308,630)	0	162,667	(223,301)		18,282	0	0	60,714	0	16,000,000	2	RC (Credit Replications)
Credit Default Swap - 1101970M Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/05/2015	09/20/2020	0	12,000,000	1 / Credit Event	12,117	0	122,000	8,791		43,196	0	0	(2,368)	0	12,000,000	1	RC (Credit Replications)

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Credit Default Swap - 1101194CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	8,000,000	1 / Credit Event	(313,946)	0	81,333	(226,539)		(63,291)	0	0	62,146	0	8,000,000	2	RC (Credit Replications)
Credit Default Swap - 1101193CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	(71,790)	0	122,000	(52,501)		107,444	0	0	13,772	0	12,000,000	1	RC (Credit Replications)
Credit Default Swap - 1101196CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	4,000,000	1 / Credit Event	(356,894)	0	40,667	(264,097)		(152,428)	0	0	66,461	0	4,000,000	3	RC (Credit Replications)
Credit Default Swap - 1101190CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	(245,213)	0	122,000	(179,670)		(27,662)	0	0	46,811	0	12,000,000	1	RC (Credit Replications)
Credit Default Swap - 1101189CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	(248,404)	0	122,000	(182,014)		102,456	0	0	47,416	0	12,000,000	2	RC (Credit Replications)
Credit Default Swap - 1101188CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	9,187	0	122,000	6,702		158,627	0	0	(1,767)	0	12,000,000	1	RC (Credit Replications)
Credit Default Swap - 1101187CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	32,332	0	122,000	23,604		77,370	0	0	(6,221)	0	12,000,000	2	RC (Credit Replications)
Credit Default Swap - 1106633CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	01/17/2047	0	50,000,000	5 / Credit Event	(1,895,262)	0	254,861	(1,825,400)		(284,029)	0	0	55,036	0	50,000,000	1	RC (Credit Replications)
0989999. Subtotal - Swaps - Replication - Credit Default										(3,386,503)	0	1,271,528	(2,914,425)	XXX	(20,036)	0	0	342,000	0	150,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(3,386,503)	0	1,271,528	(2,914,425)	XXX	(20,036)	0	0	342,000	0	150,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										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										(4,735,524)	760,742,784	178,700,560	1,697,368,333	XXX	1,602,550,880	(171,784,873)	0	(9,809,294)	0	520,232,261	XXX	XXX
1169999. Total Swaps - Credit Default										(2,020,731)	0	(753,632)	(6,323,674)	XXX	(3,429,285)	986,481	0	74,368	0	150,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										(535,312)	(43,193,379)	45,920,759	777,836,846	XXX	593,236,792	(62,119,054)	346,903,983	993,894	1,268,376	92,628,723	XXX	XXX
1189999. Total Swaps - Total Return										0	(55,511)	6,837,686	(21,800,285)	XXX	(21,800,285)	(21,804,589)	0	59,815	0	5,724,035	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										(7,291,567)	717,493,894	230,705,373	2,447,081,221	XXX	2,170,558,103	(254,722,036)	346,903,983	(8,681,218)	1,268,376	768,585,019	XXX	XXX
Long: United States Dollar - Short: United States Dollar	713448DP0 - PEPSICO INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2016	02/22/2017	0	9,762,200	1	0	0	0	0		647,389	0	0	0	0	18,424		AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	713448DP0 - PEPSICO INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	02/22/2017	0	41	1	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	713448DP0 - PEPSICO INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2016	02/22/2017	0	230	1	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	0	149,503,854	1	0	0	0	0		9,548,385	0	0	0	0	807,413		AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	0	149,498,854	1	0	0	0	0		9,255,739	0	0	0	0	1,110,473		AN (Anticipatory)

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Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2016	03/31/2020	0	199,308,232	1	0	0	0	0		12,494,234	0	0	0	0	1,796,540		AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	713448DP0 - PEPSICO INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2016	02/22/2017	0	9,762,200	1	0	0	0	0		(647,389)	0	0	0	0	18,424		AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	713448DP0 - PEPSICO INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	02/22/2017	0	41	1	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	713448DP0 - PEPSICO INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2016	02/22/2017	0	230	1	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
1219999. Subtotal - Forwards - Hedging Effective										0	0	0	0	XXX	31,298,359	0	0	0	0	3,751,275	XXX	XXX
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2016	07/26/2017	0	2,509	009831	0	0	0	296		296	0	296	0	0	9		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2016	03/21/2017	0	1,028,805	1.2371	0	0	0	(718)		(718)	0	(718)	0	0	2,430		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2016	01/24/2017	0	3,801,650	1.2209	0	0	0	(47,780)		(47,780)	0	(47,780)	0	0	4,828		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/21/2016	02/27/2017	0	805,839	1.065	0	0	0	5,543		5,543	0	5,543	0	0	1,591		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2016	03/22/2017	0	6,205,190	1.0439	0	0	0	(89,554)		(89,554)	0	(89,554)	0	0	14,743		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2016	03/21/2017	0	7,653,302	1.2371	0	0	0	(5,344)		(5,344)	0	(5,344)	0	0	18,075		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2016	02/28/2017	0	936,614	129002	0	0	0	(38)		(38)	0	(38)	0	0	1,912		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/31/2017	0	854,034	1.2469	0	0	0	7,150		7,150	0	7,150	0	0	1,233		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/31/2017	0	494,687	1.04475	0	0	0	(5,501)		(5,501)	0	(5,501)	0	0	714		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2016	02/28/2017	0	1,442,385	129002	0	0	0	(59)		(59)	0	(59)	0	0	2,944		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2016	03/15/2017	0	679,020	1.05945	0	0	0	559		559	0	559	0	0	1,545		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2016	03/15/2017	0	557,595	1.26076	0	0	0	10,157		10,157	0	10,157	0	0	1,268		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/31/2017	0	262,877	1.04475	0	0	0	(2,923)		(2,923)	0	(2,923)	0	0	379		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/31/2017	0	453,834	1.2469	0	0	0	3,799		3,799	0	3,799	0	0	655		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2016	02/28/2017	0	2,491,393	129002	0	0	0	(102)		(102)	0	(102)	0	0	5,086		FX (Foreign Exchange)

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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)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2016	03/02/2017	0	739,445	1.24419	0	0	0	4,105		4,105	0	4,105	0	0	1,534		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2016	03/15/2017	0	875,100	1.05945	0	0	0	720		720	0	720	0	0	1,991		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2016	03/15/2017	0	718,612	1.26076	0	0	0	13,090		13,090	0	13,090	0	0	1,635		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2016	02/28/2017	0	702,460	129002	0	0	0	(29)		(29)	0	(29)	0	0	1,434		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2016	03/15/2017	0	411,527	1.05945	0	0	0	339		339	0	339	0	0	936		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2016	03/15/2017	0	337,936	1.26076	0	0	0	6,156		6,156	0	6,156	0	0	769		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2016	01/24/2017	0	4,409,915	1.2209	0	0	0	(55,425)		(55,425)	0	(55,425)	0	0	5,601		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/10/2016	02/13/2017	0	2,724,109	1.09295	0	0	0	89,489		89,489	0	89,489	0	0	4,684		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2016	02/22/2017	0	14,670,138	1.2357	0	0	0	(15,874)		(15,874)	0	(15,874)	0	0	27,687		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2016	03/02/2017	0	11,098,993	1.24419	0	0	0	61,609		61,609	0	61,609	0	0	23,018		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2016	02/28/2017	0	12,929,953	129002	0	0	0	(529)		(529)	0	(529)	0	0	26,393		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2016	03/21/2017	0	7,113,807	1.2371	0	0	0	(4,968)		(4,968)	0	(4,968)	0	0	16,801		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2016	01/24/2017	0	6,842,971	1.2209	0	0	0	(86,005)		(86,005)	0	(86,005)	0	0	8,691		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2016	02/28/2017	0	4,383,353	129002	0	0	0	(179)		(179)	0	(179)	0	0	8,947		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2016	03/03/2017	0	5,512,614	1.26272	0	0	0	110,748		110,748	0	110,748	0	0	11,522		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2016	03/15/2017	0	1,349,758	1.26076	0	0	0	24,587		24,587	0	24,587	0	0	3,070		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2016	03/15/2017	0	1,643,687	1.05945	0	0	0	1,352		1,352	0	1,352	0	0	3,739		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/28/2016	03/31/2017	0	11,462,577	738443	0	0	0	(124,329)		(124,329)	0	(124,329)	0	0	28,656		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2016	02/28/2017	0	1,264,429	129002	0	0	0	(52)		(52)	0	(52)	0	0	2,581		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2016	07/26/2017	0	8,708	009831	0	0	0	1,027		1,027	0	1,027	0	0	33		FX (Foreign Exchange)

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)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/21/2016	02/27/2017	0	2,347,571	1.065	0	0	0	16,147		16,147	0	16,147	0	0	4,635		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2016	02/28/2017	0	5,062,398	129002	0	0	0	(207)		(207)	0	(207)	0	0	10,334		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/31/2017	0	2,605,702	1.2469	0	0	0	21,814		21,814	0	21,814	0	0	3,761		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/31/2017	0	1,509,314	1.04475	0	0	0	(16,785)		(16,785)	0	(16,785)	0	0	2,179		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2016	03/21/2017	0	1,166,815	1.2371	0	0	0	(815)		(815)	0	(815)	0	0	2,756		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2016	03/22/2017	0	1,556,592	1.0439	0	0	0	(22,465)		(22,465)	0	(22,465)	0	0	3,698		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/31/2017	0	453,834	1.2469	0	0	0	3,799		3,799	0	3,799	0	0	655		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/31/2017	0	262,877	1.04475	0	0	0	(2,923)		(2,923)	0	(2,923)	0	0	379		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/10/2016	02/13/2017	0	2,684,166	1.09295	0	0	0	88,177		88,177	0	88,177	0	0	4,616		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2016	02/28/2017	0	1,695,271	129002	0	0	0	(69)		(69)	0	(69)	0	0	3,460		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2016	03/03/2017	0	1,428,629	1.26272	0	0	0	28,701		28,701	0	28,701	0	0	2,986		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/31/2017	0	459,490	1.04475	0	0	0	(5,110)		(5,110)	0	(5,110)	0	0	663		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/31/2017	0	793,270	1.2469	0	0	0	6,641		6,641	0	6,641	0	0	1,145		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2016	01/09/2017	0	5,490,940	1.1206	0	0	0	320,204		320,204	0	320,204	0	0	4,270		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/07/2016	02/08/2017	0	3,476,060	1.24145	0	0	0	13,381		13,381	0	13,381	0	0	5,628		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2016	01/09/2017	0	5,378,880	1.1206	0	0	0	313,669		313,669	0	313,669	0	0	4,183		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/07/2016	02/08/2017	0	3,600,205	1.24145	0	0	0	13,859		13,859	0	13,859	0	0	5,829		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2016	01/09/2017	0	125,283,080	1.1206	0	0	0	7,305,875		7,305,875	0	7,305,875	0	0	97,434		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/07/2016	02/08/2017	0	63,189,805	1.24145	0	0	0	243,253		243,253	0	243,253	0	0	102,301		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2016	01/09/2017	0	25,549,680	1.1206	0	0	0	1,489,928		1,489,928	0	1,489,928	0	0	19,870		FX (Foreign Exchange)

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)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/07/2016	02/08/2017	0	22,718,535	1.24145	0	0	0	87,456		87,456	0	87,456	0	0	36,780		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2016	01/09/2017	0	8,852,740	1.1206	0	0	0	516,247		516,247	0	516,247	0	0	6,885		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/07/2016	02/08/2017	0	9,435,020	1.24145	0	0	0	36,321		36,321	0	36,321	0	0	15,275		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2016	03/20/2017	0	36,026,941	1.04935	0	0	0	(326,431)		(326,431)	0	(326,431)	0	0	84,573		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/17/2017	0	7,302,031	.008483	0	0	0	(84,749)		(84,749)	0	(84,749)	0	0	7,805		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/17/2017	0	7,302,031	.008483	0	0	0	(84,749)		(84,749)	0	(84,749)	0	0	7,805		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/17/2017	0	4,052,069	.008483	0	0	0	(47,029)		(47,029)	0	(47,029)	0	0	4,331		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	01/17/2017	0	7,302,031	.008483	0	0	0	(84,749)		(84,749)	0	(84,749)	0	0	7,805		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/07/2016	02/08/2017	0	1,613,885	1.24145	0	0	0	6,213		6,213	0	6,213	0	0	2,613		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2016	01/09/2017	0	6,163,300	1.1206	0	0	0	359,412		359,412	0	359,412	0	0	4,793		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/07/2016	02/08/2017	0	10,428,180	1.24145	0	0	0	40,144		40,144	0	40,144	0	0	16,883		FX (Foreign Exchange)
1229999. Subtotal - Forwards - Hedging Other										0	0	0	10,136,473	XXX	10,136,473	0	10,136,473	0	0	713,463	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	10,136,473	XXX	41,434,832	0	10,136,473	0	0	4,464,738	XXX	XXX
1399999. Subtotal - Hedging Effective										(535,468)	(44,246,423)	13,872,235	733,415,101	XXX	485,295,954	0	287,496,999	1,088,199	1,268,376	82,634,277	XXX	XXX
1409999. Subtotal - Hedging Other										6,334,668	792,657,013	215,611,874	1,780,594,746	XXX	1,780,594,746	(246,837,453)	69,019,393	(10,111,417)	0	550,405,019	XXX	XXX
1419999. Subtotal - Replication										(3,386,503)	0	1,271,528	(2,914,425)	XXX	(20,036)	0	0	342,000	0	150,000,000	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										2,412,698	748,410,590	230,755,637	2,511,095,423	XXX	2,265,870,663	(246,837,453)	356,516,392	(8,681,218)	1,268,376	783,039,295	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 gain of $57.754 million.
0002	CR (Credit Risk) - Hedges to offset change in value of related credits captured cumulative net market value loss of $3.409 million.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value gain of $12.189 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 $54.515 million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.46 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.74 years to general account portfolio duration.
0007	RC (Credit Replications) - Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value loss of $0.02 million.
0008	SD (Asset Cashflow) - Hedges against impact of changes in interest rates on value of specific assets contributed approximately 0.10 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 ($118B) 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)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pacific Community Mgmt II, LLC Warrants	Bond Portfolio Hedge	D1	Equity/Index	Pacific Community Mgmt II, LLC None	05/23/2013	05/23/2023	04/27/2016	Option Closing Sale	1	1	1	1	0	1	0	0		1	0	0	0	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/22/2016	07/22/2016	Option Closing Sale	95,499	200,000,000	2094.25700000001	0	4,232,502	8,484,823	0	0		0	0	0	4,252,321	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2016	10/21/2016	10/21/2016	Expiration-Purchased Option	113,748	250,244,501	2200	0	2,756,840	0	0	0		0	0	0	(2,756,840)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2015	01/04/2016	01/04/2016	Expiration-Purchased Option	3,415	6,900,000	2020.57999999999	334,650	0	0	0	0		237,708	0	0	(334,650)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2015	01/15/2016	01/15/2016	Expiration-Purchased Option	75	150,000	1992.67000000001	9,945	0	0	0	0		5,375	0	0	(9,945)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2015	01/15/2016	01/15/2016	Expiration-Purchased Option	5,872	11,700,000	1992.67000000001	573,300	0	0	0	0		216,825	0	0	(573,300)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2015	01/04/2016	01/04/2016	Option Expiration-Written	3,049	6,900,000	2263.05000000002	0	0	0	0	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2015	01/15/2016	01/15/2016	Option Expiration-Written	5,290	11,700,000	2211.86000000001	0	0	0	0	0		6	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2015	02/03/2016	02/03/2016	Expiration-Purchased Option	4,244	8,700,000	2050.03000000002	428,910	0	0	0	0		287,082	0	0	(428,910)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2015	02/03/2016	02/03/2016	Option Expiration-Written	3,789	8,700,000	2296.03000000002	0	0	0	0	0		3	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2015	02/17/2016	02/17/2016	Expiration-Purchased Option	250	525,000	2100.34000000001	30,450	0	0	0	0		26,097	0	0	(30,450)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2015	02/17/2016	02/17/2016	Expiration-Purchased Option	4,380	9,200,014	2100.34000000001	421,580	0	0	0	0		345,304	0	0	(421,580)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2015	02/17/2016	02/17/2016	Option Expiration-Written	3,946	9,200,014	2331.38000000001	0	0	0	0	0		7	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2015	03/03/2016	03/03/2016	Expiration-Purchased Option	3,463	7,300,000	2107.78000000002	343,100	0	0	0	0		274,057	0	0	(343,100)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2015	03/03/2016	03/03/2016	Option Expiration-Written	3,092	7,300,000	2360.7136	0	0	0	0	0		8	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2015	03/15/2016	03/15/2016	Expiration-Purchased Option	48	100,000	2081.19000000001	5,780	0	0	0	0		4,080	0	0	(5,780)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2015	03/15/2016	03/15/2016	Expiration-Purchased Option	7,976	16,600,008	2081.19000000001	775,900	0	0	0	0		493,677	0	0	(775,900)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2015	03/15/2016	03/15/2016	Option Expiration-Written	7,186	16,600,008	2310.11999999999	0	0	0	0	0		475	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2015	04/04/2016	04/04/2016	Expiration-Purchased Option	3,557	7,400,000	2080.61999999999	362,600	0	0	0	0		211,221	0	0	(362,600)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2015	04/04/2016	04/04/2016	Option Expiration-Written	3,176	7,400,000	2330.29	0	0	0	0	0		305	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2015	04/15/2016	04/15/2016	Expiration-Purchased Option	107	225,000	2106.63000000001	12,780	0	0	0	0		9,172	0	0	(12,780)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2015	04/15/2016	04/15/2016	Expiration-Purchased Option	4,605	9,699,999	2106.63000000001	442,340	0	0	0	0		286,777	0	0	(442,340)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2015	04/15/2016	04/15/2016	Option Expiration-Written	4,148	9,699,999	2338.36000000001	0	0	0	0	0		580	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2015	05/03/2016	05/03/2016	Expiration-Purchased Option	3,169	6,700,000	2114.48999999998	321,064	0	0	0	0		208,409	0	0	(321,064)	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	05/04/2015	05/03/2016	05/03/2016	Option Expiration-Written	2,829	6,700,000	2368.23	0	0	0	0	0		393	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2015	05/16/2016	05/16/2016	Expiration-Purchased Option	82	175,000	2122.73	10,080	0	0	0	0		7,144	0	0	(10,080)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2015	05/16/2016	05/16/2016	Expiration-Purchased Option	4,051	8,600,007	2122.73	395,360	0	0	0	0		251,065	0	0	(395,360)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2015	05/16/2016	05/16/2016	Option Expiration-Written	3,650	8,600,007	2356.23	0	0	0	0	0		1,268	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2015	06/03/2016	06/03/2016	Expiration-Purchased Option	2,223	4,700,000	2114.07000000000 02	222,310	0	0	0	0		123,759	0	0	(222,310)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2015	06/03/2016	06/03/2016	Option Expiration-Written	1,985	4,700,000	2367.76000000000 02	0	0	0	0	0		999	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2015	06/15/2016	06/15/2016	Expiration-Purchased Option	96	200,000	2084.42999999999 98	11,740	0	0	0	0		5,769	0	0	(11,740)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2015	06/15/2016	06/15/2016	Expiration-Purchased Option	5,229	10,900,000	2084.42999999999 98	499,220	0	0	0	0		173,824	0	0	(499,220)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2015	06/15/2016	06/15/2016	Option Expiration-Written	4,711	10,900,000	2313.71999999999 98	0	0	0	0	0		12,002	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2015	07/05/2016	07/05/2016	Option Closing Sale	1,837	3,800,000	2068.76000000000 02	183,540	0	36,351	0	0		43,802	0	0	(147,189)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2015	07/05/2016	07/05/2016	Option Expiration-Written	1,640	3,800,000	2317.01000000000 02	0	0	0	0	0		5,941	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/15/2016	07/15/2016	Option Closing Sale	4,745	10,000,000	2107.40000000000 01	447,000	0	257,853	0	0		170,018	0	0	(189,147)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/15/2016	07/15/2016	Option Closing Sale	380	800,000	2107.40000000000 01	44,160	0	20,628	0	0		22,001	0	0	(23,532)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/15/2016	07/15/2016	Option Expiration-Written	4,275	10,000,000	2339.21	0	0	0	0	0		11,637	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2015	08/03/2016	08/03/2016	Option Closing Sale	1,144	2,400,000	2098.04	111,840	0	75,213	0	0		34,657	0	0	(36,627)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2015	08/03/2016	08/03/2016	Option Expiration-Written	1,021	2,400,000	2349.80000000000 02	0	0	0	0	0		3,113	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2015	08/15/2016	08/15/2016	Option Closing Sale	48	100,000	2102.44000000000 01	5,530	0	4,172	0	0		2,295	0	0	(1,358)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2015	08/15/2016	08/15/2016	Option Closing Sale	5,660	11,900,000	2102.44000000000 01	545,377	0	496,447	0	0		160,445	0	0	(48,930)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2015	08/15/2016	08/15/2016	Option Expiration-Written	5,099	11,900,000	2333.71	0	0	0	0	0		25,080	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2015	09/05/2016	08/30/2016	Sale or Pairoff Sale	1,743	3,400,000	1951.13000000000 01	181,900	0	181,900	0	0		(106,078)	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2015	09/05/2016	09/06/2016	Option Closing Sale	1,743	3,400,000	1951.13000000000 01	0	181,900	410,116	0	0		0	0	0	228,216	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2015	09/06/2016	08/30/2016	Sale or Pairoff Sale	1,556	3,400,000	2185.27	0	0	0	0	0		65,008	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2015	09/06/2016	09/06/2016	Option Closing Purchase	1,556	3,400,000	2185.27	0	0	(2,109)	0	0		0	0	0	(2,109)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	09/15/2016	09/15/2016	Option Closing Sale	3,994	7,900,017	1978.08999999999 99	387,300	0	675,624	0	0		(206,707)	0	0	288,324	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	09/15/2016	09/15/2016	Option Closing Sale	63	125,000	1978.08999999999 99	8,775	0	10,690	0	0		(624)	0	0	1,915	0	0	EL (Equity Risk Liability)

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	09/15/2016	09/15/2016	Option Expiration-Written	3,598	7,900,017	2195.6799999999998	0	0	0	0	0		142,477	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2015	10/03/2016	10/04/2016	Option Closing Sale	1,812	3,600,000	1987.05	179,640	0	315,513	0	0		(85,591)	0	0	135,873	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2015	10/03/2016	10/03/2016	Option Expiration-Written	1,618	3,600,000	2225.5	0	0	0	0	0		53,525	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/17/2016	10/17/2016	Option Closing Sale	1,729	3,500,000	2023.8599999999999	164,850	0	177,502	0	0		(52,657)	0	0	12,652	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/17/2016	10/17/2016	Option Closing Sale	1,334	2,700,000	2023.8599999999999	119,880	0	136,930	0	0		(47,911)	0	0	17,050	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/17/2016	10/17/2016	Option Closing Sale	86	175,000	2023.8599999999999	11,165	0	8,875	0	0		290	0	0	(2,290)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/17/2016	10/17/2016	Option Expiration-Written	1,558	3,500,000	2246.4845999999998	0	0	0	0	0		44,680	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2015	10/17/2016	10/17/2016	Option Expiration-Written	1,213	2,700,000	2226.25	0	0	0	0	0		42,151	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2015	11/03/2016	11/03/2016	Expiration-Purchased Option	1,327	2,800,000	2109.79	137,200	0	0	0	0		29,059	0	0	(137,200)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2015	11/03/2016	11/03/2016	Option Expiration-Written	1,185	2,800,000	2362.96	0	0	0	0	0		9,711	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2015	11/15/2016	11/17/2016	Option Closing Sale	2,971	6,100,000	2053.1900000000001	290,970	0	377,910	0	0		(48,191)	0	0	86,940	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2015	11/15/2016	11/17/2016	Option Closing Sale	1,802	3,700,000	2053.1900000000001	165,760	0	229,224	0	0		(39,960)	0	0	63,464	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2015	11/15/2016	11/17/2016	Option Closing Sale	122	250,000	2053.1900000000001	15,925	0	15,488	0	0		2,025	0	0	(437)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2015	11/15/2016	11/15/2016	Option Expiration-Written	1,638	3,700,000	2258.509	0	0	0	0	0		48,792	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2015	11/15/2016	11/15/2016	Option Expiration-Written	2,677	6,100,000	2279.04	0	0	0	0	0		65,691	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2015	12/05/2016	12/05/2016	Option Closing Sale	1,561	3,200,000	2049.6199999999999	166,080	0	242,137	0	0		(21,416)	0	0	76,057	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2015	12/05/2016	12/05/2016	Option Expiration-Written	1,394	3,200,000	2295.5700000000002	0	0	0	0	0		32,998	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2015	12/15/2016	12/15/2016	Option Closing Sale	98	200,000	2043.4100000000001	13,320	0	21,398	0	0		1,030	0	0	8,078	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2015	12/15/2016	12/15/2016	Option Closing Sale	6,704	13,700,000	2043.4100000000001	664,450	0	1,465,733	0	0		(177,399)	0	0	801,283	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2015	12/15/2016	12/15/2016	Option Closing Sale	2,055	4,200,000	2043.4100000000001	193,620	0	449,349	0	0		(64,465)	0	0	255,729	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2015	12/15/2016	12/15/2016	Option Closing Purchase	1,869	4,200,000	2247.7510000000002	0	0	(29,349)	0	0		71,267	0	0	(29,349)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2015	12/15/2016	12/15/2016	Option Expiration-Written	6,040	13,700,000	2268.1851000000001	0	0	0	0	0		194,812	0	0	0	0	0	EL (Equity Risk Liability)
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Holdings Ltd None	06/11/2014	02/07/2019	10/03/2016	Option Closing Sale	1,844	1,844	39.594703	73,012	0	649,349	0	0		(1,720,865)	4,261	0	576,337	0	0	AN (Anticipatory)
YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Solutions Ltd None	06/11/2014	02/07/2019	10/03/2016	Option Closing Sale	5,839	5,839	39.594515	231,204	0	2,056,275	0	0		103,480	13,493	0	1,825,071	0	0	AN (Anticipatory)
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Holdings Ltd None	12/22/2016	02/07/2019	12/23/2016	Option Closing Sale	0	0	1.225806	0	0	42,920	0	0		0	0	0	42,920	0	0	AN (Anticipatory)
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Holdings Ltd None	06/11/2014	02/07/2019	10/03/2016	Option Closing Sale	325	325	39.594512	12,884	0	114,591	0	0		(303,684)	752	0	101,707	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Solutions Ltd None	06/11/2014	02/07/2019	10/03/2016	Option Closing Sale	1,030	1,030	39.594705	40,801	0	362,872	0	0		18,261	2,381	0	322,071	0	0	AN (Anticipatory)
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Holdings Ltd None	12/22/2016	02/07/2019	12/23/2016	Option Closing Sale	0	0	1.2	0	0	7,574	0	0		0	0	0	7,574	0	0	AN (Anticipatory)
AMA SpA Warrant	Bond Portfolio Hedge	D1	Equity/Index	AMA SpA None	02/13/2015	12/31/2030	07/22/2016	Sale or Pairoff Sale	74,046	74,046	2.344467	173,598	0	173,598	0	0		(4,517)	8,148	0	0	0	0	AN (Anticipatory)
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												9,770,891	7,171,242	17,469,600	0	0	XXX	1,707,574	29,036	0	527,467	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/13/2016	05/11/2016	Option Closing Sale	96,154	200,000,000	2080	0	4,385,088	1,494,231	0	0		0	0	0	(2,890,857)	0	0	EL (Equity Risk Liability)
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												0	4,385,088	1,494,231	0	0	XXX	0	0	0	(2,890,857)	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												9,770,891	11,556,330	18,963,831	0	0	XXX	1,707,574	29,036	0	(2,363,391)	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												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
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												9,770,891	7,171,242	17,469,600	0	0	XXX	1,707,574	29,036	0	527,467	0	0	XXX
0379999. Total Purchased Options - Put Options												0	4,385,088	1,494,231	0	0	XXX	0	0	0	(2,890,857)	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												0	0	0	0	0	XXX	0	0	0	0	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												9,770,891	11,556,330	18,963,831	0	0	XXX	1,707,574	29,036	0	(2,363,391)	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging 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
0709999. Subtotal - Written Options - Income Generation												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												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap - 78220CM - Receive: Floating 3 Month Libor +42.3 BPS Pay: Fixed	049255AG7 - ATLAS COPCO AB CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2007	05/22/2017	09/02/2016	Sale	0	7,000,000	1.234 / 5.6	0	0	(210,855)	(217,605)	0		0	0	0	(210,855)	0	0	100.00% \ 100.00%
Interest Rate Swap - 72481CM - Receive: Floating 3 Month Libor +65.8 BPS Pay: Fixed	792860AJ7 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2006	06/20/2016	06/20/2016	Maturity	0	5,000,000	1.2819 / 6.25	0	0	0	(116,855)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PRD - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	01/05/2016	Maturity	0	24,144	.5411 / 5.4	0	0	0	(13)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PRD - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	02/05/2016	Maturity	0	24,252	.702 / 5.4	0	0	0	(108)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PRD - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	03/05/2016	Maturity	0	0	.701 / 5.4	0	0	0	(234)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PRD - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	03/07/2016	Maturity	0	24,362	.701 / 5.4	0	0	0	31	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PRD - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	03/08/2016	Sale	0	1,777,832	.701 / 5.4	0	0	0	(15,577)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	01/05/2016	Maturity	0	24,033	.6666 / 5.47	0	0	0	(13)	0		0	0	0	0	0	0	99.98% \ 99.62%

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 - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	02/05/2016	Maturity	0	24,142	8275 / 5.47	0	0	0	(106)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	03/05/2016	Maturity	0	0	8265 / 5.47	0	0	0	(236)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	03/07/2016	Maturity	0	24,252	8265 / 5.47	0	0	0	36	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	04/05/2016	Maturity	0	24,363	8385 / 5.47	0	0	0	(295)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	05/05/2016	Maturity	0	24,474	8354 / 5.47	0	0	0	(391)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	06/05/2016	Maturity	0	0	8339 / 5.47	0	0	0	(575)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	06/06/2016	Maturity	0	24,585	8339 / 5.47	0	0	0	89	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	07/05/2016	Maturity	0	24,697	8611 / 5.47	0	0	0	(584)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	08/05/2016	Maturity	0	24,810	8656 / 5.47	0	0	0	(681)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	09/05/2016	Maturity	0	0	8949 / 5.47	0	0	0	(924)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	09/06/2016	Maturity	0	24,923	8949 / 5.47	0	0	0	146	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	10/05/2016	Maturity	0	25,037	9209 / 5.47	0	0	0	(877)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	11/05/2016	Maturity	0	0	9263 / 5.47	0	0	0	(1,162)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	11/07/2016	Maturity	0	25,151	9263 / 5.47	0	0	0	187	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	12/05/2016	Maturity	0	25,265	9306 / 5.47	0	0	0	(1,076)	0		0	0	0	0	0	0	99.98% \ 99.62%
Interest Rate Swap - 70997PRD - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	01/01/2016	Maturity	0	0	5238 / 5.5	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70997PRD - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	01/04/2016	Maturity	0	11,061	5238 / 5.5	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70997PRD - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	02/01/2016	Maturity	0	11,112	7075 / 5.5	0	0	0	(44)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70997PRD - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	03/01/2016	Maturity	0	11,163	7062 / 5.5	0	0	0	(89)	0		0	0	0	0	0	0	100.00% \ 100.00%

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 - 70997PRD - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	04/01/2016	Maturity	0	11,214	7185 / 5.5	0	0	0	(134)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70997PRD - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	05/01/2016	Maturity	0	0	.714 / 5.5	0	0	0	(207)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70997PRD - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	05/02/2016	Maturity	0	11,265	.714 / 5.5	0	0	0	27	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70997PRD - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	05/05/2016	Sale	0	4,963,776	.714 / 5.5	0	0	0	(81,844)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71000PRD - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	01/01/2016	Maturity	0	0	6131 / 5.58	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71000PRD - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	01/04/2016	Maturity	0	45,742	6131 / 5.58	0	0	0	2	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71000PRD - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	02/01/2016	Maturity	0	45,955	7968 / 5.58	0	0	0	(183)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71000PRD - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	03/01/2016	Maturity	0	46,169	7955 / 5.58	0	0	0	(369)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71000PRD - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	04/01/2016	Maturity	0	46,383	8078 / 5.58	0	0	0	(554)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71000PRD - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	05/01/2016	Maturity	0	0	8033 / 5.58	0	0	0	(867)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71000PRD - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	05/02/2016	Maturity	0	46,599	8033 / 5.58	0	0	0	126	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71000PRD - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	05/05/2016	Sale	0	20,728,766	8033 / 5.58	0	0	0	(341,067)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 72553PR - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	76289#AC2 - Rich Holdings Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2006	09/22/2016	09/22/2016	Maturity	0	3,240,000	1.1015 / 5.95	0	0	0	(114,123)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73286PR - Receive: Floating 3 Month Libor +61 BPS Pay: Fixed	G8124#AF0 - SIG PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2006	11/01/2016	11/01/2016	Maturity	0	26,680,000	1.4024 / 6	0	0	0	(1,055,488)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73812PR - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	44855#AN0 - Hy Vee, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	12/15/2016	12/15/2016	Maturity	0	9,025,000	1.3653 / 5.49	0	0	0	(369,829)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	01/10/2016	Maturity	0	0	6041 / 5.62	0	0	0	(94)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	01/11/2016	Maturity	0	67,017	6041 / 5.62	0	0	0	11	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	02/10/2016	Maturity	0	67,330	7345 / 5.62	0	0	0	(357)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	03/10/2016	Maturity	0	67,646	7403 / 5.62	0	0	0	(636)	0		0	0	0	0	0	0	99.98% \ 99.59%

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 - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	04/10/2016	Maturity	0	0	7529 / 5.62	0	0	0	(1,050)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	04/11/2016	Maturity	0	67,963	7529 / 5.62	0	0	0	139	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	05/10/2016	Maturity	0	68,281	7475 / 5.62	0	0	0	(1,194)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	06/10/2016	Maturity	0	68,601	7489 / 5.62	0	0	0	(1,477)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	07/10/2016	Maturity	0	0	7563 / 5.62	0	0	0	(2,034)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	07/11/2016	Maturity	0	68,922	7563 / 5.62	0	0	0	272	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	08/10/2016	Maturity	0	69,245	7853 / 5.62	0	0	0	(2,049)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	09/10/2016	Maturity	0	0	8229 / 5.62	0	0	0	(2,704)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	09/12/2016	Maturity	0	69,569	8229 / 5.62	0	0	0	372	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	10/10/2016	Maturity	0	0	8292 / 5.62	0	0	0	(3,044)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	10/11/2016	Maturity	0	69,895	8292 / 5.62	0	0	0	421	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	11/10/2016	Maturity	0	70,222	8406 / 5.62	0	0	0	(2,915)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	12/10/2016	Maturity	0	0	848 / 5.62	0	0	0	(3,734)	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	12/12/2016	Maturity	0	70,551	848 / 5.62	0	0	0	527	0		0	0	0	0	0	0	99.98% \ 99.59%
Interest Rate Swap - 73943PR - Receive: Floating 3 Month Libor +69.3 BPS Pay: Fixed	435078AA4 - Holiday Companies, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2006	12/21/2016	12/21/2016	Maturity	0	14,110,000	1.5532 / 5.67	0	0	0	(587,189)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/15/2016	Maturity	0	24,682	6379 / 5.58	0	0	0	(47)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	02/15/2016	Maturity	0	0	7329 / 5.58	0	0	0	(169)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	02/16/2016	Maturity	0	24,797	7329 / 5.58	0	0	0	22	0		0	0	0	0	0	0	99.99% \ 99.62%

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 - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	03/15/2016	Maturity	0	24,913	7344 / 5.58	0	0	0	(249)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	04/15/2016	Maturity	0	25,028	7436 / 5.58	0	0	0	(351)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	05/15/2016	Maturity	0	0	7402 / 5.58	0	0	0	(522)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	05/16/2016	Maturity	0	25,145	7402 / 5.58	0	0	0	69	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	06/15/2016	Maturity	0	25,262	7419 / 5.58	0	0	0	(557)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	07/15/2016	Maturity	0	25,379	7495 / 5.58	0	0	0	(662)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	08/15/2016	Maturity	0	25,497	7888 / 5.58	0	0	0	(766)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	09/15/2016	Maturity	0	25,616	8151 / 5.58	0	0	0	(871)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	10/15/2016	Maturity	0	0	8317 / 5.58	0	0	0	(1,133)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	10/17/2016	Maturity	0	25,735	8317 / 5.58	0	0	0	157	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	11/15/2016	Maturity	0	25,855	842 / 5.58	0	0	0	(1,083)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	12/15/2016	Maturity	0	25,975	8456 / 5.58	0	0	0	(1,190)	0		0	0	0	0	0	0	99.99% \ 99.62%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	01/21/2016	Maturity	0	212,576	9596 / 5.81	0	0	0	(573)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	02/21/2016	Maturity	0	0	9825 / 5.81	0	0	0	(1,724)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	02/22/2016	Maturity	0	213,606	9825 / 5.81	0	0	0	300	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	03/21/2016	Maturity	0	214,640	9895 / 5.81	0	0	0	(2,304)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	04/21/2016	Maturity	0	215,679	9896 / 5.81	0	0	0	(3,176)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	05/21/2016	Maturity	0	0	9987 / 5.81	0	0	0	(4,897)	0		0	0	0	0	0	0	99.98% \ 99.56%

SCHEDULE DB - PART A - SECTION 2

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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 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 - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	05/23/2016	Maturity	0	216,723	9987 / 5.81	0	0	0	849	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	06/21/2016	Maturity	0	217,773	1.0005 / 5.81	0	0	0	(4,947)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	07/21/2016	Maturity	0	218,827	1.0053 / 5.81	0	0	0	(5,847)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	08/21/2016	Maturity	0	0	1.0428 / 5.81	0	0	0	(8,162)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	08/22/2016	Maturity	0	219,887	1.0428 / 5.81	0	0	0	1,426	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	09/21/2016	Maturity	0	220,951	1.0699 / 5.81	0	0	0	(7,641)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	10/21/2016	Maturity	0	222,021	1.0937 / 5.81	0	0	0	(8,551)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	11/21/2016	Maturity	0	223,096	1.0821 / 5.81	0	0	0	(9,464)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	12/21/2016	Maturity	0	224,176	1.1193 / 5.81	0	0	0	(10,387)	0		0	0	0	0	0	0	99.98% \ 99.56%
Interest Rate Swap - 74600PR - Receive: Floating 1 Month Libor +33.5 BPS Pay: Fixed	706107004 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2007	05/10/2017	07/15/2016	Sale	0	60,000,000	7806 / 5.67	0	0	(2,320,147)	(1,583,507)	0		0	0	0	(2,320,147)	0	0	100.00% \ 100.00%
Interest Rate Swap - 75079PRD - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	01/05/2016	Maturity	0	12,905	7881 / 5.53	0	0	0	(7)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75079PRD - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	02/05/2016	Maturity	0	12,965	949 / 5.53	0	0	0	(56)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75079PRD - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	03/05/2016	Maturity	0	0	948 / 5.53	0	0	0	(128)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75079PRD - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	03/07/2016	Maturity	0	13,025	948 / 5.53	0	0	0	22	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75079PRD - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	04/05/2016	Maturity	0	13,085	96 / 5.53	0	0	0	(156)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75079PRD - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	05/05/2016	Maturity	0	13,145	9569 / 5.53	0	0	0	(207)	0		0	0	0	0	0	0	100% \ 100%
Interest Rate Swap - 75079PRD - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	06/05/2016	Maturity	0	0	9554 / 5.53	0	0	0	(312)	0		0	0	0	0	0	0	100% \ 100%
Interest Rate Swap - 75079PRD - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	06/06/2016	Maturity	0	13,205	9554 / 5.53	0	0	0	55	0		0	0	0	0	0	0	100% \ 100%
Interest Rate Swap - 75079PRD - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	07/05/2016	Maturity	0	13,266	9826 / 5.53	0	0	0	(310)	0		0	0	0	0	0	0	100% \ 100%
Interest Rate Swap - 75079PRD - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	07/28/2016	Sale	0	6,278,495	9826 / 5.53	0	0	0	(164,712)	0		0	0	0	0	0	0	100% \ 100%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	01/05/2016	Maturity	0	32,602	7986 / 6.21	0	0	0	(20)	0		0	0	0	0	0	0	99.98% \ 99.38%

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 - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	02/05/2016	Maturity	0	32,771	9595 / 6.21	0	0	0	(162)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	03/05/2016	Maturity	0	0	9585 / 6.21	0	0	0	(364)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	03/07/2016	Maturity	0	32,941	9585 / 6.21	0	0	0	57	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	04/05/2016	Maturity	0	33,111	9705 / 6.21	0	0	0	(453)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	05/05/2016	Maturity	0	33,282	9674 / 6.21	0	0	0	(601)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	06/05/2016	Maturity	0	0	9659 / 6.21	0	0	0	(889)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	06/06/2016	Maturity	0	33,455	9659 / 6.21	0	0	0	140	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	07/05/2016	Maturity	0	33,628	9931 / 6.21	0	0	0	(900)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	08/05/2016	Maturity	0	33,802	9976 / 6.21	0	0	0	(1,050)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	09/05/2016	Maturity	0	0	1.0269 / 6.21	0	0	0	(1,430)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	09/06/2016	Maturity	0	33,977	1.0269 / 6.21	0	0	0	230	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	10/05/2016	Maturity	0	34,153	1.0529 / 6.21	0	0	0	(1,354)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	11/05/2016	Maturity	0	0	1.0583 / 6.21	0	0	0	(1,800)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	11/07/2016	Maturity	0	34,329	1.0583 / 6.21	0	0	0	295	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	12/05/2016	Maturity	0	34,507	1.0626 / 6.21	0	0	0	(1,664)	0		0	0	0	0	0	0	99.98% \ 99.38%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	01/15/2016	Maturity	0	52,869	7767 / 6.03	0	0	0	(108)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/15/2016	Maturity	0	0	8717 / 6.03	0	0	0	(392)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/16/2016	Maturity	0	53,134	8717 / 6.03	0	0	0	57	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	03/15/2016	Maturity	0	53,401	8732 / 6.03	0	0	0	(568)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	04/15/2016	Maturity	0	53,670	8824 / 6.03	0	0	0	(800)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	05/15/2016	Maturity	0	0	879 / 6.03	0	0	0	(1,211)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	05/16/2016	Maturity	0	53,939	879 / 6.03	0	0	0	177	0		0	0	0	0	0	0	99.97% \ 99.59%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	06/15/2016	Maturity	0	54,211	8807 / 6.03	0	0	0	(1,272)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	07/15/2016	Maturity	0	54,483	8883 / 6.03	0	0	0	(1,511)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	08/15/2016	Maturity	0	54,757	9276 / 6.03	0	0	0	(1,750)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/15/2016	Maturity	0	55,032	9539 / 6.03	0	0	0	(1,991)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	10/15/2016	Maturity	0	0	9705 / 6.03	0	0	0	(2,631)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	10/17/2016	Maturity	0	55,308	9705 / 6.03	0	0	0	400	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	11/15/2016	Maturity	0	55,586	9808 / 6.03	0	0	0	(2,477)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	12/15/2016	Maturity	0	55,866	9844 / 6.03	0	0	0	(2,725)	0		0	0	0	0	0	0	99.97% \ 99.59%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	01/05/2016	Maturity	0	33,558	1.2461 / 6.4	0	0	0	(19)	0		0	0	0	0	0	0	100% \ 100%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	02/05/2016	Maturity	0	33,737	1.407 / 6.4	0	0	0	(158)	0		0	0	0	0	0	0	100% \ 100%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	03/05/2016	Maturity	0	0	1.406 / 6.4	0	0	0	(386)	0		0	0	0	0	0	0	100% \ 100%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	03/07/2016	Maturity	0	33,917	1.406 / 6.4	0	0	0	87	0		0	0	0	0	0	0	100% \ 100%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	03/18/2016	Sale	0	4,782,648	1.406 / 6.4	0	0	(349,372)	(53,797)	0		0	0	0	(349,372)	0	0	100% \ 100%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	01/15/2016	Maturity	0	26,131	1.003 / 6.4	0	0	0	(55)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	02/15/2016	Maturity	0	0	1.098 / 6.4	0	0	0	(205)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	02/16/2016	Maturity	0	26,271	1.098 / 6.4	0	0	0	36	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	03/15/2016	Maturity	0	26,411	1.0995 / 6.4	0	0	0	(289)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	04/15/2016	Maturity	0	26,552	1.1087 / 6.4	0	0	0	(406)	0		0	0	0	0	0	0	99.93% \ 99.49%

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 - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	05/15/2016	Maturity	0	0	1.1053 / 6.4	0	0	0	(636)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	05/16/2016	Maturity	0	26,693	1.1053 / 6.4	0	0	0	110	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	06/15/2016	Maturity	0	26,835	1.107 / 6.4	0	0	0	(647)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	07/15/2016	Maturity	0	26,979	1.1146 / 6.4	0	0	0	(769)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	08/15/2016	Maturity	0	27,123	1.1539 / 6.4	0	0	0	(891)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	09/15/2016	Maturity	0	27,267	1.1802 / 6.4	0	0	0	(1,013)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	10/15/2016	Maturity	0	0	1.1968 / 6.4	0	0	0	(1,384)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	10/17/2016	Maturity	0	27,413	1.1968 / 6.4	0	0	0	248	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	11/15/2016	Maturity	0	27,559	1.2071 / 6.4	0	0	0	(1,262)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	12/15/2016	Maturity	0	27,706	1.2107 / 6.4	0	0	0	(1,388)	0		0	0	0	0	0	0	99.93% \ 99.49%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	06/30/2016	Maturity	0	447,436	1.5119 / 6.01	0	0	0	(9,997)	0		0	0	0	0	0	0	99.98% \ 99.99%
Interest Rate Swap - 78751PRD - Receive: Floating 3 Month Libor +100.5 BPS Pay: Fixed	42778*AD4 - Herschend Entertainment Co LLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2007	04/05/2018	12/21/2016	Sale	0	10,350,000	1.8629 / 6.04	0	0	0	(436,068)	0		0	0	0	0	0	0	100% \ 100%
Interest Rate Swap - 80114PR - Receive: Floating 3 Month Libor +173 BPS Pay: Fixed	12542RE#3 - CHS Inc. Senior Series J Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2008	02/08/2018	02/08/2016	Maturity	0	5,000,000	2.0739 / 5.78	0	0	0	(18,757)	0		0	0	0	0	0	0	99.94% \ 99.91%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/05/2016	Maturity	0	6,363	2.4086 / 6.67	0	0	0	(3)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	02/05/2016	Maturity	0	6,399	2.5695 / 6.67	0	0	0	(26)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	03/05/2016	Maturity	0	0	2.5685 / 6.67	0	0	0	(102)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	03/07/2016	Maturity	0	8,640	2.5685 / 6.67	0	0	0	41	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	04/05/2016	Maturity	0	6,486	2.5805 / 6.67	0	0	0	(70)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	05/05/2016	Maturity	0	7,622	2.5774 / 6.67	0	0	0	(109)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	06/05/2016	Maturity	0	0	2.5759 / 6.67	0	0	0	(190)	0		0	0	0	0	0	0	99.80% \ 99.47%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	06/06/2016	Maturity	0	6,567	2.5759 / 6.67	0	0	0	74	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	07/05/2016	Maturity	0	7,701	2.6031 / 6.67	0	0	0	(163)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	08/05/2016	Maturity	0	6,649	2.6076 / 6.67	0	0	0	(164)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	09/05/2016	Maturity	0	0	2.6369 / 6.67	0	0	0	(307)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	09/06/2016	Maturity	0	6,687	2.6369 / 6.67	0	0	0	120	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	10/05/2016	Maturity	0	7,818	2.6629 / 6.67	0	0	0	(246)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	11/05/2016	Maturity	0	0	2.6683 / 6.67	0	0	0	(388)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	11/07/2016	Maturity	0	6,770	2.6683 / 6.67	0	0	0	152	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	12/05/2016	Maturity	0	7,899	2.6726 / 6.67	0	0	0	(302)	0		0	0	0	0	0	0	99.80% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	01/05/2016	Maturity	0	65,730	7286 / 6.27	0	0	0	(40)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	02/05/2016	Maturity	0	66,074	8895 / 6.27	0	0	0	(335)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	03/05/2016	Maturity	0	0	8885 / 6.27	0	0	0	(740)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	03/07/2016	Maturity	0	66,419	8885 / 6.27	0	0	0	107	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	04/05/2016	Maturity	0	66,766	9005 / 6.27	0	0	0	(937)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	05/05/2016	Maturity	0	67,115	8974 / 6.27	0	0	0	(1,242)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	06/05/2016	Maturity	0	0	8959 / 6.27	0	0	0	(1,810)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	06/06/2016	Maturity	0	67,466	8959 / 6.27	0	0	0	262	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	07/05/2016	Maturity	0	67,818	9231 / 6.27	0	0	0	(1,860)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	08/05/2016	Maturity	0	68,173	9276 / 6.27	0	0	0	(2,171)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	09/05/2016	Maturity	0	0	9569 / 6.27	0	0	0	(2,912)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	09/06/2016	Maturity	0	68,529	9569 / 6.27	0	0	0	430	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	10/05/2016	Maturity	0	68,887	9829 / 6.27	0	0	0	(2,800)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	11/05/2016	Maturity	0	0	9883 / 6.27	0	0	0	(3,666)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	11/07/2016	Maturity	0	69,247	9883 / 6.27	0	0	0	552	0		0	0	0	0	0	0	99.83% \ 99.47%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	12/05/2016	Maturity	0	69,609	.9926 / 6.27	0	0	0	(3,440)	0		0	0	0	0	0	0	99.83% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	01/05/2016	Maturity	0	39,698	2.9411 / 6.58	0	0	0	(16)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	02/05/2016	Maturity	0	39,923	3.102 / 6.58	0	0	0	(136)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	03/05/2016	Maturity	0	0	3.101 / 6.58	0	0	0	(588)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	03/07/2016	Maturity	0	50,306	3.101 / 6.58	0	0	0	285	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	04/05/2016	Maturity	0	40,434	3.113 / 6.58	0	0	0	(371)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	05/05/2016	Maturity	0	45,725	3.1099 / 6.58	0	0	0	(552)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	06/05/2016	Maturity	0	0	3.1084 / 6.58	0	0	0	(1,167)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	06/06/2016	Maturity	0	40,922	3.1084 / 6.58	0	0	0	554	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	07/05/2016	Maturity	0	46,200	3.1356 / 6.58	0	0	0	(829)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	08/05/2016	Maturity	0	41,416	3.1401 / 6.58	0	0	0	(866)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	09/05/2016	Maturity	0	0	3.1694 / 6.58	0	0	0	(1,888)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	09/06/2016	Maturity	0	41,651	3.1694 / 6.58	0	0	0	899	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	10/05/2016	Maturity	0	46,909	3.1954 / 6.58	0	0	0	(1,251)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	11/05/2016	Maturity	0	0	3.2008 / 6.58	0	0	0	(2,381)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	11/07/2016	Maturity	0	42,153	3.2008 / 6.58	0	0	0	1,142	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	12/05/2016	Maturity	0	47,397	3.2051 / 6.58	0	0	0	(1,535)	0		0	0	0	0	0	0	99.45% \ 99.47%
Interest Rate Swap - 81429PR - Receive: Floating 3 Month Libor +303.3 BPS Pay: Fixed	76169#AF0 - Reyes Holdings, LLC Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2008	04/30/2017	04/30/2016	Maturity	0	0	3.6481 / 6.95	0	0	0	(275,683)	0		0	0	0	0	0	0	99.87% \ 99.75%

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 - 81429PR - Receive: Floating 3 Month Libor +303.3 BPS Pay: Fixed	76169#AF0 - Reyes Holdings, LLC Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2008	04/30/2017	05/02/2016	Maturity	0	12,000,000	3.6481 / 6.95	0	0	0	145,321	0		0	0	0	0	0	0	99.87% \ 99.75%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	03/15/2016	Maturity	0	1,176,000	1.8345 / 5.25	0	0	0	(8,256)	0		0	0	0	0	0	0	99.98% \ 99.50%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	06/15/2016	Maturity	0	1,176,000	1.9564 / 5.25	0	0	0	(17,812)	0		0	0	0	0	0	0	99.98% \ 99.50%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	09/15/2016	Maturity	0	1,176,000	1.975 / 5.25	0	0	0	(27,311)	0		0	0	0	0	0	0	99.98% \ 99.50%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	12/15/2016	Maturity	0	1,176,000	2.1728 / 5.25	0	0	0	(36,287)	0		0	0	0	0	0	0	99.98% \ 99.50%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	01/08/2016	Maturity	0	23,220	.9886 / 5.73	0	0	0	(12)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	02/05/2016	Maturity	0	23,331	1.1495 / 5.73	0	0	0	(101)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	03/07/2016	Maturity	0	23,442	1.1485 / 5.73	0	0	0	(190)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	04/05/2016	Maturity	0	23,554	1.1605 / 5.73	0	0	0	(281)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	05/05/2016	Maturity	0	23,667	1.1574 / 5.73	0	0	0	(373)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	06/06/2016	Maturity	0	23,780	1.1559 / 5.73	0	0	0	(464)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	07/06/2016	Maturity	0	23,893	1.1831 / 5.73	0	0	0	(557)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	08/05/2016	Maturity	0	24,007	1.1876 / 5.73	0	0	0	(650)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	09/05/2016	Maturity	0	24,122	1.2169 / 5.73	0	0	0	(742)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	10/05/2016	Maturity	0	24,237	1.2429 / 5.73	0	0	0	(837)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	11/07/2016	Maturity	0	24,353	1.2483 / 5.73	0	0	0	(930)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	12/05/2016	Maturity	0	24,469	1.2526 / 5.73	0	0	0	(1,027)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	01/05/2016	Maturity	0	10,585	2.0511 / 6.56	0	0	0	(5)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	02/05/2016	Maturity	0	10,643	2.212 / 6.56	0	0	0	(43)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	03/05/2016	Maturity	0	0	2.211 / 6.56	0	0	0	(125)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	03/07/2016	Maturity	0	10,701	2.211 / 6.56	0	0	0	43	0		0	0	0	0	0	0	99.85% \ 99.50%

SCHEDULE DB - PART A - SECTION 2

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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 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 - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	04/05/2016	Maturity	0	10,760	2.223 / 6.56	0	0	0	(122)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	05/05/2016	Maturity	0	10,818	2.2199 / 6.56	0	0	0	(161)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	06/05/2016	Maturity	0	0	2.2184 / 6.56	0	0	0	(305)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	06/06/2016	Maturity	0	10,878	2.2184 / 6.56	0	0	0	105	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	07/05/2016	Maturity	0	10,937	2.2456 / 6.56	0	0	0	(241)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	08/05/2016	Maturity	0	10,997	2.2501 / 6.56	0	0	0	(282)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	09/05/2016	Maturity	0	0	2.2794 / 6.56	0	0	0	(492)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	09/06/2016	Maturity	0	11,057	2.2794 / 6.56	0	0	0	171	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	10/05/2016	Maturity	0	11,117	2.3054 / 6.56	0	0	0	(363)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	11/05/2016	Maturity	0	0	2.3108 / 6.56	0	0	0	(619)	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	11/07/2016	Maturity	0	11,178	2.3108 / 6.56	0	0	0	217	0		0	0	0	0	0	0	99.85% \ 99.50%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	12/05/2016	Maturity	0	11,239	2.3151 / 6.56	0	0	0	(446)	0		0	0	0	0	0	0	99.85% \ 99.50%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	(2,880,374)	(5,564,227)	0	XXX	0	0	0	(2,880,374)	0	0	XXX
Currency Swap - 114277PR - Receive: Fixed USD Pay: Fixed JPY	J8339*AA3 - Tida Holdings 3 G.K Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2016	01/26/2018	10/26/2016	Maturity	0	96,195	3.71 / 2.1	0	0	1,442	383	0		0	0	0	1,442	0	0	99.98% \ 99.98%
Currency Swap - 92965PR - 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	7,332,345	6.325 / 5.9	0	0	887,676	61,227	0		0	(1,060,592)	0	887,676	0	0	100.00% \ 100.00%
Currency Swap - 107478PR - 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	175,117	5.283 / 5.07	0	0	37,220	1,773	0		0	(34,778)	0	37,220	0	0	100.00% \ 100.00%
Currency Swap - 106895PR - Receive: Fixed USD Pay: Fixed SGD	Q9103#AD7 - Toll Finance Pty Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2013	12/04/2020	09/30/2016	Sale	0	7,947,821	3.775 / 3.29	0	0	887,180	47,159	0		0	(922,432)	0	887,180	0	0	100.00% \ 100.00%
Currency Swap - 72477PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AB2 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2006	06/30/2016	06/30/2016	Maturity	0	1,578,860	6.4835 / 4.99	0	0	203,147	17,367	0		0	(233,671)	0	203,147	0	0	100.00% \ 100.00%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025*AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2011	07/08/2019	07/07/2016	Maturity	0	318,299	4.934 / 5.44	(1,576)	0	81,602	1,776	0		0	(99,442)	0	83,178	0	0	100.00% \ 100.00%
Currency Swap - 98301PR - 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	4,317,888	3.657 / 4.225	0	0	1,027,583	18,175	0		0	(1,203,264)	0	1,027,583	0	0	100.00% \ 100.00%
Currency Swap - 104568PR - Receive: Fixed USD Pay: Fixed GBP	G3146*AA0 - Euro Garages Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/22/2022	01/29/2016	Sale	0	1,427,125	6.856 / 6.85	0	0	247,718	706	0		0	(165,692)	0	247,718	0	0	100.00% \ 100.00%

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 - 107479PR - 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	1,373,288	5.283 / 5.07	0	0	291,881	13,903	0		0	(272,733)	0	291,881	0	0	100.00% \ 100.00%
Currency Swap - 107183PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2009	05/04/2016	05/04/2016	Maturity	0	5,367,413	6.935 / 6.385	0	0	400,292	24,247	0		0	(769,312)	0	400,292	0	0	100.00% \ 100.00%
Currency Swap - 92964PR - 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	7,887,404	6.325 / 5.9	0	0	954,873	65,862	0		0	(1,140,879)	0	954,873	0	0	100.00% \ 100.00%
Currency Swap - 107480PR - 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	1,718,914	5.283 / 5.07	0	0	365,341	17,402	0		0	(341,373)	0	365,341	0	0	100.00% \ 100.00%
Currency Swap - 98300PR - 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	6,700,856	3.657 / 4.225	0	0	1,594,688	28,205	0		0	(1,867,325)	0	1,594,688	0	0	100.00% \ 100.00%
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	03/31/2016	Maturity	0	61,597	4.07 / 4.6	0	0	13,332	109	0		0	(16,655)	0	13,332	0	0	100.00% \ 100.00%
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	09/30/2016	Maturity	0	68,684	4.07 / 4.6	0	0	15,718	284	0		0	(18,572)	0	15,718	0	0	100.00% \ 100.00%
Currency Swap - 111246PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2016	Maturity	0	733,000	5.01 / 4.15	0	0	93,350	1,166	0		0	(118,603)	0	93,350	0	0	100.00% \ 100.00%
Currency Swap - 92963PR - 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	3,853,683	6.325 / 5.9	0	0	466,538	32,179	0		0	(557,419)	0	466,538	0	0	100.00% \ 100.00%
Currency Swap - 107481PR - 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	640,561	5.283 / 5.07	0	0	136,146	6,485	0		0	(127,214)	0	136,146	0	0	100.00% \ 100.00%
Currency Swap - 98299PR - 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	3,660,927	3.657 / 4.225	0	0	871,237	15,410	0		0	(1,020,189)	0	871,237	0	0	100.00% \ 100.00%
Currency Swap - 111242PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2016	Maturity	0	2,935,500	5.93 / 5.7075	0	0	291,875	14,997	0		0	(219,750)	0	291,875	0	0	100.00% \ 100.00%
Currency Swap - 111249PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2016	Maturity	0	8,015,000	5.01 / 4.15	0	0	1,020,737	12,750	0		0	(1,296,872)	0	1,020,737	0	0	100.00% \ 100.00%
Currency Swap - 111244PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2016	Maturity	0	5,871,000	5.93 / 5.7075	0	0	583,750	29,994	0		0	(439,500)	0	583,750	0	0	100.00% \ 100.00%
Currency Swap - 111240PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2016	Maturity	0	1,565,400	5.75 / 5.03	0	0	146,941	10,730	0		0	(165,816)	0	146,941	0	0	100.00% \ 100.00%
Currency Swap - 107350PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AS8 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	01/27/2016	Sale	0	740,125	4.56 / 4.81	0	0	138,572	482	0		0	(182,954)	0	138,572	0	0	100.00% \ 100.00%
Currency Swap - 107350PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AS8 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	07/08/2016	Sale	0	389,651	4.56 / 4.81	0	0	74,708	1,728	0		0	(96,319)	0	74,708	0	0	100.00% \ 100.00%
Currency Swap - 107350PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AS8 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	08/12/2016	Sale	0	49,970	4.56 / 4.81	0	0	7,773	262	0		0	(12,352)	0	7,773	0	0	100.00% \ 100.00%
Currency Swap - 107482PR - 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	935,495	5.283 / 5.07	0	0	198,832	9,471	0		0	(185,788)	0	198,832	0	0	100.00% \ 100.00%
Currency Swap - 98298PR - 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	16,103,065	3.657 / 4.225	0	0	3,832,251	67,781	0		0	(4,487,435)	0	3,832,251	0	0	100.00% \ 100.00%
Currency Swap - 107172PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2007	12/16/2017	12/16/2016	Maturity	0	11,523,800	6.49 / 6	(8)	0	3,222,272	208,286	0		0	(2,860,616)	0	3,222,280	0	0	100.00% \ 100.00%
Currency Swap - 107188PR - Receive: Fixed USD Pay: Fixed EUR	N18318AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2008	10/20/2016	10/20/2016	Maturity	0	3,678,508	7.1 / 7.02	0	0	687,188	34,749	0		0	(704,436)	0	687,188	0	0	100.00% \ 100.00%
Currency Swap - 107184PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2009	05/04/2016	05/04/2016	Maturity	0	8,201,203	6.935 / 6.385	0	0	611,630	37,049	0		0	(1,175,480)	0	611,630	0	0	100.00% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	06/16/2016	Maturity	0	912,618	3.49 / 3.77	0	0	129,454	1,842	0		0	(177,715)	0	129,454	0	0	99.91% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	12/16/2016	Maturity	0	230,884	3.49 / 3.77	0	0	37,664	760	0		0	(44,960)	0	37,664	0	0	99.91% \ 100.00%
Currency Swap - 104567PR - Receive: Fixed USD Pay: Fixed GBP	G3146*AA0 - Euro Garages Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/22/2022	01/29/2016	Sale	0	15,300,000	6.856 / 6.85	0	0	2,655,746	7,564	0		0	(1,776,360)	0	2,655,746	0	0	100.00% \ 100.00%
Currency Swap - 111247PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2016	Maturity	0	2,624,000	5.01 / 4.15	0	0	334,175	4,174	0		0	(424,578)	0	334,175	0	0	100.00% \ 100.00%
Currency Swap - 107173PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2007	12/16/2017	12/16/2016	Maturity	0	3,318,370	6.49 / 6	(2)	0	927,879	59,978	0		0	(823,737)	0	927,881	0	0	100.00% \ 100.00%
Currency Swap - 107189PR - Receive: Fixed USD Pay: Fixed EUR	N1831@AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2008	10/20/2016	10/20/2016	Maturity	0	7,379,723	7.1 / 7.02	0	0	1,378,618	69,713	0		0	(1,413,220)	0	1,378,618	0	0	100.00% \ 100.00%
Currency Swap - 107351PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AS8 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	01/27/2016	Sale	0	705,444	4.56 / 4.81	0	0	132,079	460	0		0	(174,381)	0	132,079	0	0	100.00% \ 100.00%
Currency Swap - 107351PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AS8 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	07/08/2016	Sale	0	371,393	4.56 / 4.81	0	0	71,207	1,647	0		0	(91,806)	0	71,207	0	0	100.00% \ 100.00%
Currency Swap - 107351PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AS8 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	08/12/2016	Sale	0	47,628	4.56 / 4.81	0	0	7,408	249	0		0	(11,773)	0	7,408	0	0	100.00% \ 100.00%
Currency Swap - 107483PR - 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	599,085	5.283 / 5.07	0	0	127,331	6,065	0		0	(118,977)	0	127,331	0	0	100.00% \ 100.00%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2012	07/08/2024	07/06/2016	Maturity	0	561,302	4.61 / 4.21	0	0	68,091	2,631	0		0	(77,379)	0	68,091	0	0	100.00% \ 100.00%
Currency Swap - 114276PR - Receive: Fixed USD Pay: Fixed JPY	J8339*AA3 - Tida Holdings 3 G.K Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2016	01/26/2018	10/26/2016	Maturity	0	333,865	3.71 / 2.1	0	0	5,004	1,329	0		0	0	0	5,004	0	0	99.98% \ 99.98%
Currency Swap - 92962PR - 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	5,921,267	6.325 / 5.9	0	0	716,846	49,444	0		0	(856,486)	0	716,846	0	0	100.00% \ 100.00%
Currency Swap - 72546PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AA0 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2016	08/15/2016	Maturity	0	5,121,900	5.843 / 5.433	0	0	1,632,098	50,144	0		0	(1,127,631)	0	1,632,098	0	0	100.00% \ 100.00%
Currency Swap - 111243PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2016	Maturity	0	1,643,880	5.93 / 5.7075	0	0	163,450	8,398	0		0	(123,060)	0	163,450	0	0	100.00% \ 100.00%
Currency Swap - 111248PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2016	Maturity	0	1,123,000	5.01 / 4.15	0	0	143,018	1,786	0		0	(181,708)	0	143,018	0	0	100.00% \ 100.00%
Currency Swap - 111245PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2016	Maturity	0	3,287,760	5.93 / 5.7075	0	0	326,900	16,797	0		0	(246,120)	0	326,900	0	0	100.00% \ 100.00%
Currency Swap - 111241PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2016	Maturity	0	534,000	5.75 / 5.03	0	0	50,126	3,660	0		0	(56,564)	0	50,126	0	0	100.00% \ 100.00%
Currency Swap - 107174PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2007	12/16/2017	12/16/2016	Maturity	0	2,755,254	6.49 / 6	(2)	0	770,421	49,800	0		0	(683,952)	0	770,423	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	03/20/2016	Maturity	0	47,535	3.84 / 3.29	47,535	0	0	401	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	03/21/2016	Maturity	0	0	3.84 / 3.29	(47,535)	0	0	(280)	0		0	(9,469)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	06/20/2016	Maturity	0	47,535	3.84 / 3.29	0	0	0	249	0		0	(9,469)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	09/20/2016	Maturity	0	47,535	3.84 / 3.29	0	0	0	371	0		0	(9,469)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	12/20/2016	Maturity	0	47,535	3.84 / 3.29	0	0	0	502	0		0	(9,469)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	01/29/2016	Maturity	0	14,494	4.31 / 4.24	0	0	0	4	0		0	(1,225)	0	0	0	0	100.00% \ 100.00%

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 - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	04/29/2016	Maturity	0	14,494	4.31 / 4.24	0	0	0	24	0		0	(1,225)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	07/29/2016	Maturity	0	14,494	4.31 / 4.24	0	0	0	39	0		0	(1,225)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	10/31/2016	Maturity	0	14,494	4.31 / 4.24	14,494	0	0	519	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	10/31/2016	Maturity	0	0	4.31 / 4.24	(14,494)	0	0	(456)	0		0	(1,225)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	01/29/2016	Maturity	0	52,393	4.23 / 4.22	0	0	0	(547)	0		0	(2,443)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	04/29/2016	Maturity	0	52,393	4.23 / 4.22	0	0	0	602	0		0	(2,443)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	07/29/2016	Maturity	0	52,393	4.23 / 4.22	0	0	0	72	0		0	(2,443)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	10/31/2016	Maturity	0	52,393	4.23 / 4.22	52,393	0	0	1,841	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	10/31/2016	Maturity	0	0	4.23 / 4.22	(52,393)	0	0	(1,710)	0		0	(2,443)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	01/20/2016	Maturity	0	227,261	4.42 / 3.9	0	0	0	53	0		0	(14,250)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	04/20/2016	Maturity	0	113,630	4.42 / 3.9	0	0	0	288	0		0	(7,125)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	07/20/2016	Maturity	0	113,630	4.42 / 3.9	0	0	0	534	0		0	(7,125)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	10/20/2016	Maturity	0	113,630	4.42 / 3.9	0	0	0	857	0		0	(7,125)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	01/29/2016	Maturity	0	22,750	4.23 / 4.22	0	0	0	(238)	0		0	(1,061)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	04/29/2016	Maturity	0	22,750	4.23 / 4.22	0	0	0	261	0		0	(1,061)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	07/29/2016	Maturity	0	22,750	4.23 / 4.22	0	0	0	31	0		0	(1,061)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	10/30/2016	Maturity	0	22,750	4.23 / 4.22	22,750	0	0	799	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	10/31/2016	Maturity	0	0	4.23 / 4.22	(22,750)	0	0	(743)	0		0	(1,061)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	01/20/2016	Maturity	0	92,128	4.42 / 3.9	0	0	0	22	0		0	(5,777)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	04/20/2016	Maturity	0	46,064	4.42 / 3.9	0	0	0	117	0		0	(2,888)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	07/20/2016	Maturity	0	46,064	4.42 / 3.9	0	0	0	217	0		0	(2,888)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	10/20/2016	Maturity	0	46,064	4.42 / 3.9	0	0	0	347	0		0	(2,888)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	11,468	2.88 / 1.9	0	0	0	32	0		0	(2,325)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	11,468	2.88 / 1.9	0	0	0	70	0		0	(2,325)	0	0	0	0	100.00% \ 100.00%

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 - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	11,468	2.88 / 1.9	0	0	0	108	0		0	(2,325)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	11,468	2.88 / 1.9	0	0	0	145	0		0	(2,325)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 109484PR - Receive: Fixed USD Pay: Fixed EUR	750000089 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2015	05/07/2020	12/29/2016	Sale	0	30,547,440	3.82 / 2.008	0	0	(620,241)	545,976	0		0	(826,272)	0	(620,241)	0	0	100.00% \ 100.00%
Currency Swap - 110739PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	01/28/2016	Maturity	0	197,775	3.79 / 2.2	0	0	0	240	0		0	(5,951)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110739PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	04/28/2016	Maturity	0	197,775	3.79 / 2.2	0	0	0	1,039	0		0	(5,951)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110739PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	07/28/2016	Maturity	0	197,775	3.79 / 2.2	0	0	0	1,802	0		0	(5,951)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110739PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	10/28/2016	Maturity	0	197,775	3.79 / 2.2	0	0	0	2,576	0		0	(5,951)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111538PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	01/28/2016	Maturity	0	19,955	4.14 / 2.2	0	0	0	29	0		0	(131)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111538PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	04/28/2016	Maturity	0	19,955	4.14 / 2.2	0	0	0	125	0		0	(131)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111538PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	07/28/2016	Maturity	0	19,955	4.14 / 2.2	0	0	0	216	0		0	(131)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111538PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	10/28/2016	Maturity	0	19,955	4.14 / 2.2	0	0	0	309	0		0	(131)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	4,915	2.88 / 1.9	0	0	0	14	0		0	(996)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	4,915	2.88 / 1.9	0	0	0	30	0		0	(996)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	4,915	2.88 / 1.9	0	0	0	46	0		0	(996)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	4,915	2.88 / 1.9	0	0	0	62	0		0	(996)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	11,468	2.88 / 1.9	0	0	0	32	0		0	(2,325)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	11,468	2.88 / 1.9	0	0	0	70	0		0	(2,325)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	11,468	2.88 / 1.9	0	0	0	108	0		0	(2,325)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	11,468	2.88 / 1.9	0	0	0	145	0		0	(2,325)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	8,191	2.88 / 1.9	0	0	0	23	0		0	(1,660)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	8,191	2.88 / 1.9	0	0	0	50	0		0	(1,660)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	8,191	2.88 / 1.9	0	0	0	77	0		0	(1,660)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	8,191	2.88 / 1.9	0	0	0	104	0		0	(1,660)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2016	Maturity	0	5,127	4.8455 / 4.3	0	0	0	2	0		0	(210)	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2016	Maturity	0	5,127	4.8455 / 4.3	0	0	0	13	0		0	(210)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2016	Maturity	0	5,127	4.8455 / 4.3	0	0	0	23	0		0	(210)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2016	Maturity	0	5,127	4.8455 / 4.3	0	0	0	38	0		0	(210)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2016	Maturity	0	7,530	4.8455 / 4.3	0	0	0	3	0		0	(309)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2016	Maturity	0	7,530	4.8455 / 4.3	0	0	0	19	0		0	(309)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2016	Maturity	0	7,530	4.8455 / 4.3	0	0	0	34	0		0	(309)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2016	Maturity	0	7,530	4.8455 / 4.3	0	0	0	56	0		0	(309)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2016	Maturity	0	12,351	4.8455 / 4.3	0	0	0	5	0		0	(507)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2016	Maturity	0	12,351	4.8455 / 4.3	0	0	0	32	0		0	(507)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2016	Maturity	0	12,351	4.8455 / 4.3	0	0	0	56	0		0	(507)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2016	Maturity	0	12,351	4.8455 / 4.3	0	0	0	92	0		0	(507)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	4,915	2.88 / 1.9	0	0	0	14	0		0	(996)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	4,915	2.88 / 1.9	0	0	0	30	0		0	(996)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	4,915	2.88 / 1.9	0	0	0	46	0		0	(996)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	4,915	2.88 / 1.9	0	0	0	62	0		0	(996)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110740PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	01/28/2016	Maturity	0	28,752	3.79 / 2.2	0	0	0	35	0		0	(865)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110740PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	04/28/2016	Maturity	0	28,752	3.79 / 2.2	0	0	0	151	0		0	(865)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110740PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	07/28/2016	Maturity	0	28,752	3.79 / 2.2	0	0	0	262	0		0	(865)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110740PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	10/28/2016	Maturity	0	28,752	3.79 / 2.2	0	0	0	374	0		0	(865)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111540PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	01/28/2016	Maturity	0	2,901	4.14 / 2.2	0	0	0	4	0		0	(19)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111540PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	04/28/2016	Maturity	0	2,901	4.14 / 2.2	0	0	0	18	0		0	(19)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111540PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	07/28/2016	Maturity	0	2,901	4.14 / 2.2	0	0	0	31	0		0	(19)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111540PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	10/28/2016	Maturity	0	2,901	4.14 / 2.2	0	0	0	45	0		0	(19)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	01/29/2016	Maturity	0	107,143	4.23 / 4.22	0	0	0	(1,119)	0		0	(4,997)	0	0	0	0	100.00% \ 100.00%

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 - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	04/29/2016	Maturity	0	107,143	4.23 / 4.22	0	0	0	1,231	0		0	(4,997)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	07/29/2016	Maturity	0	107,143	4.23 / 4.22	0	0	0	148	0		0	(4,997)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	10/30/2016	Maturity	0	107,143	4.23 / 4.22	107,143	0	0	3,764	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	10/31/2016	Maturity	0	0	4.23 / 4.22	(107,143)	0	0	(3,497)	0		0	(4,997)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	01/29/2016	Maturity	0	29,639	4.31 / 4.24	0	0	0	(310)	0		0	(2,506)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	04/29/2016	Maturity	0	29,639	4.31 / 4.24	0	0	0	(271)	0		0	(2,506)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	07/29/2016	Maturity	0	29,639	4.31 / 4.24	0	0	0	718	0		0	(2,506)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	10/30/2016	Maturity	0	29,639	4.31 / 4.24	29,639	0	0	1,061	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	10/31/2016	Maturity	0	0	4.31 / 4.24	(29,639)	0	0	(933)	0		0	(2,506)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	03/15/2016	Maturity	0	45,031	4.4075 / 3.75	0	0	0	115	0		0	(7,257)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	06/15/2016	Maturity	0	45,031	4.4075 / 3.75	0	0	0	241	0		0	(7,257)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	09/15/2016	Maturity	0	45,031	4.4075 / 3.75	0	0	0	363	0		0	(7,257)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	12/15/2016	Maturity	0	45,031	4.4075 / 3.75	0	0	0	489	0		0	(7,257)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2016	Maturity	0	49,725	4.8455 / 4.3	0	0	0	20	0		0	(2,041)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2016	Maturity	0	49,725	4.8455 / 4.3	0	0	0	128	0		0	(2,041)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2016	Maturity	0	49,725	4.8455 / 4.3	0	0	0	227	0		0	(2,041)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2016	Maturity	0	49,725	4.8455 / 4.3	0	0	0	369	0		0	(2,041)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	03/20/2016	Maturity	0	142,606	3.84 / 3.29	142,606	0	0	1,202	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	03/21/2016	Maturity	0	0	3.84 / 3.29	(142,606)	0	0	(839)	0		0	(28,406)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	06/20/2016	Maturity	0	142,606	3.84 / 3.29	0	0	0	747	0		0	(28,406)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	09/20/2016	Maturity	0	142,606	3.84 / 3.29	0	0	0	1,114	0		0	(28,406)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	12/20/2016	Maturity	0	142,606	3.84 / 3.29	0	0	0	1,507	0		0	(28,406)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	14,734	2.88 / 1.9	0	0	0	41	0		0	(2,987)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	14,734	2.88 / 1.9	0	0	0	90	0		0	(2,987)	0	0	0	0	100.00% \ 100.00%

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 - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	14,734	2.88 / 1.9	0	0	0	138	0		0	(2,987)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	14,734	2.88 / 1.9	0	0	0	187	0		0	(2,987)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110741PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	01/28/2016	Maturity	0	145,834	3.79 / 2.2	0	0	0	177	0		0	(4,388)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110741PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	04/28/2016	Maturity	0	145,834	3.79 / 2.2	0	0	0	766	0		0	(4,388)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110741PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	07/28/2016	Maturity	0	145,834	3.79 / 2.2	0	0	0	1,329	0		0	(4,388)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110741PR - Receive: Fixed USD Pay: Fixed EUR	750000109 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2020	10/28/2016	Maturity	0	145,834	3.79 / 2.2	0	0	0	1,899	0		0	(4,388)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111539PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	01/28/2016	Maturity	0	14,714	4.14 / 2.2	0	0	0	21	0		0	(97)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111539PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	04/28/2016	Maturity	0	14,714	4.14 / 2.2	0	0	0	92	0		0	(97)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111539PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	07/28/2016	Maturity	0	14,714	4.14 / 2.2	0	0	0	159	0		0	(97)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 111539PR - Receive: Fixed USD Pay: Fixed EUR	750000130 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	10/01/2020	10/28/2016	Maturity	0	14,714	4.14 / 2.2	0	0	0	228	0		0	(97)	0	0	0	0	100.00% \ 100.00%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(1,587)	0	28,450,764	1,689,191	0	XXX	0	(31,416,899)	0	28,452,351	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												(1,587)	0	25,570,390	(3,875,036)	0	XXX	0	(31,416,899)	0	25,571,978	0	0	XXX
Interest Rate Swap - 100395PR - Receive: Floating 3 Month Libor +133 BPS Pay: Fixed	02112#AE7 - Alsco Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	12/17/2016	12/17/2016	Maturity	0	10,000,000	2.1866 / 1.86	0	0	0	17,942	0		(32,394)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 105634PR - Receive: Floating 3 Month Libor +487 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	06/24/2016	03/24/2016	Maturity	0	375,000	5.4644 / 4.66	0	0	0	695	0		(1,206)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 105634PR - Receive: Floating 3 Month Libor +487 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	06/24/2016	06/24/2016	Maturity	0	375,000	5.4984 / 4.66	0	0	0	1,596	0		(1,206)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 105631PR - Receive: Floating 3 Month Libor +438 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	06/04/2017	06/06/2016	Maturity	0	1,500,000	5.0149 / 4.86	0	0	0	1,301	0		(6,947)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 105630PR - Receive: Floating 3 Month Libor +611 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	10/29/2016	10/29/2016	Maturity	0	3,015,000	6.8615 / 6.8	0	0	0	2,101	0		(5,910)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 107204PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	02/01/2018	09/12/2016	Sale	0	36,915,000	5.175 / 2.2565	0	0	1,334,895	785,842	0		(1,873,334)	0	0	1,334,895	0	0	SD (Asset Cashflow)
Interest Rate Swap - 107209PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AJ5 - Cobham, plc. Series B Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	03/27/2018	09/12/2016	Sale	0	16,300,000	5.195 / 2.1401	0	0	735,421	347,953	0		(881,058)	0	0	735,421	0	0	SD (Asset Cashflow)
Interest Rate Swap - 107203PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	02/01/2018	09/12/2016	Sale	0	7,025,000	5.175 / 2.2565	0	0	254,033	149,547	0		(356,499)	0	0	254,033	0	0	SD (Asset Cashflow)
Interest Rate Swap - 97783CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2012	03/22/2016	03/22/2016	Maturity	0	30,000,000	.5855 / 1.1625	0	0	0	(38,948)	0		38,768	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 97798CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2012	02/29/2016	02/29/2016	Maturity	0	100,000,000	.4117 / 1.0725	0	0	0	(105,319)	0		104,880	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 101974CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2013	05/29/2016	05/29/2016	Maturity	0	64,400,000	.6356 / .5688	0	0	0	(3,539)	0		(9,457)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 102056CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/05/2016	06/05/2016	Maturity	0	26,500,000	.6356 / .6663	0	0	0	(11,481)	0		5,352	0	0	0	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 - 1022760M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	01/01/2016	01/01/2016	Maturity	0	37,000,000	.3255 / .666	0	0	0	(1,050)	0		1,046	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1022720M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/01/2016	07/01/2016	Maturity	0	13,000,000	.6251 / .8388	0	0	0	(14,170)	0		9,314	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1024310M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2013	07/12/2016	07/12/2016	Maturity	0	40,000,000	.6308 / .855	0	0	0	(50,862)	0		33,490	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1024600M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2013	07/15/2016	07/15/2016	Maturity	0	80,000,000	.6284 / .8013	0	0	0	(82,608)	0		44,976	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1024800M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	07/17/2016	07/17/2016	Maturity	0	57,100,000	.6329 / .8263	0	0	0	(69,385)	0		40,919	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1025200M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2013	01/22/2016	01/22/2016	Maturity	0	15,000,000	.3204 / .608	0	0	0	(2,517)	0		2,510	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1025800M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	01/25/2016	01/25/2016	Maturity	0	20,000,000	.3199 / .6113	0	0	0	(3,885)	0		3,866	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1027160M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2013	08/09/2016	08/09/2016	Maturity	0	26,000,000	.6318 / .7813	0	0	0	(31,057)	0		11,795	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1033430M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2013	10/04/2016	10/04/2016	Maturity	0	54,000,000	.6541 / .767	0	0	0	(53,134)	0		(15,783)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1055280M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2014	10/15/2016	10/15/2016	Maturity	0	45,000,000	.6801 / .7525	0	0	0	(41,271)	0		(18,278)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1112860M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	10/01/2016	10/01/2016	Maturity	0	19,000,000	.6461 / .6738	0	0	0	(6,057)	0		(18,392)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 1113300M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2015	12/14/2016	12/14/2016	Maturity	0	100,000,000	.5382 / .65	0	0	0	(168,097)	0		(35,533)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 922950M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2010	06/29/2016	06/29/2016	Maturity	0	50,000,000	2.4537 / .6271	323,000	0	0	452,397	0		(406,127)	0	(27,228)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1107630M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2015	10/02/2045	03/03/2016	Maturity	0	75,000,000	2.5493 / .8456	0	0	0	(474,714)	0		1,833,233	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 1115290M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/01/2016	05/01/2016	Maturity	0	335,000,000	.6156 / .455	80,550	0	0	105,349	0		(73,396)	0	(73,187)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1117520M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2016	01/14/2026	09/01/2016	Sale	0	14,000,000	.6734 / 2.0235	0	0	(718,321)	(121,975)	0		0	0	0	(718,321)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1117780M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2016	01/19/2026	09/01/2016	Sale	0	7,500,000	.6879 / 1.9365	0	0	(327,101)	(59,769)	0		0	0	0	(327,101)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1123210M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2015	10/02/2045	04/08/2016	Sale	0	75,000,000	2.5493 / .6286	0	0	7,731,990	878,557	0		0	0	0	7,731,990	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1125790M - 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	07/01/2016	Sale	0	100,000,000	3.052 / .6296	0	20,383,752	29,726,709	630,983	0		0	0	(138,249)	9,481,206	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1125770M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2044	10/06/2016	Sale	0	125,000,000	3.17 / .8456	0	28,828,333	35,095,788	1,616,125	0		0	0	(382,972)	6,650,427	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1125770M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2044	11/09/2016	Sale	0	100,000,000	3.17 / .8456	0	23,062,666	18,571,453	1,510,076	0		0	0	(364,245)	(4,126,968)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1125750M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/30/2033	08/03/2016	Sale	0	250,000,000	3.525 / .7515	0	60,131,145	71,700,792	2,456,037	0		0	0	(989,222)	12,558,868	0	0	LD (Liability Cashflow)

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Interest Rate Swap - 1125740M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2033	08/02/2016	Sale	0	110,000,000	3.52 / .6646	0	25,897,211	30,877,084	1,071,782	0		0	0	(424,220)	5,404,093	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1125740M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2033	09/01/2016	Sale	0	80,000,000	3.52 / .6646	0	18,834,335	23,120,842	962,015	0		0	0	(381,419)	4,667,925	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1125740M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2033	11/23/2016	Sale	0	100,000,000	3.52 / .8761	0	23,542,919	15,488,974	1,817,880	0		0	0	(733,648)	(7,320,298)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 1138070M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2016	06/28/2046	08/01/2016	Sale	0	120,000,000	1.9825 / .6236	0	0	4,953,600	147,400	0		0	0	0	4,953,600	0	0	LD (Liability Cashflow)
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	04/05/2016	Maturity	0	24,471	.713 / 5.4	0	0	0	(86)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	05/05/2016	Maturity	0	24,581	.7099 / 5.4	0	0	0	(182)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	06/05/2016	Maturity	0	1,728,780	.7084 / 5.4	0	0	0	(19,491)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70696CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	01/31/2016	01/31/2016	Maturity	0	8,000,000	.6156 / 5.019	0	0	0	(29,226)	0		29,134	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 70914CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2006	02/27/2016	02/27/2016	Maturity	0	13,000,000	.4067 / 5.096	0	0	0	(98,068)	0		97,744	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71171CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2006	03/27/2016	03/27/2016	Maturity	0	5,000,000	.6031 / 5.265	0	0	0	(56,972)	0		56,792	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73325CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2006	10/18/2016	10/18/2016	Maturity	0	12,000,000	5.3225 / .8817	0	0	0	448,685	0		(430,347)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92541CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2010	07/30/2017	04/21/2016	Sale	0	6,405,000	.435 / 2.405	0	0	(140,366)	(38,562)	0		152,356	0	(140,366)	0	0	0	PD (Duration)
Interest Rate Swap - 94763CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2016	04/14/2016	Maturity	0	1,600,000	.4381 / 2.3663	0	0	0	(8,906)	0		8,695	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 98088CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	10/25/2016	10/25/2016	Maturity	0	2,100,000	.5253 / .8925	0	0	0	(7,307)	0		3,931	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 98117CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2012	10/30/2016	10/30/2016	Maturity	0	7,300,000	.5244 / .8825	0	0	0	(25,185)	0		13,142	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 100099CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2012	05/08/2016	05/08/2016	Maturity	0	4,600,000	.439 / .467	0	0	0	(655)	0		(495)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 100318CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2012	12/10/2022	01/27/2016	Sale	0	1,100,100	.2931 / 1.5925	0	0	(7,520)	(969)	0		(13,771)	0	(7,520)	0	0	0	PD (Duration)
Interest Rate Swap - 101625CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	04/17/2018	04/21/2016	Sale	0	500,000	.4413 / .79	0	0	(215)	(561)	0		(3,246)	0	(215)	0	0	0	PD (Duration)
Interest Rate Swap - 101661CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	04/22/2016	04/22/2016	Maturity	0	3,900,000	.4283 / .385	0	0	0	534	0		(1,146)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 104337CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2014	02/12/2024	09/26/2016	Sale	0	1,900,000	.5177 / 2.745	0	0	(213,008)	(32,027)	0		118,861	0	(213,008)	0	0	0	PD (Duration)
Interest Rate Swap - 111161CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2015	11/23/2025	02/04/2016	Sale	0	700,000	.4265 / 1.9825	0	0	(23,146)	(993)	0		(4,941)	0	(23,146)	0	0	0	PD (Duration)

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 - 970010M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2011	12/07/2016	12/07/2016	Maturity	0	569,200,000	1.3588 / .8334	0	0	0	3,630,736	0		(2,857,494)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 975020M - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2012	02/07/2022	04/27/2016	Sale	0	130,000,000	1.864 / .4385	0	0	4,523,616	612,294	0		(1,277,914)	0	0	4,523,616	0	0	PD (Duration)
Interest Rate Swap - 101849CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/17/2023	04/27/2016	Sale	0	320,000,000	2.0755 / .6182	0	0	12,275,928	1,629,417	0		(2,193,129)	0	0	12,275,928	0	0	PD (Duration)
Interest Rate Swap - 969630M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2011	12/06/2021	05/20/2016	Sale	0	30,200,000	2.2888 / .6356	0	0	1,469,123	207,946	0		(783,835)	0	0	1,469,123	0	0	PD (Duration)
Interest Rate Swap - 944230M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2016	02/24/2016	Maturity	0	46,000,000	2.4288 / .6246	0	0	0	138,115	0		(137,641)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 921210M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	06/29/2020	05/20/2016	Sale	0	22,500,000	3.164 / .6301	0	0	1,724,922	227,559	0		(1,479,269)	0	0	1,724,922	0	0	PD (Duration)
Interest Rate Swap - 975010M - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2012	02/07/2022	05/20/2016	Sale	0	100,000,000	1.864 / .4372	0	0	3,362,221	570,045	0		(983,011)	0	0	3,362,221	0	0	PD (Duration)
Interest Rate Swap - 101850CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/17/2023	05/20/2016	Sale	0	60,000,000	2.0755 / .6276	0	0	2,313,246	366,127	0		(411,212)	0	0	2,313,246	0	0	PD (Duration)
Interest Rate Swap - 111954CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2016	01/31/2027	07/08/2016	Sale	0	700,000,000	.6384 / 2.2146	0	0	16,996,000	0	0		0	0	0	16,996,000	0	0	PD (Duration)
Interest Rate Swap - 112073CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	05/06/2026	05/04/2016	Sale	0	100,000,000	1.6775 / .6341	0	0	930,000	0	0		0	0	0	930,000	0	0	PD (Duration)
Interest Rate Swap - 115278CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	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	PD (Duration)
Interest Rate Swap - 950320M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2011	05/12/2016	05/12/2016	Maturity	0	55,000,000	2.0738 / .6281	0	0	0	307,268	0		(297,421)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 950310M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2011	05/12/2016	05/12/2016	Maturity	0	140,000,000	2.0513 / .6281	0	0	0	770,675	0		(745,647)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 945050M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2011	03/04/2016	03/04/2016	Maturity	0	60,000,000	2.3475 / .6349	0	0	0	200,708	0		(200,021)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 932360M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2010	09/28/2020	10/06/2016	Sale	0	83,000,000	2.63 / .8529	0	0	4,490,223	1,264,928	0		(3,578,022)	0	0	4,490,223	0	0	PD (Duration)
Interest Rate Swap - 974650M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	10/06/2016	Sale	0	60,000,000	1.91 / .7591	0	0	1,842,421	585,669	0		(212,158)	0	0	1,842,421	0	0	PD (Duration)
Interest Rate Swap - 101912CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2016	05/23/2016	Maturity	0	34,000,000	.6182 / .5275	0	0	0	704	0		(7,822)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 101907CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2023	10/06/2016	Sale	0	106,000,000	2.089 / .8171	0	0	4,675,786	1,185,765	0		(818,776)	0	0	4,675,786	0	0	PD (Duration)
Interest Rate Swap - 111999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	11/01/2021	10/31/2016	Sale	0	6,520,000	1.5478 / .8859	0	0	62,000	0	0		0	0	0	62,000	0	0	PD (Duration)

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Interest Rate Swap - 111998CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	08/01/2021	07/29/2016	Sale	0	5,250,000	1.4768 / .7565	0	0	95,895	105	0		0	0	0	95,895	0	0	PD (Duration)
Interest Rate Swap - 111997CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	05/02/2021	04/29/2016	Sale	0	1,860,000	1.4058 / .6366	0	0	10,200	0	0		0	0	0	10,200	0	0	PD (Duration)
Interest Rate Swap - 113165CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	11/01/2021	10/31/2016	Sale	0	5,300,000	1.4375 / .8859	0	0	22,000	0	0		0	0	0	22,000	0	0	PD (Duration)
Interest Rate Swap - 72172CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	07/12/2016	07/12/2016	Maturity	0	130,500,000	5.7545 / .6671	0	0	0	3,558,228	0		(3,488,597)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 106077CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	01/29/2016	Sale	0	115,000,000	3.255 / .6031	0	0	24,630,235	260,685	0		(15,507,536)	0	0	24,630,235	0	0	SD (Asset Cashflow)
Interest Rate Swap - 111623CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2015	12/31/2025	04/14/2016	Sale	0	165,000,000	6309 / 2.2413	0	0	(9,462,150)	(767,313)	0		401,365	0	0	(9,462,150)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 111621CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2015	12/31/2045	04/14/2016	Sale	0	80,000,000	2.6813 / .6309	0	0	10,224,960	472,742	0		(365,308)	0	0	10,224,960	0	0	SD (Asset Cashflow)
Interest Rate Swap - 111655CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2016	02/09/2046	02/09/2016	Sale	0	100,000,000	3439 / 2.9075	0	0	310,000	0	0		0	0	0	310,000	0	0	PD (Duration)
Interest Rate Swap - 111952CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2016	01/31/2047	07/08/2016	Sale	0	157,000,000	6384 / 2.5651	0	0	8,271,475	0	0		0	0	0	8,271,475	0	0	PD (Duration)
Interest Rate Swap - 115209CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	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	PD (Duration)
Interest Rate Swap - 115333CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2016	12/13/2046	12/13/2016	Sale	0	200,000,000	9565 / 2.6123	0	(900,000)	0	0	0		0	0	0	900,000	0	0	PD (Duration)
Interest Rate Swap - 92120LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2010	06/29/2040	08/22/2016	Sale	0	120,500,000	3.8865 / .6271	0	0	(576,393)	2,520,000	0		(29,287,829)	0	0	(576,393)	0	0	PD (Duration)
Interest Rate Swap - 97466CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	02/03/2016	Sale	0	15,000,000	1.91 / .6186	0	0	0	20,873	0		(53,040)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 101918CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2018	02/03/2016	Sale	0	50,000,000	9825 / .3776	0	0	0	26,360	0		315,911	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed ...	81683RAC8 - The Seminole Tribe of Florida Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2005	10/01/2020	10/01/2016	Maturity	0	0	2.2061 / 6.535	0	0	0	(98,266)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed ...	81683RAC8 - The Seminole Tribe of Florida Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2005	10/01/2020	10/03/2016	Maturity	0	2,004,926	2.2061 / 6.535	0	0	0	33,584	0		194,761	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed ...	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	01/05/2016	Maturity	0	66,910	4786 / 5.32	0	0	0	(36)	0		292	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed ...	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	02/05/2016	Maturity	0	4,695,637	6395 / 5.32	0	0	0	(20,757)	0		20,489	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69608PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed ...	706106331 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2005	03/05/2016	03/05/2016	Maturity	0	14,700,000	701 / 5.37	0	0	0	(121,693)	0		121,205	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	03/31/2016	Maturity	0	212,883	2.3397 / 6.45	0	0	0	(2,149)	0		30,150	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	06/30/2016	Maturity	0	216,140	2.3639 / 6.45	0	0	0	(4,376)	0		30,611	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	09/30/2016	Maturity	0	219,447	2.3641 / 6.45	0	0	0	(6,656)	0		31,080	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	01/05/2016	Maturity	0	78,096	1.0976 / 5.8	0	0	0	(41)	0		914	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	02/05/2016	Maturity	0	78,473	1.2585 / 5.8	0	0	0	(335)	0		918	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	03/05/2016	Maturity	0	0	1.2575 / 5.8	0	0	0	(813)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	03/07/2016	Maturity	0	78,852	1.2575 / 5.8	0	0	0	180	0		923	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	04/05/2016	Maturity	0	22,842,615	1.2695 / 5.8	0	0	0	(270,303)	0		267,322	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70686PR - Receive: Floating 3 Month Libor +71.3 BPS Pay: Fixed	109208AB0 - Bright House Networks, LLC Series A Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	02/17/2016	02/17/2016	Maturity	0	25,100,000	1.0761 / 5.79	0	0	0	(150,435)	0		149,906	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69697PR - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	109208AC8 - Bright House Networks, LLC Ser 2009-A Gtd Sr Secd Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2005	01/24/2016	01/24/2016	Maturity	0	40,150,000	.7799 / 5.6	0	0	0	(122,772)	0		122,341	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	01/05/2016	Maturity	0	37,116	.8641 / 5.62	0	0	0	(20)	0		575	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	02/05/2016	Maturity	0	37,290	1.025 / 5.62	0	0	0	(161)	0		578	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	03/05/2016	Maturity	0	0	1.024 / 5.62	0	0	0	(374)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	03/07/2016	Maturity	0	37,465	1.024 / 5.62	0	0	0	70	0		581	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	04/05/2016	Maturity	0	37,640	1.036 / 5.62	0	0	0	(451)	0		583	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	05/05/2016	Maturity	0	16,823,130	1.0329 / 5.62	0	0	0	(265,841)	0		260,784	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	01/05/2016	Maturity	0	114,352	5746 / 5.57	0	0	0	(63)	0		2,635	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	02/05/2016	Maturity	0	114,883	7355 / 5.57	0	0	0	(524)	0		2,648	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	03/05/2016	Maturity	0	0	7345 / 5.57	0	0	0	(1,143)	0		0	0	0	0	0	0	SD (Asset 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 - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	03/07/2016	Maturity	0	115,416	7345 / 5.57	0	0	0	153	0		2,660	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	04/05/2016	Maturity	0	115,952	7465 / 5.57	0	0	0	(1,462)	0		2,672	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	05/05/2016	Maturity	0	116,490	7434 / 5.57	0	0	0	(1,938)	0		2,685	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	06/05/2016	Maturity	0	0	7419 / 5.57	0	0	0	(2,789)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	06/06/2016	Maturity	0	117,030	7419 / 5.57	0	0	0	376	0		2,697	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	07/05/2016	Maturity	0	8,268,337	7691 / 5.57	0	0	0	(203,727)	0		190,554	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	01/05/2016	Maturity	0	98,978	5686 / 5.73	0	0	0	(57)	0		2,704	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	02/05/2016	Maturity	0	99,450	7295 / 5.73	0	0	0	(469)	0		2,716	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	03/05/2016	Maturity	0	0	7285 / 5.73	0	0	0	(1,018)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	03/07/2016	Maturity	0	99,925	7285 / 5.73	0	0	0	132	0		2,729	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	04/05/2016	Maturity	0	100,402	7405 / 5.73	0	0	0	(1,310)	0		2,742	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	05/05/2016	Maturity	0	100,882	7374 / 5.73	0	0	0	(1,736)	0		2,756	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	06/05/2016	Maturity	0	0	7359 / 5.73	0	0	0	(2,485)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	06/06/2016	Maturity	0	101,363	7359 / 5.73	0	0	0	323	0		2,769	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	07/05/2016	Maturity	0	101,847	7631 / 5.73	0	0	0	(2,596)	0		2,782	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	08/05/2016	Maturity	0	7,226,685	7676 / 5.73	0	0	0	(213,926)	0		197,395	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	01/05/2016	Maturity	0	14,250	7061 / 5.89	0	0	0	(8)	0		408	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	02/05/2016	Maturity	0	14,320	867 / 5.89	0	0	0	(68)	0		410	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	03/05/2016	Maturity	0	0	866 / 5.89	0	0	0	(151)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	03/07/2016	Maturity	0	14,390	866 / 5.89	0	0	0	23	0		412	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	04/05/2016	Maturity	0	14,461	878 / 5.89	0	0	0	(189)	0		414	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	05/05/2016	Maturity	0	14,532	8749 / 5.89	0	0	0	(251)	0		416	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	06/05/2016	Maturity	0	0	8734 / 5.89	0	0	0	(368)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	06/06/2016	Maturity	0	14,603	8734 / 5.89	0	0	0	55	0		418	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	07/05/2016	Maturity	0	14,675	9006 / 5.89	0	0	0	(376)	0		420	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	08/05/2016	Maturity	0	6,773,269	9051 / 5.89	0	0	0	(201,332)	0		193,731	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/05/2016	Maturity	0	28,304	7861 / 6.19	0	0	0	(17)	0		8,665	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	02/05/2016	Maturity	0	28,450	947 / 6.19	0	0	0	(141)	0		8,709	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	03/05/2016	Maturity	0	0	946 / 6.19	0	0	0	(315)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	03/07/2016	Maturity	0	28,597	946 / 6.19	0	0	0	49	0		8,754	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	04/05/2016	Maturity	0	28,744	958 / 6.19	0	0	0	(393)	0		8,800	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	05/05/2016	Maturity	0	28,893	9549 / 6.19	0	0	0	(521)	0		8,845	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	06/05/2016	Maturity	0	0	9534 / 6.19	0	0	0	(769)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	06/06/2016	Maturity	0	29,042	9534 / 6.19	0	0	0	120	0		8,891	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	07/05/2016	Maturity	0	29,191	9806 / 6.19	0	0	0	(780)	0		8,936	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	08/05/2016	Maturity	0	29,342	9851 / 6.19	0	0	0	(910)	0		8,983	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	09/05/2016	Maturity	0	0	1.0144 / 6.19	0	0	0	(1,237)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	09/06/2016	Maturity	0	29,493	1.0144 / 6.19	0	0	0	197	0		9,029	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	10/05/2016	Maturity	0	29,645	1.0404 / 6.19	0	0	0	(1,174)	0		9,075	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	11/05/2016	Maturity	0	0	1.0458 / 6.19	0	0	0	(1,558)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	11/07/2016	Maturity	0	29,798	1.0458 / 6.19	0	0	0	252	0		9,122	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	12/05/2016	Maturity	0	29,952	1.0501 / 6.19	0	0	0	(1,442)	0		9,169	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71600PR - Receive: Floating 1 Month Libor +41.6 BPS Pay: Fixed	706106653 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2006	08/05/2016	08/05/2016	Maturity	0	5,165,300	.8836 / 6.04	0	0	0	(158,811)	0		154,207	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71601PR - Receive: Floating 1 Month Libor +41.6 BPS Pay: Fixed	706106658 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2006	08/05/2016	08/05/2016	Maturity	0	4,084,700	.8836 / 6.04	0	0	0	(125,587)	0		121,947	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	01/05/2016	Maturity	0	29,938	.7346 / 5.52	0	0	0	(16)	0		1,265	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	02/05/2016	Maturity	0	30,076	.8955 / 5.52	0	0	0	(131)	0		1,271	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	03/05/2016	Maturity	0	0	.8945 / 5.52	0	0	0	(297)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	03/07/2016	Maturity	0	30,214	.8945 / 5.52	0	0	0	49	0		1,276	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	04/05/2016	Maturity	0	30,353	.9065 / 5.52	0	0	0	(366)	0		1,282	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	05/05/2016	Maturity	0	30,493	.9034 / 5.52	0	0	0	(485)	0		1,288	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	06/05/2016	Maturity	0	0	.9019 / 5.52	0	0	0	(723)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	06/06/2016	Maturity	0	30,633	.9019 / 5.52	0	0	0	120	0		1,294	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	07/05/2016	Maturity	0	30,774	.9291 / 5.52	0	0	0	(725)	0		1,300	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	08/05/2016	Maturity	0	30,916	.9336 / 5.52	0	0	0	(846)	0		1,306	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	09/05/2016	Maturity	0	0	.9629 / 5.52	0	0	0	(1,162)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	09/06/2016	Maturity	0	31,058	.9629 / 5.52	0	0	0	196	0		1,312	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	10/05/2016	Maturity	0	31,201	.9889 / 5.52	0	0	0	(1,089)	0		1,318	0	0	0	0	0	SD (Asset 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 - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	11/05/2016	Maturity	0	0	9943 / 5.52	0	0	0	(1,461)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	11/07/2016	Maturity	0	31,344	9943 / 5.52	0	0	0	252	0		1,324	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	12/05/2016	Maturity	0	31,489	9986 / 5.52	0	0	0	(1,335)	0		1,330	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	01/05/2016	Maturity	0	21,178	9986 / 5.66	0	0	0	(11)	0		1,009	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	02/05/2016	Maturity	0	21,278	1.1595 / 5.66	0	0	0	(90)	0		1,014	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	03/05/2016	Maturity	0	0	1.1585 / 5.66	0	0	0	(215)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	03/07/2016	Maturity	0	21,378	1.1585 / 5.66	0	0	0	45	0		1,019	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	04/05/2016	Maturity	0	21,479	1.1705 / 5.66	0	0	0	(252)	0		1,024	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	05/05/2016	Maturity	0	21,580	1.1674 / 5.66	0	0	0	(334)	0		1,028	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	06/05/2016	Maturity	0	0	1.1659 / 5.66	0	0	0	(525)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	06/06/2016	Maturity	0	21,682	1.1659 / 5.66	0	0	0	110	0		1,033	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	07/05/2016	Maturity	0	21,784	1.1931 / 5.66	0	0	0	(499)	0		1,038	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	08/05/2016	Maturity	0	21,887	1.1976 / 5.66	0	0	0	(582)	0		1,043	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	09/05/2016	Maturity	0	0	1.2269 / 5.66	0	0	0	(844)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	09/06/2016	Maturity	0	21,990	1.2269 / 5.66	0	0	0	179	0		1,048	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	10/05/2016	Maturity	0	22,094	1.2529 / 5.66	0	0	0	(750)	0		1,053	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	11/05/2016	Maturity	0	0	1.2583 / 5.66	0	0	0	(1,061)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	11/07/2016	Maturity	0	22,198	1.2583 / 5.66	0	0	0	229	0		1,058	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	12/05/2016	Maturity	0	22,303	1.2626 / 5.66	0	0	0	(919)	0		1,063	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/05/2016	Maturity	0	23,276	7626 / 5.46	0	0	0	(12)	0		2,645	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	02/05/2016	Maturity	0	23,382	9235 / 5.46	0	0	0	(100)	0		2,657	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/05/2016	Maturity	0	0	9225 / 5.46	0	0	0	(228)	0		0	0	0	0	0	0	SD (Asset 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 - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/07/2016	Maturity	0	23,488	9225 / 5.46	0	0	0	39	0		2,670	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/05/2016	Maturity	0	23,595	9345 / 5.46	0	0	0	(279)	0		2,682	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/05/2016	Maturity	0	23,702	9314 / 5.46	0	0	0	(370)	0		2,694	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	06/05/2016	Maturity	0	0	9299 / 5.46	0	0	0	(556)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	06/06/2016	Maturity	0	23,810	9299 / 5.46	0	0	0	96	0		2,706	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	07/05/2016	Maturity	0	23,918	9571 / 5.46	0	0	0	(553)	0		2,718	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	08/05/2016	Maturity	0	24,027	9616 / 5.46	0	0	0	(645)	0		2,731	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	09/05/2016	Maturity	0	0	9909 / 5.46	0	0	0	(893)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	09/06/2016	Maturity	0	24,137	9909 / 5.46	0	0	0	157	0		2,743	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/05/2016	Maturity	0	24,246	1.0169 / 5.46	0	0	0	(830)	0		2,756	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	11/05/2016	Maturity	0	0	1.0223 / 5.46	0	0	0	(1,123)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	11/07/2016	Maturity	0	24,357	1.0223 / 5.46	0	0	0	201	0		2,768	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	12/05/2016	Maturity	0	24,467	1.0266 / 5.46	0	0	0	(1,018)	0		2,781	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/05/2016	Maturity	0	16,368	7601 / 5.46	0	0	0	(9)	0		1,862	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	02/05/2016	Maturity	0	16,443	.921 / 5.46	0	0	0	(70)	0		1,870	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/05/2016	Maturity	0	0	.92 / 5.46	0	0	0	(160)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/07/2016	Maturity	0	16,517	.92 / 5.46	0	0	0	28	0		1,879	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/05/2016	Maturity	0	16,592	.932 / 5.46	0	0	0	(196)	0		1,887	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/05/2016	Maturity	0	16,668	9289 / 5.46	0	0	0	(260)	0		1,896	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	06/05/2016	Maturity	0	0	9274 / 5.46	0	0	0	(391)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	06/06/2016	Maturity	0	16,744	9274 / 5.46	0	0	0	67	0		1,904	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	07/05/2016	Maturity	0	16,820	9546 / 5.46	0	0	0	(389)	0		1,913	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	08/05/2016	Maturity	0	16,897	9591 / 5.46	0	0	0	(454)	0		1,922	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	09/05/2016	Maturity	0	0	9884 / 5.46	0	0	0	(628)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	09/06/2016	Maturity	0	16,973	9884 / 5.46	0	0	0	110	0		1,930	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/05/2016	Maturity	0	17,051	1.0144 / 5.46	0	0	0	(584)	0		1,939	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	11/05/2016	Maturity	0	0	1.0198 / 5.46	0	0	0	(790)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	11/07/2016	Maturity	0	17,128	1.0198 / 5.46	0	0	0	141	0		1,948	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	12/05/2016	Maturity	0	17,206	1.0241 / 5.46	0	0	0	(716)	0		1,957	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	01/05/2016	Maturity	0	36,366	5786 / 5.53	0	0	0	(20)	0		4,446	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	02/05/2016	Maturity	0	36,534	7395 / 5.53	0	0	0	(165)	0		4,467	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	03/05/2016	Maturity	0	0	7385 / 5.53	0	0	0	(361)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	03/07/2016	Maturity	0	36,702	7385 / 5.53	0	0	0	49	0		4,487	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	04/05/2016	Maturity	0	36,871	7505 / 5.53	0	0	0	(461)	0		4,508	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	05/05/2016	Maturity	0	37,041	7474 / 5.53	0	0	0	(611)	0		4,529	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	06/05/2016	Maturity	0	0	7459 / 5.53	0	0	0	(880)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	06/06/2016	Maturity	0	37,212	7459 / 5.53	0	0	0	120	0		4,550	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	07/05/2016	Maturity	0	37,383	7731 / 5.53	0	0	0	(913)	0		4,570	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	08/05/2016	Maturity	0	37,556	7776 / 5.53	0	0	0	(1,065)	0		4,592	0	0	0	0	0	SD (Asset 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 - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	09/05/2016	Maturity	0	0	8069 / 5.53	0	0	0	(1,414)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	09/06/2016	Maturity	0	37,729	8069 / 5.53	0	0	0	198	0		4,613	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	10/05/2016	Maturity	0	37,903	8329 / 5.53	0	0	0	(1,371)	0		4,634	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	11/05/2016	Maturity	0	0	8383 / 5.53	0	0	0	(1,778)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	11/07/2016	Maturity	0	38,077	8383 / 5.53	0	0	0	254	0		4,655	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	12/05/2016	Maturity	0	38,253	8426 / 5.53	0	0	0	(1,682)	0		4,677	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75533PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514C#7 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	04/30/2016	Maturity	0	0	1.1663 / 5.79	0	0	0	(243,289)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75533PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514C#7 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	05/02/2016	Maturity	0	12,711,600	1.1663 / 5.79	0	0	0	47,104	0		911,104	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	01/05/2016	Maturity	0	270,081	7161 / 5.57	0	0	0	(146)	0		17,918	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	02/05/2016	Maturity	0	271,335	877 / 5.57	0	0	0	(1,201)	0		18,002	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	03/05/2016	Maturity	0	0	876 / 5.57	0	0	0	(2,699)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	03/07/2016	Maturity	0	272,594	876 / 5.57	0	0	0	433	0		18,085	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	04/05/2016	Maturity	0	273,859	888 / 5.57	0	0	0	(3,352)	0		18,169	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	05/05/2016	Maturity	0	275,131	8849 / 5.57	0	0	0	(4,442)	0		18,253	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	06/05/2016	Maturity	0	0	8834 / 5.57	0	0	0	(6,586)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	06/06/2016	Maturity	0	276,408	8834 / 5.57	0	0	0	1,058	0		18,338	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	07/05/2016	Maturity	0	277,691	9106 / 5.57	0	0	0	(6,639)	0		18,423	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	08/05/2016	Maturity	0	278,980	9151 / 5.57	0	0	0	(7,745)	0		18,509	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	09/05/2016	Maturity	0	0	9444 / 5.57	0	0	0	(10,581)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	09/06/2016	Maturity	0	280,274	9444 / 5.57	0	0	0	1,734	0		18,595	0	0	0	0	0	SD (Asset 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 - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	10/05/2016	Maturity	0	281,575	9704 / 5.57	0	0	0	(9,974)	0		18,681	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	11/05/2016	Maturity	0	0	9758 / 5.57	0	0	0	(13,306)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	11/07/2016	Maturity	0	282,882	9758 / 5.57	0	0	0	2,225	0		18,768	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	12/05/2016	Maturity	0	284,195	9801 / 5.57	0	0	0	(12,234)	0		18,855	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75528PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514D*0 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	04/30/2016	Maturity	0	0	1.1663 / 5.79	0	0	0	(88,469)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75528PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514D*0 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	05/02/2016	Maturity	0	4,622,400	1.1663 / 5.79	0	0	0	17,129	0		331,311	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	01/05/2016	Maturity	0	9,676	2.2236 / 6.47	0	0	0	(5)	0		655	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	02/05/2016	Maturity	0	9,730	2.3845 / 6.47	0	0	0	(39)	0		659	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	03/05/2016	Maturity	0	0	2.3835 / 6.47	0	0	0	(148)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	03/07/2016	Maturity	0	12,872	2.3835 / 6.47	0	0	0	56	0		872	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	04/05/2016	Maturity	0	9,856	2.3955 / 6.47	0	0	0	(106)	0		667	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	05/05/2016	Maturity	0	11,451	2.3924 / 6.47	0	0	0	(162)	0		776	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	06/05/2016	Maturity	0	0	2.3909 / 6.47	0	0	0	(280)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	06/06/2016	Maturity	0	9,974	2.3909 / 6.47	0	0	0	104	0		676	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	07/05/2016	Maturity	0	11,566	2.4181 / 6.47	0	0	0	(244)	0		783	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	08/05/2016	Maturity	0	10,094	2.4226 / 6.47	0	0	0	(248)	0		684	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	09/05/2016	Maturity	0	0	2.4519 / 6.47	0	0	0	(452)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	09/06/2016	Maturity	0	10,151	2.4519 / 6.47	0	0	0	169	0		687	0	0	0	0	0	SD (Asset 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 - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	10/05/2016	Maturity	0	11,738	2.4779 / 6.47	0	0	0	(368)	0		795	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	11/05/2016	Maturity	0	0	2.4833 / 6.47	0	0	0	(570)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	11/07/2016	Maturity	0	10,273	2.4833 / 6.47	0	0	0	215	0		696	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	12/05/2016	Maturity	0	11,856	2.4876 / 6.47	0	0	0	(452)	0		803	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/05/2016	Maturity	0	45,203	2.0056 / 6.25	0	0	0	(21)	0		3,177	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	02/05/2016	Maturity	0	45,447	2.1665 / 6.25	0	0	0	(181)	0		3,194	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	03/05/2016	Maturity	0	0	2.1655 / 6.25	0	0	0	(682)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	03/07/2016	Maturity	0	61,414	2.1655 / 6.25	0	0	0	243	0		4,316	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	04/05/2016	Maturity	0	46,022	2.1775 / 6.25	0	0	0	(496)	0		3,234	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	05/05/2016	Maturity	0	54,112	2.1744 / 6.25	0	0	0	(767)	0		3,803	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	06/05/2016	Maturity	0	0	2.1729 / 6.25	0	0	0	(1,261)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	06/06/2016	Maturity	0	46,561	2.1729 / 6.25	0	0	0	440	0		3,272	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	07/05/2016	Maturity	0	54,636	2.2001 / 6.25	0	0	0	(1,151)	0		3,840	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	08/05/2016	Maturity	0	47,105	2.2046 / 6.25	0	0	0	(1,157)	0		3,311	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	09/05/2016	Maturity	0	0	2.2339 / 6.25	0	0	0	(2,039)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	09/06/2016	Maturity	0	47,359	2.2339 / 6.25	0	0	0	715	0		3,328	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	10/05/2016	Maturity	0	55,413	2.2599 / 6.25	0	0	0	(1,736)	0		3,894	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	11/05/2016	Maturity	0	0	2.2653 / 6.25	0	0	0	(2,570)	0		0	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	11/07/2016	Maturity	0	47,912	2.2653 / 6.25	0	0	0	911	0		3,367	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	12/05/2016	Maturity	0	55,951	2.2696 / 6.25	0	0	0	(2,131)	0		3,932	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/23/2018	06/23/2016	Maturity	0	12,781,250	2.5026 / 6.5	0	0	0	(243,245)	0		647,521	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83382PR - Receive: Floating 3 Month Libor +281.6 BPS Pay: Fixed	80852#AG2 - The Schwan Food Company Series H Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2008	08/11/2018	08/11/2016	Maturity	0	5,465,714	3.4456 / 7.35	0	0	0	(131,783)	0		292,694	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247156#AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	08/20/2016	Maturity	0	0	2.4531 / 6.73	0	0	0	(138,939)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247156#AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	08/22/2016	Maturity	0	3,245,455	2.4531 / 6.73	0	0	0	50,364	0		406,554	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	01/08/2016	Maturity	0	6,754	2.6006 / 6.85	0	0	0	(3)	0		456	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	02/05/2016	Maturity	0	6,794	2.7615 / 6.85	0	0	0	(27)	0		459	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	03/07/2016	Maturity	0	8,718	2.7605 / 6.85	0	0	0	(62)	0		589	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	04/05/2016	Maturity	0	6,885	2.7725 / 6.85	0	0	0	(74)	0		465	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	05/18/2016	Maturity	0	7,865	2.7694 / 6.85	0	0	0	(112)	0		532	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	06/06/2016	Maturity	0	6,972	2.7679 / 6.85	0	0	0	(123)	0		471	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	07/06/2016	Maturity	0	7,950	2.7951 / 6.85	0	0	0	(168)	0		537	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	08/05/2016	Maturity	0	7,060	2.7996 / 6.85	0	0	0	(174)	0		477	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	09/05/2016	Maturity	0	7,102	2.8289 / 6.85	0	0	0	(199)	0		480	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	10/05/2016	Maturity	0	8,076	2.8549 / 6.85	0	0	0	(253)	0		546	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	11/07/2016	Maturity	0	7,191	2.8603 / 6.85	0	0	0	(249)	0		486	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	12/05/2016	Maturity	0	8,163	2.8646 / 6.85	0	0	0	(311)	0		552	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	01/05/2016	Maturity	0	50,824	3.4156 / 7.89	0	0	0	(25)	0		10,898	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	02/05/2016	Maturity	0	51,166	3.5765 / 7.89	0	0	0	(204)	0		10,972	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	03/05/2016	Maturity	0	0	3.5755 / 7.89	0	0	0	(723)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	03/07/2016	Maturity	0	51,511	3.5755 / 7.89	0	0	0	337	0		11,046	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	04/05/2016	Maturity	0	51,858	3.5875 / 7.89	0	0	0	(579)	0		11,120	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	05/05/2016	Maturity	0	48,585	3.5844 / 7.89	0	0	0	(717)	0		10,418	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	06/05/2016	Maturity	0	0	3.5829 / 7.89	0	0	0	(1,774)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	06/06/2016	Maturity	0	52,560	3.5829 / 7.89	0	0	0	820	0		11,271	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	07/05/2016	Maturity	0	52,914	3.6101 / 7.89	0	0	0	(1,155)	0		11,347	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	08/05/2016	Maturity	0	53,271	3.6146 / 7.89	0	0	0	(1,347)	0		11,423	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	09/05/2016	Maturity	0	0	3.6439 / 7.89	0	0	0	(2,667)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	09/06/2016	Maturity	0	49,875	3.6439 / 7.89	0	0	0	1,240	0		10,695	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	10/05/2016	Maturity	0	50,203	3.6699 / 7.89	0	0	0	(1,618)	0		10,765	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	11/05/2016	Maturity	0	0	3.6753 / 7.89	0	0	0	(3,622)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	11/07/2016	Maturity	0	54,358	3.6753 / 7.89	0	0	0	1,695	0		11,656	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	12/05/2016	Maturity	0	50,865	3.6796 / 7.89	0	0	0	(1,992)	0		10,907	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	01/05/2016	Maturity	0	48,779	.9736 / 6.21	0	0	0	(28)	0		1,403	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	02/05/2016	Maturity	0	49,079	1.1345 / 6.21	0	0	0	(235)	0		1,412	0	0	0	0	0	SD (Asset 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 - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	03/05/2016	Maturity	0	0	1.1335 / 6.21	0	0	0	(545)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	03/07/2016	Maturity	0	49,382	1.1335 / 6.21	0	0	0	102	0		1,420	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	04/05/2016	Maturity	0	49,687	1.1455 / 6.21	0	0	0	(657)	0		1,429	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	05/05/2016	Maturity	0	38,135	1.1424 / 6.21	0	0	0	(666)	0		1,097	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	06/05/2016	Maturity	0	0	1.1409 / 6.21	0	0	0	(1,336)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	06/06/2016	Maturity	0	50,304	1.1409 / 6.21	0	0	0	249	0		1,447	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	07/05/2016	Maturity	0	50,617	1.1681 / 6.21	0	0	0	(1,308)	0		1,456	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	08/05/2016	Maturity	0	11,494,844	1.1726 / 6.21	0	0	0	(345,010)	0		330,654	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	08/05/2016	08/05/2016	Maturity	0	11,424	1.1726 / 6.21	0	0	0	(336)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2016	08/05/2016	08/05/2016	Maturity	0	11,531	1.1726 / 6.21	0	0	0	(291)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	08/05/2016	08/05/2016	Maturity	0	11,639	1.1726 / 6.21	0	0	0	(245)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2016	08/05/2016	08/05/2016	Maturity	0	11,748	1.1726 / 6.21	0	0	0	(197)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	06/01/2016	Maturity	0	20,728,766	8081 / 5.58	0	0	0	(70,971)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	06/01/2016	Maturity	0	4,963,776	7188 / 5.5	0	0	0	(17,041)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	08/05/2016	08/05/2016	Maturity	0	11,972	1.1726 / 6.21	0	0	0	(101)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	08/05/2016	08/05/2016	Maturity	0	12,086	1.1726 / 6.21	0	0	0	(50)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	08/05/2016	Maturity	0	16,284	9871 / 5.53	0	0	0	(14)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	09/05/2016	Maturity	0	0	1.0164 / 5.53	0	0	0	(76)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	09/06/2016	Maturity	0	13,389	1.0164 / 5.53	0	0	0	15	0		0	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	10/05/2016	Maturity	0	13,451	1.0424 / 5.53	0	0	0	(112)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	11/05/2016	Maturity	0	0	1.0478 / 5.53	0	0	0	(246)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	11/07/2016	Maturity	0	16,534	1.0478 / 5.53	0	0	0	48	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	12/05/2016	Maturity	0	13,575	1.0521 / 5.53	0	0	0	(214)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 88575PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2016	08/04/2016	Maturity	0	495,000,000	3.435 / .7676	0	0	0	8,332,506	0		(7,964,490)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 94426PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2016	02/24/2016	Maturity	0	237,000,000	3821 / 2.4225	0	0	0	(709,414)	0		706,978	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111876CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	04/22/2021	04/20/2016	Sale	0	150,000,000	1.222 / .6351	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 112028CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2016	05/05/2021	05/03/2016	Sale	0	200,000,000	1.186 / .6329	0	0	940,000	0	0		0	0	0	940,000	0	0	PD (Duration)
Interest Rate Swap - 113248CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2016	08/11/2026	05/09/2016	Sale	0	150,000,000	1.4 / .816	0	0	793,125	0	0		0	0	0	793,125	0	0	PD (Duration)
Interest Rate Swap - 113381CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	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	853,125	0	0		0	0	0	853,125	0	0	PD (Duration)
Interest Rate Swap - 113582CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	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	1,423,125	0	0		0	0	0	1,423,125	0	0	PD (Duration)
Interest Rate Swap - 114965CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	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	PD (Duration)
Interest Rate Swap - 88573PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2016	08/04/2016	Maturity	0	618,000,000	.6366 / 3.435	0	0	0	(10,403,007)	0		9,943,545	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 94425PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2016	02/24/2016	Maturity	0	67,000,000	2.4225 / .6246	0	0	0	200,552	0		(199,863)	0	0	0	0	0	PD (Duration)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												403,550	199,780,362	330,362,985	23,688,033	0	XXX	(57,345,707)	0	(3,514,389)	133,996,597	0	0	XXX
Credit Default Swap - 108758PR Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2015	03/20/2016	03/20/2016	Maturity	0	25,000,000	Credit Event / 1	(229,911)	0	0	(55,556)	0		(17,730)	0	47,852	0	0	0	CR (Credit Risk)
Credit Default Swap - 108763PR Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2015	03/20/2016	03/20/2016	Maturity	0	40,000,000	Credit Event / 1	(380,923)	0	0	(88,889)	0		(31,306)	0	79,502	0	0	0	CR (Credit Risk)
Credit Default Swap - 108830PR Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2015	03/20/2016	03/20/2016	Maturity	0	20,000,000	Credit Event / 1	(180,653)	0	0	(44,444)	0		(6,014)	0	38,097	0	0	0	CR (Credit Risk)
Credit Default Swap - 108924PR Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2015	03/20/2016	03/20/2016	Maturity	0	40,000,000	Credit Event / 1	(391,849)	0	0	(88,889)	0		(35,355)	0	83,550	0	0	0	CR (Credit Risk)
Credit Default Swap - 109219PR Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2015	06/20/2016	06/20/2016	Maturity	0	17,000,000	Credit Event / 1	(151,106)	0	0	(81,222)	0		(106)	0	58,650	0	0	0	CR (Credit Risk)
Credit Default Swap - 109231PR Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2015	06/20/2016	06/20/2016	Maturity	0	8,000,000	Credit Event / 1	(66,296)	0	0	(38,222)	0		(5,168)	0	25,853	0	0	0	CR (Credit Risk)
Credit Default Swap - 869130M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2015	06/20/2016	06/20/2016	Maturity	0	880,000	Credit Event / 5.01	43,397	0	0	(21,064)	0		863	0	(16,848)	0	0	0	CR (Credit Risk)
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(1,357,341)	0	0	(418,286)	0	XXX	(94,815)	0	316,656	0	0	0	XXX
Currency Swap - 111923PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	03/10/2016	Sale	0	5,100,000	4.19 / 2.3	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Currency Swap - 112018PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	02/05/2016	Sale	0	8,100,000	4.18 / 2.563	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112460PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	06/09/2016	Sale	0	6,600,000	4.12 / 2.22	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113137PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/20/2028	07/20/2016	Sale	0	2,550,000	3.84 / 3.932	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113315PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	05/20/2016	Sale	0	7,523,500	3.824 / 4.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113542PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	06/27/2016	Sale	0	8,835,000	3.25 / 2.8	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113626PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2026	06/16/2016	Sale	0	6,000,000	4.138 / 5.135	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113870PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	09/20/2016	Sale	0	9,100,000	3.612 / 4.73	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113927PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2016	07/28/2026	07/28/2016	Sale	0	7,900,000	3.55 / 1.84	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113970PRM - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2016	01/26/2018	07/27/2016	Sale	0	20,824,252	3.71 / 2.1	0	0	1	0	0		0	0	0	1	0	0	FX (Foreign Exchange)
Currency Swap - 114597PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	09/13/2016	Sale	0	6,000,000	3.92 / 3.85	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114998PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	10/27/2016	Sale	0	3,291,400	3.3 / 1.5	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115119PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	10/24/2016	Sale	0	1,838,598	3.91 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115319PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	11/17/2016	Sale	0	6,000,000	4.025 / 3.89	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 111738PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	01/22/2016	Sale	0	24,200,000	3.86 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112019PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	02/05/2016	Sale	0	24,200,000	4.18 / 2.563	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112461PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	06/09/2016	Sale	0	11,832,210	4.12 / 2.22	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113138PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/20/2028	07/20/2016	Sale	0	7,250,000	3.84 / 3.932	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113316PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	05/20/2016	Sale	0	7,523,500	3.824 / 4.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113426PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2016	08/12/2026	08/12/2016	Sale	0	14,426,151	4.7 / 2.83	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113461PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	07/20/2016	Sale	0	9,438,609	3.57 / 3.18	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113488PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	06/27/2016	Sale	0	8,370,000	3.22 / 1.43	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113509PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/16/2026	06/16/2016	Sale	0	8,425,295	4.19 / 4.15	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113522PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2028	06/16/2016	Sale	0	2,610,800	4.36 / 5.375	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113627PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2026	06/16/2016	Sale	0	12,793,500	4.138 / 5.135	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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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 - 113871PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	09/20/2016	Sale	0	11,453,600	3.612 / 4.73	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115320PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	11/17/2016	Sale	0	8,436,827	4.025 / 3.89	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115539PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	12/16/2026	12/16/2016	Sale	0	99,090,000	4.04 / 1.8	0	56,419	56,419	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112132PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	03/17/2016	Sale	0	3,950,000	6.09 / 5.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114596PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	09/13/2016	Sale	0	5,174,512	3.92 / 3.85	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 74209PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	12/28/2016	Maturity	0	421,678	7.12 / 6.23	0	0	88,503	7,775	0		(2,618)	(73,469)	0	88,503	0	0	FX (Foreign Exchange)
Currency Swap - 100804PR - Receive: Fixed USD Pay: Fixed EUR	54401PA#3 - Lord Corporation Sr. Unsecured Notes	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	07/12/2016	07/12/2016	Maturity	0	10,455,807	5.85 / 4.7625	0	0	1,680,935	107,278	0		(51,139)	(1,844,629)	0	1,680,935	0	0	FX (Foreign Exchange)
Currency Swap - 71189PR - Receive: Fixed USD Pay: Fixed CAD	C0439#AB0 - A. O. Smith Enterprises, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2006	04/03/2018	04/03/2016	Maturity	0	2,569,593	5.85 / 5.305	0	0	278,030	9,104	0		(27,260)	(409,921)	0	278,030	0	0	FX (Foreign Exchange)
Currency Swap - 107761PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2016	Maturity	0	482,503	6.53 / 7.1675	0	0	19,997	(1,743)	0		6,386	(44,669)	0	19,997	0	0	FX (Foreign Exchange)
Currency Swap - 111737PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	01/22/2016	Sale	0	1,270,000	3.86 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 111922PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	03/10/2016	Sale	0	1,236,000	4.19 / 2.3	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112016PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	02/05/2016	Sale	0	2,413,900	4.18 / 2.563	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112131PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	03/17/2016	Sale	0	1,000,000	6.09 / 5.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112780PR - Receive: Fixed USD Pay: Fixed EUR	N1831#AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/20/2016	10/20/2016	Maturity	0	292,300	7.1 / 7.02	0	44,346	54,605	1,735	0		0	0	(44,346)	54,605	0	0	FX (Foreign Exchange)
Currency Swap - 112806PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	11/17/2026	11/17/2016	Maturity	0	91,808	5.283 / 5.07	0	10,008	19,513	504	0		0	0	(10,008)	19,513	0	0	FX (Foreign Exchange)
Currency Swap - 112802PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EUR0 Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/02/2016	09/02/2016	Maturity	0	1,443,768	6.325 / 5.9	0	147,511	174,787	2,574	0		0	0	(147,511)	174,787	0	0	FX (Foreign Exchange)
Currency Swap - 112800PR - Receive: Fixed USD Pay: Fixed CAD	802912A@4 - Saputo Inc. Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/22/2016	06/22/2016	Maturity	0	1,715,198	6.33 / 5.82	0	221,203	203,185	2,056	0		0	0	(221,203)	203,185	0	0	FX (Foreign Exchange)
Currency Swap - 112795PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	05/04/2016	05/04/2016	Maturity	0	1,078,180	6.935 / 6.385	0	87,186	80,409	544	0		0	0	(87,186)	80,409	0	0	FX (Foreign Exchange)
Currency Swap - 113794PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	09/02/2016	Sale	0	1,735,250	4.48 / 2.57	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113869PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	09/20/2016	Sale	0	1,180,000	3.612 / 4.73	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114375PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	09/08/2016	Sale	0	2,268,600	3.3875 / 1.98	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114514PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	09/30/2034	09/30/2016	Sale	0	2,648,710	3.4 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114595PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	09/13/2016	Sale	0	4,839,002	3.92 / 3.85	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114995PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2030	10/27/2016	Sale	0	3,132,770	3.35 / 1.58	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Currency Swap - 115118PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	10/24/2016	Sale	0	2,512,525	3.91 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114962PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2027	10/27/2016	Sale	0	3,362,100	3.18 / 1.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115318PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	11/17/2016	Sale	0	4,620,694	4.025 / 3.89	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115737PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	12/20/2016	Sale	0	945,164	5.95 / 3.5	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107127PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	02/27/2016	Maturity	0	1,400,000	5.71 / 4.38	0	0	153,293	4,274	0		(2,314)	(160,538)	0	153,293	0	0	FX (Foreign Exchange)
Currency Swap - 74208PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	12/28/2016	Maturity	0	90,559	7.12 / 6.23	0	0	19,007	1,670	0		(562)	(15,778)	0	19,007	0	0	FX (Foreign Exchange)
Currency Swap - 112017PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	02/05/2016	Sale	0	5,098,450	4.18 / 2.563	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115000PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	10/27/2016	Sale	0	7,300,000	3.4 / 1.65	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114996PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2030	10/27/2016	Sale	0	5,991,550	3.35 / 1.58	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107763PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2016	Maturity	0	1,809,390	6.53 / 7.1675	0	0	74,990	(6,536)	0		23,949	(167,510)	0	74,990	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2016	Maturity	0	136,287	5.755 / 6.6	0	0	(5,698)	(454)	0		11,094	(3,051)	0	(5,698)	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2016	Maturity	0	140,784	5.755 / 6.6	0	0	(2,249)	(1,258)	0		11,460	(3,152)	0	(2,249)	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	06/16/2016	Maturity	0	0	5.755 / 6.6	(612,818)	0	(638,441)	(18,205)	0		199,490	(13,720)	0	(25,622)	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	06/16/2016	Maturity	0	612,818	5.755 / 6.6	612,818	0	612,818	16,164	0		(149,604)	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/16/2016	Maturity	0	309,725	5.755 / 6.6	(136)	0	(4,947)	(2,767)	0		25,213	(6,934)	(136)	(4,811)	0	0	FX (Foreign Exchange)
Currency Swap - 111201PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	08/15/2026	08/15/2016	Sale	0	5,000,000	4.13 / 2.25	0	0	0	0	0		(123,513)	100,000	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 111736PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	01/22/2016	Sale	0	5,000,000	3.86 / 3.4	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112015PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	02/05/2016	Sale	0	5,000,000	4.18 / 2.563	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113460PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	07/20/2016	Sale	0	5,000,001	3.57 / 3.18	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113541PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	06/27/2016	Sale	0	10,000,000	3.25 / 2.8	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113649PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	07/19/2028	07/19/2016	Sale	0	5,000,000	4.04 / 2.23	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114191PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2016	07/22/2026	07/22/2016	Sale	0	16,498,000	3.96 / 2.08	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114374PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	09/08/2016	Sale	0	17,336,400	3.3875 / 1.98	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114513PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	09/30/2034	09/30/2016	Sale	0	29,988,790	3.4 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Currency Swap - 114594PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	09/13/2016	Sale	0	78,392,110	3.92 / 3.85	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114722PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2016	09/25/2028	09/23/2016	Sale	0	6,075,100	3.14 / 1.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114999PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	10/27/2016	Sale	0	7,844,900	3.4 / 1.65	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114997PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	10/27/2016	Sale	0	2,241,400	3.3 / 1.5	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115116PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	10/24/2016	Sale	0	19,411,369	3.91 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115035PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	10/31/2028	10/31/2016	Sale	0	26,482,500	3.28 / 1.53	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115317PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	11/17/2016	Sale	0	38,051,814	4.025 / 3.89	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	08/01/2016	Maturity	0	6,771,582	6.3435 / 5.44	0	0	1,241,704	79,997	0		(18,963)	(1,394,411)	0	1,241,704	0	0	FX (Foreign Exchange)
Currency Swap - 107762PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	10/14/2019	10/14/2016	Maturity	0	244,871	6.53 / 7.1675	0	0	10,149	(885)	0		3,241	(22,670)	0	10,149	0	0	FX (Foreign Exchange)
Currency Swap - 112105PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2016	03/04/2026	03/04/2016	Sale	0	29,350,000	3.51 / 1.78	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112130PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	03/17/2016	Sale	0	9,800,000	6.09 / 5.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112474PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2016	04/12/2023	04/12/2016	Sale	0	14,171,000	3.3 / 1.33	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113425PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2016	08/12/2026	08/12/2016	Sale	0	23,547,733	4.7 / 2.83	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113508PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/16/2023	06/16/2016	Sale	0	23,155,295	3.66 / 3.5	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113792PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	09/02/2016	Sale	0	3,401,000	4.48 / 2.57	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 115115PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	10/24/2016	Sale	0	7,320,000	3.91 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107126PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	02/27/2016	Maturity	0	6,400,000	5.71 / 4.38	0	0	700,766	19,538	0		(10,579)	(733,888)	0	700,766	0	0	FX (Foreign Exchange)
Currency Swap - 113793PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	09/02/2016	Sale	0	53,900,000	4.48 / 2.57	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113969PRM - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2016	01/26/2018	07/27/2016	Sale	0	6,000,000	3.71 / 2.1	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 114063PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	10/19/2023	07/19/2016	Sale	0	26,616,000	3.79 / 1.93	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 74207PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	12/28/2016	Maturity	0	396,853	7.12 / 6.23	0	0	83,292	7,317	0		(2,464)	(69,144)	0	83,292	0	0	FX (Foreign Exchange)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	08/01/2016	Maturity	0	985,599	6.3435 / 5.44	0	0	180,729	11,643	0		(2,760)	(202,956)	0	180,729	0	0	FX (Foreign Exchange)
Currency Swap - 111921PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	03/10/2016	Sale	0	15,300,000	4.19 / 2.3	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 113650PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	07/19/2028	07/19/2016	Sale	0	11,250,000	4.04 / 2.23	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Currency Swap - 115117PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	10/24/2016	Sale	0	5,320,916	3.91 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107764PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2016	Maturity	0	482,503	6.53 / 7.1675	0	0	19,997	(1,743)	0		6,386	(44,669)	0	19,997	0	0	FX (Foreign Exchange)
Currency Swap - 107128PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	02/27/2016	Maturity	0	10,100,000	5.71 / 4.38	0	0	1,105,897	30,834	0		(16,695)	(1,158,166)	0	1,105,897	0	0	FX (Foreign Exchange)
Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	08/01/2016	Maturity	0	352,833	6.3435 / 5.44	0	0	64,699	4,168	0		(988)	(72,656)	0	64,699	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2016	Maturity	0	20,191	5.755 / 6.6	0	0	(844)	(67)	0		1,644	(452)	0	(844)	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2016	Maturity	0	20,857	5.755 / 6.6	0	0	(333)	(186)	0		1,698	(467)	0	(333)	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	06/16/2016	Maturity	0	0	5.755 / 6.6	(90,788)	0	(94,584)	(2,697)	0		29,554	(2,033)	0	(3,796)	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	06/16/2016	Maturity	0	90,788	5.755 / 6.6	90,788	0	90,788	2,395	0		(22,164)	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/16/2016	Maturity	0	45,885	5.755 / 6.6	(20)	0	(733)	(410)	0		3,735	(1,027)	(20)	(713)	0	0	FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	08/01/2016	Maturity	0	1,924,543	6.3435 / 5.44	0	0	352,903	22,736	0		(5,389)	(396,304)	0	352,903	0	0	FX (Foreign Exchange)
Currency Swap - 103713CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2013	06/09/2016	06/09/2016	Maturity	0	1,376,500	2.452 / 2.295	0	0	243,950	3,771	0		1,815	(290,200)	0	243,950	0	0	FX (Foreign Exchange)
Currency Swap - 105822CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2014	12/09/2016	12/09/2016	Maturity	0	7,486,950	3.165 / 2.295	0	0	1,480,860	85,464	0		(4,595)	(1,295,040)	0	1,480,860	0	0	FX (Foreign Exchange)
Currency Swap - 105816CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2014	12/09/2016	12/09/2016	Maturity	0	13,791,750	3.165 / 2.295	0	0	2,727,900	157,434	0		(8,464)	(2,385,600)	0	2,727,900	0	0	FX (Foreign Exchange)
Currency Swap - 103712CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2013	06/09/2016	06/09/2016	Maturity	0	1,348,970	2.452 / 2.295	0	0	239,071	3,696	0		1,779	(284,396)	0	239,071	0	0	FX (Foreign Exchange)
Currency Swap - 105043PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	7,732	3.015 / 1.9	0	0	1,426	24	0		57	(1,567)	0	1,426	0	0	FX (Foreign Exchange)
Currency Swap - 105043PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	7,732	3.015 / 1.9	0	0	1,356	52	0		57	(1,567)	0	1,356	0	0	FX (Foreign Exchange)
Currency Swap - 105043PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	7,732	3.015 / 1.9	0	0	1,351	80	0		57	(1,567)	0	1,351	0	0	FX (Foreign Exchange)
Currency Swap - 105043PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	7,732	3.015 / 1.9	0	0	1,822	108	0		57	(1,567)	0	1,822	0	0	FX (Foreign Exchange)
Currency Swap - 105044PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	3,314	3.015 / 1.9	0	0	611	10	0		24	(672)	0	611	0	0	FX (Foreign Exchange)
Currency Swap - 105044PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	3,314	3.015 / 1.9	0	0	581	22	0		24	(672)	0	581	0	0	FX (Foreign Exchange)
Currency Swap - 105044PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	3,314	3.015 / 1.9	0	0	579	34	0		24	(672)	0	579	0	0	FX (Foreign Exchange)
Currency Swap - 105044PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	3,314	3.015 / 1.9	0	0	781	46	0		24	(672)	0	781	0	0	FX (Foreign Exchange)
Currency Swap - 105045PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	7,732	3.015 / 1.9	0	0	1,426	24	0		57	(1,567)	0	1,426	0	0	FX (Foreign Exchange)
Currency Swap - 105045PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	7,732	3.015 / 1.9	0	0	1,356	52	0		57	(1,567)	0	1,356	0	0	FX (Foreign Exchange)

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Currency Swap - 105045PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	7,732	3.015 / 1.9	0	0	1,351	80	0	57	(1,567)	0	1,351	0	0	FX (Foreign Exchange)
Currency Swap - 105045PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	7,732	3.015 / 1.9	0	0	1,822	108	0	57	(1,567)	0	1,822	0	0	FX (Foreign Exchange)
Currency Swap - 105046PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	5,523	3.015 / 1.9	0	0	1,019	17	0	40	(1,120)	0	1,019	0	0	FX (Foreign Exchange)
Currency Swap - 105046PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	5,523	3.015 / 1.9	0	0	969	37	0	40	(1,120)	0	969	0	0	FX (Foreign Exchange)
Currency Swap - 105046PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	5,523	3.015 / 1.9	0	0	965	57	0	40	(1,120)	0	965	0	0	FX (Foreign Exchange)
Currency Swap - 105046PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	5,523	3.015 / 1.9	0	0	1,301	77	0	40	(1,120)	0	1,301	0	0	FX (Foreign Exchange)
Currency Swap - 105047PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	3,314	3.015 / 1.9	0	0	611	10	0	24	(672)	0	611	0	0	FX (Foreign Exchange)
Currency Swap - 105047PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	3,314	3.015 / 1.9	0	0	581	22	0	24	(672)	0	581	0	0	FX (Foreign Exchange)
Currency Swap - 105047PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	3,314	3.015 / 1.9	0	0	579	34	0	24	(672)	0	579	0	0	FX (Foreign Exchange)
Currency Swap - 105047PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	3,314	3.015 / 1.9	0	0	781	46	0	24	(672)	0	781	0	0	FX (Foreign Exchange)
Currency Swap - 105048PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2016	Maturity	0	9,934	3.015 / 1.9	0	0	1,832	30	0	73	(2,014)	0	1,832	0	0	FX (Foreign Exchange)
Currency Swap - 105048PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2016	Maturity	0	9,934	3.015 / 1.9	0	0	1,743	67	0	73	(2,014)	0	1,743	0	0	FX (Foreign Exchange)
Currency Swap - 105048PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2016	Maturity	0	9,934	3.015 / 1.9	0	0	1,736	103	0	73	(2,014)	0	1,736	0	0	FX (Foreign Exchange)
Currency Swap - 105048PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2016	Maturity	0	9,934	3.015 / 1.9	0	0	2,340	139	0	73	(2,014)	0	2,340	0	0	FX (Foreign Exchange)
Currency Swap - 112363QM - Receive: Fixed USD Pay: Fixed CLP	694888\C7 - Prudential Chile II Spa	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	03/07/2026	06/23/2016	Sale	0	14,670,285	4.245 / 6.509	0	(5)	(26,628)	(97,795)	0	0	0	0	(26,624)	0	0	FX (Foreign Exchange)
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(156)	566,667	11,313,659	449,204	0	XXX	(121,527)	(11,027,896)	(510,409)	11,257,401	0	0	XXX
Total Return Swap - 106004QM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/21/2016	03/24/2016	Sale	0	0	8031 / Total Return	0	0	(2,175,322)	0	0		0	0	0	(2,175,322)	0	0	EL (Equity Risk Liability)
Total Return Swap - 106004QM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/21/2016	06/21/2016	Sale	0	0	8346 / Total Return	0	0	(2,233,999)	0	0		0	0	0	(2,233,999)	0	0	EL (Equity Risk Liability)
Total Return Swap - 106004QM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/21/2016	08/08/2016	Sale	0	104,249,450	8519 / Total Return	0	0	(5,044,071)	528,143	0		1,130,240	0	0	(5,044,071)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110771QM - Receive: Floating 3 Month Libor -77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2015	10/06/2016	01/07/2016	Sale	0	0	0 / Total Return	0	0	(1,425,474)	0	0		0	0	0	(1,425,474)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110771QM - Receive: Floating 3 Month Libor -77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2015	10/06/2016	04/06/2016	Sale	0	0	0 / Total Return	0	0	(1,284,338)	0	0		0	0	0	(1,284,338)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110771QM - Receive: Floating 3 Month Libor -77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2015	10/06/2016	07/07/2016	Sale	0	0	0 / Total Return	0	0	(4,102,046)	0	0		0	0	0	(4,102,046)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110771QM - Receive: Floating 3 Month Libor -77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2015	10/06/2016	10/06/2016	Sale	0	102,726,537	0 / Total Return	0	0	(8,330,190)	(193,530)	0		4,091,349	0	0	(8,330,190)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111379QM - Receive: Floating 3 Month Libor -1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	12/19/2016	03/17/2016	Sale	0	0	5158 / Total Return	0	0	(3,434,238)	0	0		0	0	0	(3,434,238)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111379QM - Receive: Floating 3 Month Libor -1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	12/19/2016	06/15/2016	Sale	0	0	632 / Total Return	0	0	(6,721,189)	0	0		0	0	0	(6,721,189)	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 - 111379OM - Receive: Floating 3 Month Libor -1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	12/19/2016	09/15/2016	Sale	0	0	6464 / Total Return	0	0	(5,910,878)	0	0		0	0	0	(5,910,878)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111379OM - Receive: Floating 3 Month Libor -1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	12/19/2016	09/16/2016	Sale	0	199,998,525	6464 / Total Return	0	0	(1,418,839)	550,160	0		5,083,625	0	0	(1,418,839)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111459OM - Receive: Floating 3 Month Libor +5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2015	12/21/2016	03/23/2016	Sale	0	0	6431 / Total Return	0	0	(1,783,014)	0	0		0	0	0	(1,783,014)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111459OM - Receive: Floating 3 Month Libor +5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2015	12/21/2016	06/21/2016	Sale	0	0	6746 / Total Return	0	0	(2,542,800)	0	0		0	0	0	(2,542,800)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111459OM - Receive: Floating 3 Month Libor +5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2015	12/21/2016	09/22/2016	Sale	0	0	6919 / Total Return	0	0	(3,810,720)	0	0		0	0	0	(3,810,720)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111459OM - Receive: Floating 3 Month Libor +5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2015	12/21/2016	12/21/2016	Maturity	0	113,781,546	9133 / Total Return	0	0	0	822,343	0		925,619	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 111459OM - Receive: Floating 3 Month Libor +5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2015	12/21/2016	12/21/2016	Sale	0	0	9133 / Total Return	0	0	(8,058,780)	0	0		0	0	0	(8,058,780)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110771OM - Receive: Floating 3 Month Libor -77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2016	10/06/2016	10/06/2016	Sale	0	1,425,474	0 / Total Return	0	0	(115,593)	(1,055)	0		0	0	0	(115,593)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111379OM - Receive: Floating 3 Month Libor -1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2016	12/19/2016	09/16/2016	Sale	0	3,434,238	6464 / Total Return	0	0	(24,363)	5,708	0		0	0	0	(24,363)	0	0	EL (Equity Risk Liability)
Total Return Swap - 106004OM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2016	09/21/2016	08/08/2016	Sale	0	2,175,322	8519 / Total Return	0	0	(105,252)	6,986	0		0	0	0	(105,252)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111459OM - Receive: Floating 3 Month Libor +5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	12/21/2016	12/21/2016	Maturity	0	1,783,014	9133 / Total Return	0	0	0	10,275	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112580OM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	06/13/2016	Sale	0	0	9389 / Total Return	0	0	(8,933,388)	0	0		0	0	0	(8,933,388)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112580OM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	09/15/2016	Sale	0	0	9575 / Total Return	0	0	(5,692,764)	0	0		0	0	0	(5,692,764)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112580OM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/15/2016	09/16/2016	Sale	0	151,127,920	9575 / Total Return	0	(4,599,549)	1,356,776	694,498	0		0	0	3,509,093	2,892,377	0	0	EL (Equity Risk Liability)
Total Return Swap - 112581OM - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/20/2017	06/21/2016	Sale	0	0	9284 / Total Return	0	0	(7,689,490)	0	0		0	0	0	(7,689,490)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112581OM - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/20/2017	09/22/2016	Sale	0	0	9401 / Total Return	0	0	(12,067,280)	0	0		0	0	0	(12,067,280)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112581OM - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/20/2017	12/22/2016	Sale	0	0	1.1567 / Total Return	0	0	(24,423,075)	0	0		0	0	0	(24,423,075)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112584OM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/08/2016	06/08/2016	Maturity	0	170,851,673	1.1252 / Total Return	0	(5,075,360)	0	362,388	0		0	0	5,075,360	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112584OM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/08/2016	06/08/2016	Sale	0	0	1.1252 / Total Return	0	0	(9,320,478)	0	0		0	0	0	(9,320,478)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112586OM - Receive: Floating 3 Month Libor +72 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	1.3501 / Total Return	0	0	5,667,334	0	0		0	0	0	5,667,334	0	0	EL (Equity Risk Liability)
Total Return Swap - 112586OM - Receive: Floating 3 Month Libor +72 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2016	04/06/2016	Maturity	0	5,704,395	1.3501 / Total Return	0	187,458	0	(18,569)	0		(187,458)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112586OM - Receive: Floating 3 Month Libor +72 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/05/2016	07/05/2016	Maturity	0	134,939,156	1.3501 / Total Return	0	4,434,377	0	(473,056)	0		0	0	(4,434,377)	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112586OM - Receive: Floating 3 Month Libor +72 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	1.3501 / Total Return	0	0	(3,294,418)	0	0		0	0	0	(3,294,418)	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 - 112587CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/06/2017	04/04/2016	Sale	0	0	8617 / Total Return	0	0	(2,120,177)	0	0		0	0	0	(2,120,177)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112587CM - Receive: Floating 3 Month Libor +25 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	8801 / Total Return	0	0	(7,997,512)	0	0		0	0	0	(7,997,512)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112587CM - Receive: Floating 3 Month Libor +25 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	9064 / Total Return	0	0	(14,020,594)	0	0		0	0	0	(14,020,594)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110771CM - Receive: Floating 3 Month Libor -77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2016	10/06/2016	10/06/2016	Sale	0	1,284,338	0 / Total Return	0	0	(104,148)	(459)	0		0	0	0	(104,148)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113497CM - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/08/2017	09/06/2016	Sale	0	0	1.038 / Total Return	0	0	(5,938,780)	0	0		0	0	0	(5,938,780)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113497CM - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/08/2017	12/06/2016	Sale	0	0	1.2254 / Total Return	0	0	7,544,348	0	0		0	0	0	7,544,348	0	0	EL (Equity Risk Liability)
Total Return Swap - 113497CM - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/08/2017	12/08/2016	Maturity	0	28,389	1.2254 / Total Return	0	0	0	163	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 113497CM - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	06/08/2017	12/08/2016	Maturity	0	7,515,959	1.2254 / Total Return	0	0	0	43,179	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 112580CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2016	12/15/2016	09/16/2016	Sale	0	8,933,388	9575 / Total Return	0	(271,886)	80,201	23,580	0		0	0	(90,772)	170,973	0	0	EL (Equity Risk Liability)
Total Return Swap - 111379CM - Receive: Floating 3 Month Libor -1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2016	12/19/2016	09/16/2016	Sale	0	6,721,189	6464 / Total Return	0	0	(47,682)	316	0		0	0	0	(47,682)	0	0	EL (Equity Risk Liability)
Total Return Swap - 111459CM - Receive: Floating 3 Month Libor +5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	12/21/2016	12/21/2016	Maturity	0	2,542,800	9133 / Total Return	0	0	0	10,269	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 106004CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2016	09/21/2016	08/08/2016	Sale	0	2,233,999	8519 / Total Return	0	0	(108,091)	7,174	0		0	0	0	(108,091)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113895CM - Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2016	07/05/2017	10/04/2016	Sale	0	0	0034 / Total Return	0	0	(13,512,108)	0	0		0	0	0	(13,512,108)	0	0	EL (Equity Risk Liability)
Total Return Swap - 113895CM - Receive: Floating 3 Month Libor -83 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2016	07/05/2017	12/13/2016	Sale	0	77,830,129	0034 / Total Return	0	0	(9,237,808)	(31,946)	0		0	0	0	(9,237,808)	0	0	EL (Equity Risk Liability)
Total Return Swap - 110771CM - Receive: Floating 3 Month Libor -77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	10/06/2016	10/06/2016	Sale	0	4,102,046	0 / Total Return	0	0	(332,639)	0	0		0	0	0	(332,639)	0	0	EL (Equity Risk Liability)
Total Return Swap - 112580CM - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2016	12/15/2016	09/16/2016	Sale	0	5,692,764	1.1553 / Total Return	0	(173,258)	51,108	1,096	0		0	0	(57,844)	108,952	0	0	EL (Equity Risk Liability)
Total Return Swap - 111459CM - Receive: Floating 3 Month Libor +5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2016	12/21/2016	12/21/2016	Maturity	0	3,810,720	9133 / Total Return	0	0	0	8,726	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 114938CM - Receive: Floating 3 Month Libor -78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2016	10/06/2017	12/05/2016	Sale	0	118,389,704	0607 / Total Return	0	0	(9,134,124)	1,124	0		0	0	0	(9,134,124)	0	0	EL (Equity Risk Liability)
0949999. Subtotal - Swaps - Hedging Other - Total Return												0	(5,498,218)	(177,795,894)	2,357,512	0	XXX	11,230,832	0	3,814,002	(176,111,678)	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												(953,947)	194,848,810	163,880,750	26,076,462	0	XXX	(46,331,218)	(11,027,896)	105,861	(30,857,680)	0	0	XXX
Credit Default Swap - 105658CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2014	06/20/2024	02/05/2016	Sale	0	150,000,000	1 / Credit Event	407,358	0	(191,667)	145,833	0		0	0	(3,964)	(540,608)	0	0	RC (Credit Replications)
Credit Default Swap - 105658CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2014	06/20/2024	02/10/2016	Sale	0	101,000,000	1 / Credit Event	274,288	0	(5,393,197)	112,222	0		0	0	(3,036)	(5,627,784)	0	0	RC (Credit Replications)
Credit Default Swap - 112078CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	09/17/2058	11/15/2016	Sale	0	100,000,000	.5 / Credit Event	0	(8,234,948)	(3,044,841)	409,722	0		0	0	128,393	5,061,714	0	0	RC (Credit Replications)
Credit Default Swap - 112077CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	06/20/2024	02/10/2016	Sale	0	101,000,000	0 / Credit Event	0	3,204,780	143,083	(14,028)	0		0	0	(4,940)	(3,056,757)	0	0	RC (Credit Replications)
Credit Default Swap - 112093CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2016	09/17/2058	11/29/2016	Sale	0	50,000,000	.5 / Credit Event	0	(4,238,023)	(1,460,990)	214,583	0		0	0	68,554	2,708,480	0	0	RC (Credit Replications)

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)
Credit Default Swap - 112092CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2016	09/17/2058	11/30/2016	Sale	0	100,000,000	5 / Credit Event	0	(8,639,527)	(2,892,058)	437,500	0		0	0	142,454	5,605,015	0	0	RC (Credit Replications)
Credit Default Swap - 113279CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2016	09/17/2058	11/07/2016	Sale	0	250,000,000	5 / Credit Event	0	(13,965,800)	(8,030,253)	690,972	0		0	0	141,930	5,793,617	0	0	RC (Credit Replications)
Credit Default Swap - 113464CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	09/17/2058	11/07/2016	Sale	0	50,000,000	5 / Credit Event	0	(2,712,868)	(1,606,051)	113,194	0		0	0	24,580	1,082,237	0	0	RC (Credit Replications)
Credit Default Swap - 113471CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2016	09/17/2058	11/02/2016	Sale	0	100,000,000	5 / Credit Event	0	(5,242,606)	(3,204,395)	219,444	0		0	0	44,894	1,993,317	0	0	RC (Credit Replications)
Credit Default Swap - 113483CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	09/17/2058	11/07/2016	Sale	0	100,000,000	5 / Credit Event	0	(5,400,919)	(3,212,101)	234,722	0		0	0	49,240	2,139,577	0	0	RC (Credit Replications)
Credit Default Swap - 111068CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2015	10/17/2057	11/01/2016	Sale	0	50,000,000	5 / Credit Event	(2,093,711)	0	(1,037,769)	211,806	0		0	0	36,619	1,012,502	0	0	RC (Credit Replications)
Credit Default Swap - 111088CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2015	10/17/2057	11/01/2016	Sale	0	50,000,000	5 / Credit Event	(2,106,934)	0	(1,037,769)	211,806	0		0	0	36,854	1,026,048	0	0	RC (Credit Replications)
Credit Default Swap - 111820CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	10/17/2057	11/10/2016	Sale	0	100,000,000	5 / Credit Event	0	(6,081,235)	(2,027,192)	454,167	0		0	0	105,939	3,948,104	0	0	RC (Credit Replications)
Credit Default Swap - 110584CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2015	01/17/2047	12/09/2016	Sale	0	50,000,000	5 / Credit Event	(1,801,464)	0	(391,335)	240,972	0		0	0	49,042	1,346,133	0	0	RC (Credit Replications)
0989999. Subtotal - Swaps - Replication - Credit Default												(5,320,464)	(51,311,145)	(33,386,535)	3,682,917	0	XXX	0	0	816,559	22,491,595	0	0	XXX
1029999. Subtotal - Swaps - Replication												(5,320,464)	(51,311,145)	(33,386,535)	3,682,917	0	XXX	0	0	816,559	22,491,595	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												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												403,550	199,780,362	327,482,612	18,123,805	0	XXX	(57,345,707)	0	(3,514,389)	131,116,224	0	0	XXX
1169999. Total Swaps - Credit Default												(6,677,805)	(51,311,145)	(33,386,535)	3,264,630	0	XXX	(94,815)	0	1,133,215	22,491,595	0	0	XXX
1179999. Total Swaps - Foreign Exchange												(1,744)	566,667	39,764,422	2,138,395	0	XXX	(121,527)	(42,444,795)	(510,409)	39,709,752	0	0	XXX
1189999. Total Swaps - Total Return												0	(5,498,218)	(177,795,894)	2,357,512	0	XXX	11,230,832	0	3,814,002	(176,111,678)	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												(6,275,999)	143,537,665	156,064,605	25,884,343	0	XXX	(46,331,218)	(42,444,795)	922,420	17,205,893	0	0	XXX
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	01/19/2016	01/19/2016	Sale	0	7,543,410	008201	0	0	(266,166)	0	0		(266,166)	106,484	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	01/19/2016	01/19/2016	Sale	0	7,884,212	008571	0	0	(74,636)	0	0		(74,636)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	02/19/2016	02/19/2016	Sale	0	7,888,133	008575	0	0	(268,381)	0	0		(268,381)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2016	02/19/2016	02/19/2016	Sale	0	8,056,148	008758	0	0	100,367	0	0		100,367	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2016	03/31/2016	03/31/2016	Sale	0	7,545,389	008766	0	0	(113,119)	0	0		(113,119)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	03/31/2016	03/31/2016	Sale	0	7,652,720	00889	0	0	5,788	0	0		5,788	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	04/28/2016	04/28/2016	Sale	0	7,661,916	008901	0	0	(267,137)	0	0		(267,137)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	05/31/2016	05/31/2016	Sale	0	7,729,688	00898	0	0	(31,712)	0	0		(31,712)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	06/30/2016	06/30/2016	Sale	0	7,803,617	009066	0	0	(586,850)	0	0		(586,850)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	09/30/2016	09/30/2016	Sale	0	8,266,776	009604	0	0	(233,476)	0	0		(233,476)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	06/30/2016	06/30/2016	Sale	0	8,239,475	009572	0	0	150,992	0	0		150,992	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	12/16/2016	12/16/2016	Sale	0	8,590,599	00998	0	0	1,318,671	0	0		1,318,671	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	09/30/2016	09/30/2016	Sale	0	8,562,399	009947	0	0	(62,148)	0	0		(62,148)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	01/19/2016	01/19/2016	Sale	0	7,543,410	008201	0	0	(266,166)	0	0		(266,166)	106,484	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	01/19/2016	01/19/2016	Sale	0	7,884,212	008571	0	0	(74,636)	0	0		(74,636)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	02/19/2016	02/19/2016	Sale	0	7,888,133	008575	0	0	(268,381)	0	0		(268,381)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2016	02/19/2016	02/19/2016	Sale	0	8,056,148	008758	0	0	100,367	0	0		100,367	0	0	0	0	0	100.00% \ 100.00%

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: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2016	03/31/2016	03/31/2016	Sale	0	7,545,389	.008766	0	0	(113,119)	0	0		(113,119)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	04/28/2016	04/28/2016	Sale	0	7,661,916	.008901	0	0	(267,137)	0	0		(267,137)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	03/31/2016	03/31/2016	Sale	0	7,652,720	.00889	0	0	5,788	0	0		5,788	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	05/31/2016	05/31/2016	Sale	0	7,729,688	.00898	0	0	(31,712)	0	0		(31,712)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	06/30/2016	06/30/2016	Sale	0	7,803,617	.009066	0	0	(586,850)	0	0		(586,850)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	09/30/2016	09/30/2016	Sale	0	8,266,776	.009604	0	0	(233,476)	0	0		(233,476)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	06/30/2016	06/30/2016	Sale	0	8,239,475	.009572	0	0	150,992	0	0		150,992	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	12/16/2016	12/16/2016	Sale	0	8,590,599	.00998	0	0	1,318,671	0	0		1,318,671	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	09/30/2016	09/30/2016	Sale	0	8,562,399	.009947	0	0	(62,148)	0	0		(62,148)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	01/19/2016	01/19/2016	Sale	0	4,186,016	.008201	0	0	(147,702)	59,090	0		(147,702)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	01/19/2016	01/19/2016	Sale	0	4,375,135	.008571	0	0	(41,417)	0	0		(41,417)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	02/19/2016	02/19/2016	Sale	0	4,377,311	.008575	0	0	(148,931)	0	0		(148,931)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2016	02/19/2016	02/19/2016	Sale	0	4,470,547	.008758	0	0	55,696	0	0		55,696	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2016	03/31/2016	03/31/2016	Sale	0	4,187,114	.008766	0	0	(62,772)	0	0		(62,772)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	04/28/2016	04/28/2016	Sale	0	4,251,778	.008901	0	0	(148,240)	0	0		(148,240)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	03/31/2016	03/31/2016	Sale	0	4,246,675	.00889	0	0	3,212	0	0		3,212	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	05/31/2016	05/31/2016	Sale	0	4,289,386	.00898	0	0	(17,598)	0	0		(17,598)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	06/30/2016	06/30/2016	Sale	0	4,330,411	.009066	0	0	(325,657)	0	0		(325,657)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	09/30/2016	09/30/2016	Sale	0	4,587,429	.009604	0	0	(129,561)	0	0		(129,561)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	06/30/2016	06/30/2016	Sale	0	4,572,279	.009572	0	0	83,789	0	0		83,789	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	12/16/2016	12/16/2016	Sale	0	4,767,126	.00998	0	0	731,762	0	0		731,762	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	09/30/2016	09/30/2016	Sale	0	4,751,477	.009947	0	0	(34,487)	0	0		(34,487)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	01/19/2016	01/19/2016	Sale	0	7,543,410	.008201	0	0	(266,166)	0	0		(266,166)	106,484	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	01/19/2016	01/19/2016	Sale	0	7,884,212	.008571	0	0	(74,636)	0	0		(74,636)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	02/19/2016	02/19/2016	Sale	0	7,888,133	.008575	0	0	(268,381)	0	0		(268,381)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2016	02/19/2016	02/19/2016	Sale	0	8,056,148	.008758	0	0	100,367	0	0		100,367	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2016	03/31/2016	03/31/2016	Sale	0	7,545,389	.008766	0	0	(113,119)	0	0		(113,119)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	04/28/2016	04/28/2016	Sale	0	7,661,916	.008901	0	0	(267,137)	0	0		(267,137)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	03/31/2016	03/31/2016	Sale	0	7,652,720	.00889	0	0	5,788	0	0		5,788	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	05/31/2016	05/31/2016	Sale	0	7,729,688	.00898	0	0	(31,712)	0	0		(31,712)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	06/30/2016	06/30/2016	Sale	0	7,803,617	.009066	0	0	(586,850)	0	0		(586,850)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	09/30/2016	09/30/2016	Sale	0	8,266,776	.009604	0	0	(233,476)	0	0		(233,476)	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	06/30/2016	06/30/2016	Sale	0	8,239,475	.009572	0	0	150,992	0	0		150,992	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	12/16/2016	12/16/2016	Sale	0	8,590,599	.00998	0	0	1,318,671	0	0		1,318,671	0	0	0	0	0	100.00% \ 100.00%
Long: Japanese Yen - Short: United States Dollar	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2016	09/30/2016	09/30/2016	Sale	0	8,562,399	.009947	0	0	(62,148)	0	0		(62,148)	0	0	0	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	04/28/2016	02/01/2016	Maturity	0	253	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

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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	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	04/28/2016	03/01/2016	Maturity	0	917	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	04/28/2016	04/01/2016	Maturity	0	1,191	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	04/28/2016	04/28/2016	Sale	0	19,751,833	1	0	0	(325,734)	0	0		0	0	0	(325,734)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	04/01/2016	Maturity	0	3,228	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	05/01/2016	Maturity	0	9,190	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	06/01/2016	Maturity	0	8,713	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	08/01/2016	Maturity	0	14,816	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	09/01/2016	Maturity	0	8,908	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	10/01/2016	Maturity	0	9,922	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	11/01/2016	Maturity	0	9,489	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	12/01/2016	Maturity	0	8,442	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	04/01/2016	Maturity	0	2,939	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	05/01/2016	Maturity	0	9,313	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	06/01/2016	Maturity	0	8,843	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	08/01/2016	Maturity	0	15,074	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	09/01/2016	Maturity	0	9,037	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	10/01/2016	Maturity	0	10,045	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	11/01/2016	Maturity	0	9,617	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	12/01/2016	Maturity	0	8,567	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	04/01/2016	Maturity	0	4,045	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	05/01/2016	Maturity	0	14,554	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	06/01/2016	Maturity	0	14,020	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	08/01/2016	Maturity	0	24,554	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	09/01/2016	Maturity	0	14,276	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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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 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	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	10/01/2016	Maturity	0	15,512	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	11/01/2016	Maturity	0	15,035	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	12/01/2016	Maturity	0	13,585	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
1219999. Subtotal - Forwards - Hedging Effective												0	0	(1,491,063)	0	0	XXX	(1,165,328)	378,542	0	(325,734)	0	0	XXX
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2016	07/27/2016	07/27/2016	Sale	0	64,571	.009686	0	0	1,473	0	0		0	0	0	1,473	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	1,012,044	1.2342	0	0	902	0	0		0	0	0	902	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2015	01/25/2016	01/25/2016	Sale	0	5,220,806	1.53287	0	0	361,605	0	0		0	(200,490)	0	361,605	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2015	02/25/2016	02/25/2016	Sale	0	806,644	1.0664	0	0	(27,912)	0	0		0	15,992	0	(27,912)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	03/21/2016	03/21/2016	Sale	0	6,448,135	1.0846	0	0	(245,833)	0	0		0	21,994	0	(245,833)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	01/25/2016	01/25/2016	Sale	0	4,755,369	1.4171	0	0	32,215	0	0		0	0	0	32,215	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	04/25/2016	04/25/2016	Sale	0	4,827,186	1.4173	0	0	(111,373)	0	0		0	0	0	(111,373)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2016	05/25/2016	05/25/2016	Sale	0	833,953	1.10285	0	0	(8,772)	0	0		0	0	0	(8,772)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2016	02/25/2016	02/25/2016	Sale	0	820,010	1.1	0	0	2,460	0	0		0	0	0	2,460	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	663,304	1.38855	0	0	2,412	0	0		0	0	0	2,412	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2016	06/22/2016	06/22/2016	Sale	0	6,746,923	1.1345	0	0	37,466	0	0		0	0	0	37,466	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2016	03/21/2016	03/21/2016	Sale	0	6,631,176	1.1316	0	0	(33,109)	0	0		0	0	0	(33,109)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	04/25/2016	04/25/2016	Sale	0	4,805,034	1.4319	0	0	60,738	0	0		0	0	0	60,738	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	07/25/2016	07/25/2016	Sale	0	4,877,934	1.4322	0	0	407,516	0	0		0	0	0	407,516	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2016	05/25/2016	05/25/2016	Sale	0	836,560	1.1222	0	0	(5,777)	0	0		0	0	0	(5,777)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2016	08/25/2016	08/25/2016	Sale	0	851,348	1.1255	0	0	(2,042)	0	0		0	0	0	(2,042)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	1,490,259	1.4408	0	0	3,982	0	0		0	0	0	3,982	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	897,136	1.4408	0	0	2,397	0	0		0	0	0	2,397	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	09/22/2016	09/22/2016	Sale	0	6,747,050	1.1347	0	0	63,029	0	0		0	0	0	63,029	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2016	06/22/2016	Sale	0	6,628,246	1.1311	0	0	(16,994)	0	0		0	0	0	(16,994)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2016	10/24/2016	10/24/2016	Sale	0	4,303,487	1.3106	0	0	295,360	0	0		0	0	0	295,360	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2016	07/25/2016	07/25/2016	Sale	0	4,235,531	1.3092	0	0	10,838	0	0		0	0	0	10,838	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	08/25/2016	08/25/2016	Sale	0	845,132	1.1337	0	0	(4,100)	0	0		0	0	0	(4,100)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	11/25/2016	11/25/2016	Sale	0	860,789	1.13798	0	0	58,645	0	0		0	0	0	58,645	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2016	12/22/2016	12/22/2016	Sale	0	6,664,539	1.121	0	0	447,969	0	0		0	0	0	447,969	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: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2016	09/22/2016	09/22/2016	Sale	0	6,545,034	1.1169	0	0	42,192	0	0		0	0	0	42,192	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2016	10/24/2016	10/24/2016	Sale	0	3,738,265	1.2187	0	0	5,981	0	0		0	0	0	5,981	0	0	FX (Foreign Exchange)
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	2,917	1.233001	0	0	34	0	0		0	0	0	34	0	0	FX (Foreign Exchange)
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	59,133	1.233	0	0	695	0	0		0	0	0	695	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2016	11/25/2016	11/25/2016	Sale	0	790,341	1.0602	0	0	186	0	0		0	0	0	186	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	7,528,620	1.2342	0	0	6,710	0	0		0	0	0	6,710	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2016	12/22/2016	12/22/2016	Sale	0	6,089,126	1.0391	0	0	38,383	0	0		0	0	0	38,383	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2015	02/01/2016	02/01/2016	Sale	0	535,277	1.1024	0	0	6,337	0	0		0	(7,508)	0	6,337	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2015	02/01/2016	02/01/2016	Sale	0	1,251,943	1.544	0	0	86,598	0	0		0	(56,730)	0	86,598	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2015	02/29/2016	02/29/2016	Sale	0	937,158	129077	0	0	3,477	0	0		0	107	0	3,477	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	02/01/2016	02/01/2016	Sale	0	523,271	1.0947	0	0	(2,557)	0	0		0	0	0	(2,557)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	05/03/2016	05/03/2016	Sale	0	532,906	1.09733	0	0	(26,428)	0	0		0	0	0	(26,428)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	05/03/2016	05/03/2016	Sale	0	1,165,501	1.43715	0	0	(14,314)	0	0		0	0	0	(14,314)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	02/01/2016	02/01/2016	Sale	0	1,147,305	1.437	0	0	160	0	0		0	0	0	160	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	05/31/2016	05/31/2016	Sale	0	934,468	128707	0	0	(174)	0	0		0	0	0	(174)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	2,144,178	1.38855	0	0	7,798	0	0		0	0	0	7,798	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	02/29/2016	02/29/2016	Sale	0	934,324	128687	0	0	(643)	0	0		0	0	0	(643)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	08/01/2016	08/01/2016	Sale	0	1,184,662	1.46127	0	0	114,204	0	0		0	0	0	114,204	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	08/01/2016	08/01/2016	Sale	0	555,128	1.14348	0	0	12,783	0	0		0	0	0	12,783	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/03/2016	05/03/2016	Sale	0	545,116	1.1404	0	0	5,425	0	0		0	0	0	5,425	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/03/2016	05/03/2016	Sale	0	1,166,467	1.461	0	0	(4,950)	0	0		0	0	0	(4,950)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	08/31/2016	08/31/2016	Sale	0	935,805	128891	0	0	(211)	0	0		0	0	0	(211)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	934,853	12876	0	0	(211)	0	0		0	0	0	(211)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	10/31/2016	10/31/2016	Sale	0	1,041,106	1.3169	0	0	75,895	0	0		0	0	0	75,895	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	08/01/2016	08/01/2016	Sale	0	516,155	1.1075	0	0	4,497	0	0		0	0	0	4,497	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	08/01/2016	08/01/2016	Sale	0	1,023,575	1.3149	0	0	4,281	0	0		0	0	0	4,281	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	10/31/2016	10/31/2016	Sale	0	526,345	1.1118	0	0	7,385	0	0		0	0	0	7,385	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	11/30/2016	11/30/2016	Sale	0	936,771	129024	0	0	743	0	0		0	0	0	743	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	08/31/2016	08/31/2016	Sale	0	935,889	128903	0	0	127	0	0		0	0	0	127	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2016	11/30/2016	Sale	0	513,081	1.0952	0	0	16,116	0	0		0	0	0	16,116	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2016	11/30/2016	Sale	0	951,512	1.21608	0	0	(26,071)	0	0		0	0	0	(26,071)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	10/31/2016	10/31/2016	Sale	0	946,198	1.2155	0	0	4,204	0	0		0	0	0	4,204	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	10/31/2016	10/31/2016	Sale	0	509,863	1.094	0	0	1,025	0	0		0	0	0	1,025	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2016	11/30/2016	Sale	0	971,010	1.241	0	0	6,573	0	0		0	0	0	6,573	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2016	11/30/2016	Sale	0	496,309	1.0594	0	0	656	0	0		0	0	0	656	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	11/30/2016	11/30/2016	Sale	0	936,107	128932	0	0	(78)	0	0		0	0	0	(78)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/19/2016	12/19/2016	Sale	0	498,267	1.0601	0	0	7,708	0	0		0	0	0	7,708	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/19/2016	12/19/2016	Sale	0	974,389	1.2413	0	0	1,688	0	0		0	0	0	1,688	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	489,853	1.0422	0	0	705	0	0		0	0	0	705	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	846,688	1.2452	0	0	(4,114)	0	0		0	0	0	(4,114)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	130,763	1.2452	0	0	(635)	0	0		0	0	0	(635)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/30/2016	12/30/2016	Sale	0	131,028	1.2454	0	0	1,026	0	0		0	0	0	1,026	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2015	02/01/2016	02/01/2016	Sale	0	665,283	1.544	0	0	46,018	0	0		0	(30,146)	0	46,018	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2015	02/01/2016	02/01/2016	Sale	0	284,446	1.1024	0	0	3,367	0	0		0	(3,990)	0	3,367	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2015	02/29/2016	02/29/2016	Sale	0	1,443,223	129077	0	0	5,354	0	0		0	165	0	5,354	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	03/15/2016	03/15/2016	Sale	0	691,148	1.513	0	0	44,105	0	0		0	(17,764)	0	44,105	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	03/15/2016	03/15/2016	Sale	0	729,641	1.1022	0	0	(5,958)	0	0		0	(9,310)	0	(5,958)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	05/03/2016	05/03/2016	Sale	0	619,347	1.43715	0	0	(7,606)	0	0		0	0	0	(7,606)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	02/01/2016	02/01/2016	Sale	0	278,066	1.0947	0	0	(1,359)	0	0		0	0	0	(1,359)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	02/01/2016	02/01/2016	Sale	0	609,678	1.437	0	0	85	0	0		0	0	0	85	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	05/03/2016	05/03/2016	Sale	0	283,186	1.09733	0	0	(14,044)	0	0		0	0	0	(14,044)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	02/29/2016	02/29/2016	Sale	0	1,438,859	128687	0	0	(990)	0	0		0	0	0	(990)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	05/31/2016	05/31/2016	Sale	0	1,439,081	128707	0	0	(269)	0	0		0	0	0	(269)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	3,001,849	1.38855	0	0	10,917	0	0		0	0	0	10,917	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	06/15/2016	06/15/2016	Sale	0	646,669	1.4304	0	0	5,018	0	0		0	0	0	5,018	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	06/15/2016	06/15/2016	Sale	0	729,054	1.1128	0	0	(7,010)	0	0		0	0	0	(7,010)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	03/15/2016	03/15/2016	Sale	0	712,521	1.1098	0	0	899	0	0		0	0	0	899	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	03/15/2016	03/15/2016	Sale	0	633,754	1.4301	0	0	(6,049)	0	0		0	0	0	(6,049)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	08/01/2016	08/01/2016	Sale	0	294,995	1.14348	0	0	6,793	0	0		0	0	0	6,793	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	08/01/2016	08/01/2016	Sale	0	629,530	1.46127	0	0	60,688	0	0		0	0	0	60,688	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: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/03/2016	05/03/2016	Sale	0	289,675	1.1404	0	0	2,883	0	0		0	0	0	2,883	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/03/2016	05/03/2016	Sale	0	619,861	1.461	0	0	(2,630)	0	0		0	0	0	(2,630)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	08/31/2016	08/31/2016	Sale	0	1,441,140	128891	0	0	(325)	0	0		0	0	0	(325)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	1,439,674	12876	0	0	(324)	0	0		0	0	0	(324)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	09/15/2016	09/15/2016	Sale	0	639,982	1.43085	0	0	49,893	0	0		0	0	0	49,893	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/15/2016	06/15/2016	Sale	0	627,004	1.4301	0	0	(4,735)	0	0		0	0	0	(4,735)	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	09/15/2016	09/15/2016	Sale	0	734,057	1.1325	0	0	5,250	0	0		0	0	0	5,250	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	717,128	1.129	0	0	(3,494)	0	0		0	0	0	(3,494)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	10/31/2016	10/31/2016	Sale	0	553,243	1.3169	0	0	40,331	0	0		0	0	0	40,331	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	08/01/2016	08/01/2016	Sale	0	274,285	1.1075	0	0	2,390	0	0		0	0	0	2,390	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	10/31/2016	10/31/2016	Sale	0	279,700	1.1118	0	0	3,925	0	0		0	0	0	3,925	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	08/01/2016	08/01/2016	Sale	0	543,928	1.3149	0	0	2,275	0	0		0	0	0	2,275	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	11/30/2016	11/30/2016	Sale	0	1,442,627	129024	0	0	1,144	0	0		0	0	0	1,144	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	08/31/2016	08/31/2016	Sale	0	1,441,270	128903	0	0	195	0	0		0	0	0	195	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	09/15/2016	09/15/2016	Sale	0	704,632	1.1214	0	0	1,885	0	0		0	0	0	1,885	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	12/15/2016	12/15/2016	Sale	0	721,381	1.1253	0	0	53,721	0	0		0	0	0	53,721	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	12/15/2016	12/15/2016	Sale	0	584,363	1.321	0	0	35,588	0	0		0	0	0	35,588	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	09/15/2016	09/15/2016	Sale	0	572,112	1.3191	0	0	87	0	0		0	0	0	87	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2016	11/30/2016	Sale	0	505,633	1.21608	0	0	(13,854)	0	0		0	0	0	(13,854)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2016	11/30/2016	Sale	0	272,651	1.0952	0	0	8,564	0	0		0	0	0	8,564	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	10/31/2016	10/31/2016	Sale	0	502,809	1.2155	0	0	2,234	0	0		0	0	0	2,234	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	10/31/2016	10/31/2016	Sale	0	270,941	1.094	0	0	545	0	0		0	0	0	545	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2016	11/30/2016	Sale	0	515,995	1.241	0	0	3,493	0	0		0	0	0	3,493	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2016	11/30/2016	Sale	0	263,739	1.0594	0	0	349	0	0		0	0	0	349	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	11/30/2016	11/30/2016	Sale	0	1,441,604	128932	0	0	(121)	0	0		0	0	0	(121)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/19/2016	12/19/2016	Sale	0	517,790	1.2413	0	0	897	0	0		0	0	0	897	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/19/2016	12/19/2016	Sale	0	264,779	1.0601	0	0	4,096	0	0		0	0	0	4,096	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/15/2016	12/15/2016	Sale	0	545,612	1.258	0	0	(7,568)	0	0		0	0	0	(7,568)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/15/2016	12/15/2016	Sale	0	662,721	1.0547	0	0	(8,294)	0	0		0	0	0	(8,294)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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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 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: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	260,308	1.0422	0	0	375	0	0		0	0	0	375	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	449,930	1.2452	0	0	(2,186)	0	0		0	0	0	(2,186)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	69,487	1.2452	0	0	(338)	0	0		0	0	0	(338)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/30/2016	12/30/2016	Sale	0	69,628	1.2454	0	0	545	0	0		0	0	0	545	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2015	02/29/2016	02/29/2016	Sale	0	2,492,840	129077	0	0	9,249	0	0		0	284	0	9,249	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2015	03/02/2016	03/02/2016	Sale	0	963,724	1.50419	0	0	62,589	0	0		0	(19,303)	0	62,589	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	03/15/2016	03/15/2016	Sale	0	890,731	1.513	0	0	56,841	0	0		0	(22,894)	0	56,841	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	03/15/2016	03/15/2016	Sale	0	940,340	1.1022	0	0	(7,678)	0	0		0	(11,998)	0	(7,678)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	02/29/2016	02/29/2016	Sale	0	2,485,301	128687	0	0	(1,710)	0	0		0	0	0	(1,710)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	05/31/2016	05/31/2016	Sale	0	2,485,685	128707	0	0	(464)	0	0		0	0	0	(464)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2016	06/02/2016	06/02/2016	Sale	0	893,206	1.3939	0	0	(32,520)	0	0		0	0	0	(32,520)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2016	03/02/2016	03/02/2016	Sale	0	879,647	1.3935	0	0	8,206	0	0		0	0	0	8,206	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	06/15/2016	06/15/2016	Sale	0	939,583	1.1128	0	0	(9,034)	0	0		0	0	0	(9,034)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	06/15/2016	06/15/2016	Sale	0	833,408	1.4304	0	0	6,467	0	0		0	0	0	6,467	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	03/15/2016	03/15/2016	Sale	0	918,276	1.1098	0	0	1,158	0	0		0	0	0	1,158	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	03/15/2016	03/15/2016	Sale	0	816,763	1.4301	0	0	(7,796)	0	0		0	0	0	(7,796)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2016	06/02/2016	06/02/2016	Sale	0	915,628	1.4505	0	0	(3,693)	0	0		0	0	0	(3,693)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	2,486,709	12876	0	0	(560)	0	0		0	0	0	(560)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2016	09/02/2016	09/02/2016	Sale	0	930,020	1.45135	0	0	77,120	0	0		0	0	0	77,120	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	08/31/2016	08/31/2016	Sale	0	2,489,241	128891	0	0	(562)	0	0		0	0	0	(562)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/15/2016	06/15/2016	Sale	0	808,064	1.4301	0	0	(6,102)	0	0		0	0	0	(6,102)	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	09/15/2016	09/15/2016	Sale	0	946,031	1.1325	0	0	6,766	0	0		0	0	0	6,766	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	09/15/2016	09/15/2016	Sale	0	824,790	1.43085	0	0	64,301	0	0		0	0	0	64,301	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	924,213	1.129	0	0	(4,502)	0	0		0	0	0	(4,502)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	149,026	1.4408	0	0	398	0	0		0	0	0	398	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	89,714	1.4408	0	0	240	0	0		0	0	0	240	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	11/30/2016	11/30/2016	Sale	0	2,491,811	129024	0	0	1,976	0	0		0	0	0	1,976	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	08/31/2016	08/31/2016	Sale	0	2,489,466	128903	0	0	337	0	0		0	0	0	337	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2016	12/02/2016	12/02/2016	Sale	0	842,479	1.31495	0	0	31,458	0	0		0	0	0	31,458	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2016	09/02/2016	09/02/2016	Sale	0	828,579	1.3126	0	0	11,615	0	0		0	0	0	11,615	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	09/15/2016	09/15/2016	Sale	0	737,320	1.3191	0	0	112	0	0		0	0	0	112	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	09/15/2016	09/15/2016	Sale	0	908,108	1.1214	0	0	2,429	0	0		0	0	0	2,429	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: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	12/15/2016	12/15/2016	Sale	0	753,109	1.321	0	0	45,865	0	0		0	0	0	45,865	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	12/15/2016	12/15/2016	Sale	0	929,694	1.1253	0	0	69,233	0	0		0	0	0	69,233	0	0	FX (Foreign Exchange)
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	9,717	1.233	0	0	114	0	0		0	0	0	114	0	0	FX (Foreign Exchange)
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	480	1.233008	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	11/30/2016	11/30/2016	Sale	0	2,490,044	128932	0	0	(209)	0	0		0	0	0	(209)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/02/2016	12/02/2016	Sale	0	727,031	1.2414	0	0	14,319	0	0		0	0	0	14,319	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/15/2016	12/15/2016	Sale	0	854,095	1.0547	0	0	(10,689)	0	0		0	0	0	(10,689)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/15/2016	12/15/2016	Sale	0	703,168	1.258	0	0	(9,754)	0	0		0	0	0	(9,754)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2015	02/29/2016	02/29/2016	Sale	0	702,868	129077	0	0	2,608	0	0		0	80	0	2,608	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	03/15/2016	03/15/2016	Sale	0	442,207	1.1022	0	0	(3,611)	0	0		0	(5,642)	0	(3,611)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	03/15/2016	03/15/2016	Sale	0	418,878	1.513	0	0	26,730	0	0		0	(10,766)	0	26,730	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	94,758	1.38855	0	0	345	0	0		0	0	0	345	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	02/29/2016	02/29/2016	Sale	0	700,743	128687	0	0	(482)	0	0		0	0	0	(482)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	1,286,507	1.38855	0	0	4,679	0	0		0	0	0	4,679	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	05/31/2016	05/31/2016	Sale	0	700,851	128707	0	0	(131)	0	0		0	0	0	(131)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	06/15/2016	06/15/2016	Sale	0	441,851	1.1128	0	0	(4,249)	0	0		0	0	0	(4,249)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	06/15/2016	06/15/2016	Sale	0	391,921	1.4304	0	0	3,041	0	0		0	0	0	3,041	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	03/15/2016	03/15/2016	Sale	0	431,831	1.1098	0	0	545	0	0		0	0	0	545	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	03/15/2016	03/15/2016	Sale	0	384,093	1.4301	0	0	(3,666)	0	0		0	0	0	(3,666)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	08/31/2016	08/31/2016	Sale	0	701,854	128891	0	0	(158)	0	0		0	0	0	(158)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	701,140	12876	0	0	(158)	0	0		0	0	0	(158)	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	434,623	1.129	0	0	(2,117)	0	0		0	0	0	(2,117)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/15/2016	06/15/2016	Sale	0	380,002	1.4301	0	0	(2,870)	0	0		0	0	0	(2,870)	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	09/15/2016	09/15/2016	Sale	0	444,883	1.1325	0	0	3,182	0	0		0	0	0	3,182	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	09/15/2016	09/15/2016	Sale	0	387,868	1.43085	0	0	30,238	0	0		0	0	0	30,238	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	11/30/2016	11/30/2016	Sale	0	702,578	129024	0	0	557	0	0		0	0	0	557	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	08/31/2016	08/31/2016	Sale	0	701,917	128903	0	0	95	0	0		0	0	0	95	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	09/15/2016	09/15/2016	Sale	0	427,050	1.1214	0	0	1,142	0	0		0	0	0	1,142	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	12/15/2016	12/15/2016	Sale	0	437,201	1.1253	0	0	32,558	0	0		0	0	0	32,558	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	12/15/2016	12/15/2016	Sale	0	354,159	1.321	0	0	21,569	0	0		0	0	0	21,569	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	09/15/2016	09/15/2016	Sale	0	346,734	1.3191	0	0	53	0	0		0	0	0	53	0	0	FX (Foreign Exchange)
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	13,118	1.233	0	0	154	0	0		0	0	0	154	0	0	FX (Foreign Exchange)
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	647	1.23301	0	0	8	0	0		0	0	0	8	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	11/30/2016	11/30/2016	Sale	0	702,080	128932	0	0	(59)	0	0		0	0	0	(59)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/15/2016	12/15/2016	Sale	0	330,674	1.258	0	0	(4,587)	0	0		0	0	0	(4,587)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/15/2016	12/15/2016	Sale	0	401,649	1.0547	0	0	(5,027)	0	0		0	0	0	(5,027)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2015	01/25/2016	01/25/2016	Sale	0	6,056,135	1.53287	0	0	419,461	0	0		0	(232,569)	0	419,461	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/11/2015	02/16/2016	02/16/2016	Sale	0	2,981,804	1.076	0	0	(106,552)	0	0		0	31,340	0	(106,552)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2015	02/29/2016	02/29/2016	Sale	0	12,937,464	129077	0	0	47,999	0	0		0	1,475	0	47,999	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2015	03/02/2016	03/02/2016	Sale	0	14,465,398	1.50419	0	0	939,459	0	0		0	(289,741)	0	939,459	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	04/25/2016	04/25/2016	Sale	0	5,599,535	1.4173	0	0	(129,193)	0	0		0	0	0	(129,193)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	01/25/2016	01/25/2016	Sale	0	5,516,228	1.4171	0	0	37,369	0	0		0	0	0	37,369	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2016	05/13/2016	05/13/2016	Sale	0	3,062,278	1.13505	0	0	14,029	0	0		0	0	0	14,029	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2016	02/16/2016	02/16/2016	Sale	0	3,011,692	1.1323	0	0	(47,477)	0	0		0	0	0	(47,477)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	3,823,474	1.38855	0	0	13,906	0	0		0	0	0	13,906	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	02/29/2016	02/29/2016	Sale	0	12,898,339	128687	0	0	(8,874)	0	0		0	0	0	(8,874)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	05/31/2016	05/31/2016	Sale	0	12,900,331	128707	0	0	(2,408)	0	0		0	0	0	(2,408)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/29/2016	03/01/2016	03/01/2016	Sale	0	2,265,127	1.0868	0	0	1,772	0	0		0	0	0	1,772	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2016	06/02/2016	06/02/2016	Sale	0	13,406,939	1.3939	0	0	(488,128)	0	0		0	0	0	(488,128)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2016	03/02/2016	03/02/2016	Sale	0	13,203,413	1.3935	0	0	123,175	0	0		0	0	0	123,175	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	04/25/2016	04/25/2016	Sale	0	5,573,839	1.4319	0	0	70,456	0	0		0	0	0	70,456	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	07/25/2016	07/25/2016	Sale	0	5,658,403	1.4322	0	0	472,719	0	0		0	0	0	472,719	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2016	05/13/2016	05/13/2016	Sale	0	2,960,903	1.1425	0	0	(32,784)	0	0		0	0	0	(32,784)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2016	08/16/2016	08/16/2016	Sale	0	3,016,208	1.1457	0	0	51,863	0	0		0	0	0	51,863	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2016	05/19/2016	05/19/2016	Sale	0	502	1.133002	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2016	06/02/2016	06/02/2016	Sale	0	13,743,488	1.4505	0	0	(55,429)	0	0		0	0	0	(55,429)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	08/31/2016	08/31/2016	Sale	0	12,918,788	128891	0	0	(2,915)	0	0		0	0	0	(2,915)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2016	09/02/2016	09/02/2016	Sale	0	13,959,510	1.45135	0	0	1,157,562	0	0		0	0	0	1,157,562	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	12,905,646	12876	0	0	(2,907)	0	0		0	0	0	(2,907)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	9,537,655	1.4408	0	0	25,486	0	0		0	0	0	25,486	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	5,741,669	1.4408	0	0	15,342	0	0		0	0	0	15,342	0	0	FX (Foreign Exchange)

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Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2016	07/25/2016	07/25/2016	Sale	0	4,913,216	1.3092	0	0	12,572	0	0		0	0	0	12,572	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2016	10/24/2016	10/24/2016	Sale	0	4,992,045	1.3106	0	0	342,617	0	0		0	0	0	342,617	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	11/14/2016	11/14/2016	Sale	0	2,868,345	1.1199	0	0	121,916	0	0		0	0	0	121,916	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	08/16/2016	08/16/2016	Sale	0	2,815,610	1.1158	0	0	25,739	0	0		0	0	0	25,739	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	08/31/2016	08/31/2016	Sale	0	12,919,953	128903	0	0	1,749	0	0		0	0	0	1,749	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	11/30/2016	11/30/2016	Sale	0	12,932,122	129024	0	0	10,253	0	0		0	0	0	10,253	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2016	12/02/2016	12/02/2016	Sale	0	12,645,526	1.31495	0	0	472,182	0	0		0	0	0	472,182	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2016	09/02/2016	09/02/2016	Sale	0	12,436,885	1.3126	0	0	174,340	0	0		0	0	0	174,340	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2016	10/24/2016	10/24/2016	Sale	0	4,336,388	1.2187	0	0	6,939	0	0		0	0	0	6,939	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2016	11/14/2016	11/14/2016	Sale	0	2,672,731	1.0886	0	0	(40,020)	0	0		0	0	0	(40,020)	0	0	FX (Foreign Exchange)
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	410,123	1.233	0	0	4,823	0	0		0	0	0	4,823	0	0	FX (Foreign Exchange)
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	20,226	1.233	0	0	238	0	0		0	0	0	238	0	0	FX (Foreign Exchange)
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	3,846,960	1.233	0	0	45,240	0	0		0	0	0	45,240	0	0	FX (Foreign Exchange)
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	14,426,100	1.233	0	0	169,650	0	0		0	0	0	169,650	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	11/30/2016	11/30/2016	Sale	0	12,922,952	128932	0	0	(1,083)	0	0		0	0	0	(1,083)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/02/2016	12/02/2016	Sale	0	10,912,657	1.2414	0	0	214,930	0	0		0	0	0	214,930	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	6,997,914	1.2342	0	0	6,237	0	0		0	0	0	6,237	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	5,183,640	1.2342	0	0	4,620	0	0		0	0	0	4,620	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2015	01/25/2016	01/25/2016	Sale	0	9,397,450	1.53287	0	0	650,888	0	0		0	(360,883)	0	650,888	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2015	02/29/2016	02/29/2016	Sale	0	4,385,899	129077	0	0	16,272	0	0		0	500	0	16,272	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	03/15/2016	03/15/2016	Sale	0	1,766,226	1.1022	0	0	(14,422)	0	0		0	(22,536)	0	(14,422)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2015	03/15/2016	03/15/2016	Sale	0	1,673,047	1.513	0	0	106,763	0	0		0	(43,001)	0	106,763	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	04/25/2016	04/25/2016	Sale	0	8,688,934	1.4173	0	0	(200,471)	0	0		0	0	0	(200,471)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2016	01/25/2016	01/25/2016	Sale	0	8,559,665	1.4171	0	0	57,987	0	0		0	0	0	57,987	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	05/31/2016	05/31/2016	Sale	0	4,373,310	128707	0	0	(816)	0	0		0	0	0	(816)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	02/29/2016	02/29/2016	Sale	0	4,372,635	128687	0	0	(3,008)	0	0		0	0	0	(3,008)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	06/15/2016	06/15/2016	Sale	0	1,565,377	1.4304	0	0	12,147	0	0		0	0	0	12,147	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	06/15/2016	06/15/2016	Sale	0	1,764,804	1.1128	0	0	(16,969)	0	0		0	0	0	(16,969)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	03/15/2016	03/15/2016	Sale	0	1,724,784	1.1098	0	0	2,176	0	0		0	0	0	2,176	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	03/15/2016	03/15/2016	Sale	0	1,534,114	1.4301	0	0	(14,643)	0	0		0	0	0	(14,643)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	04/25/2016	04/25/2016	Sale	0	8,649,061	1.4319	0	0	109,329	0	0		0	0	0	109,329	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2016	07/25/2016	07/25/2016	Sale	0	8,780,280	1.4322	0	0	733,529	0	0		0	0	0	733,529	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	4,375,112	12876	0	0	(986)	0	0		0	0	0	(986)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	08/31/2016	08/31/2016	Sale	0	4,379,567	128891	0	0	(988)	0	0		0	0	0	(988)	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	09/15/2016	09/15/2016	Sale	0	1,776,916	1.1325	0	0	12,709	0	0		0	0	0	12,709	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/15/2016	06/15/2016	Sale	0	1,517,774	1.4301	0	0	(11,462)	0	0		0	0	0	(11,462)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	09/15/2016	09/15/2016	Sale	0	1,549,191	1.43085	0	0	120,776	0	0		0	0	0	120,776	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	1,735,935	1.129	0	0	(8,457)	0	0		0	0	0	(8,457)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	09/06/2016	09/06/2016	Sale	0	6,301,046	1.44175	0	0	431,578	0	0		0	0	0	431,578	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	6,204,045	1.4408	0	0	16,578	0	0		0	0	0	16,578	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2016	07/25/2016	07/25/2016	Sale	0	7,623,956	1.3092	0	0	19,508	0	0		0	0	0	19,508	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2016	10/24/2016	10/24/2016	Sale	0	7,746,277	1.3106	0	0	531,648	0	0		0	0	0	531,648	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	08/31/2016	08/31/2016	Sale	0	4,379,962	128903	0	0	593	0	0		0	0	0	593	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	11/30/2016	11/30/2016	Sale	0	4,384,088	129024	0	0	3,476	0	0		0	0	0	3,476	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2016	12/05/2016	12/05/2016	Sale	0	5,870,283	1.34423	0	0	321,981	0	0		0	0	0	321,981	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2016	09/07/2016	09/07/2016	Sale	0	5,779,046	1.3421	0	0	(33,156)	0	0		0	0	0	(33,156)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	09/15/2016	09/15/2016	Sale	0	1,384,897	1.3191	0	0	210	0	0		0	0	0	210	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	09/15/2016	09/15/2016	Sale	0	1,705,686	1.1214	0	0	4,563	0	0		0	0	0	4,563	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	12/15/2016	12/15/2016	Sale	0	1,746,231	1.1253	0	0	130,040	0	0		0	0	0	130,040	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2016	12/15/2016	12/15/2016	Sale	0	1,414,554	1.321	0	0	86,148	0	0		0	0	0	86,148	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2016	09/30/2016	09/30/2016	Sale	0	11,722,886	756315	0	0	70,913	0	0		0	0	0	70,913	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2016	12/30/2016	12/30/2016	Sale	0	11,894,540	756693	0	0	173,045	0	0		0	0	0	173,045	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2016	10/24/2016	10/24/2016	Sale	0	6,728,877	1.2187	0	0	10,767	0	0		0	0	0	10,767	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	11/30/2016	11/30/2016	Sale	0	4,380,979	128932	0	0	(367)	0	0		0	0	0	(367)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2016	12/05/2016	12/05/2016	Sale	0	5,425,526	1.26	0	0	45,213	0	0		0	0	0	45,213	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/15/2016	12/15/2016	Sale	0	1,320,750	1.258	0	0	(18,320)	0	0		0	0	0	(18,320)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/15/2016	12/15/2016	Sale	0	1,604,233	1.0547	0	0	(20,078)	0	0		0	0	0	(20,078)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	12/30/2016	12/30/2016	Sale	0	11,289,460	737572	0	0	124,171	0	0		0	0	0	124,171	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2015	02/29/2016	02/29/2016	Sale	0	1,265,163	129077	0	0	4,694	0	0		0	144	0	4,694	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	05/31/2016	05/31/2016	Sale	0	1,261,532	128707	0	0	(235)	0	0		0	0	0	(235)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	02/29/2016	02/29/2016	Sale	0	1,261,337	128687	0	0	(868)	0	0		0	0	0	(868)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	663,304	1.38855	0	0	2,412	0	0		0	0	0	2,412	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	1,262,052	12876	0	0	(284)	0	0		0	0	0	(284)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	08/31/2016	08/31/2016	Sale	0	1,263,337	128891	0	0	(285)	0	0		0	0	0	(285)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	11/30/2016	11/30/2016	Sale	0	1,264,641	129024	0	0	1,003	0	0		0	0	0	1,003	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	08/31/2016	08/31/2016	Sale	0	1,263,451	128903	0	0	171	0	0		0	0	0	171	0	0	FX (Foreign Exchange)
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	19,226	1.233	0	0	226	0	0		0	0	0	226	0	0	FX (Foreign Exchange)
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	948	1.233004	0	0	11	0	0		0	0	0	11	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	11/30/2016	11/30/2016	Sale	0	1,263,744	128932	0	0	(106)	0	0		0	0	0	(106)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2015	02/01/2016	02/01/2016	Sale	0	3,819,741	1.544	0	0	264,215	0	0		0	(173,085)	0	264,215	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2015	02/01/2016	02/01/2016	Sale	0	1,633,156	1.1024	0	0	19,333	0	0		0	(22,909)	0	19,333	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2015	02/25/2016	02/25/2016	Sale	0	2,349,917	1.0664	0	0	(81,313)	0	0		0	46,588	0	(81,313)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2015	02/29/2016	02/29/2016	Sale	0	5,065,338	129077	0	0	18,793	0	0		0	577	0	18,793	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	02/01/2016	02/01/2016	Sale	0	3,500,486	1.437	0	0	487	0	0		0	0	0	487	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	05/03/2016	05/03/2016	Sale	0	1,625,923	1.09733	0	0	(80,635)	0	0		0	0	0	(80,635)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	05/03/2016	05/03/2016	Sale	0	3,556,002	1.43715	0	0	(43,672)	0	0		0	0	0	(43,672)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	02/01/2016	02/01/2016	Sale	0	1,596,526	1.0947	0	0	(7,803)	0	0		0	0	0	(7,803)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2016	02/25/2016	02/25/2016	Sale	0	2,388,855	1.1	0	0	7,167	0	0		0	0	0	7,167	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2016	05/25/2016	05/25/2016	Sale	0	2,429,473	1.10285	0	0	(25,554)	0	0		0	0	0	(25,554)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	02/29/2016	02/29/2016	Sale	0	5,050,020	128687	0	0	(3,474)	0	0		0	0	0	(3,474)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	05/31/2016	05/31/2016	Sale	0	5,050,800	128707	0	0	(943)	0	0		0	0	0	(943)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	379,031	1.38855	0	0	1,378	0	0		0	0	0	1,378	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/29/2016	03/01/2016	03/01/2016	Sale	0	399,728	1.0868	0	0	313	0	0		0	0	0	313	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	08/01/2016	08/01/2016	Sale	0	3,614,464	1.46127	0	0	348,443	0	0		0	0	0	348,443	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	08/01/2016	08/01/2016	Sale	0	1,693,725	1.14348	0	0	39,000	0	0		0	0	0	39,000	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/03/2016	05/03/2016	Sale	0	1,663,175	1.1404	0	0	16,553	0	0		0	0	0	16,553	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/03/2016	05/03/2016	Sale	0	3,558,949	1.461	0	0	(15,103)	0	0		0	0	0	(15,103)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2016	05/25/2016	05/25/2016	Sale	0	2,437,066	1.1222	0	0	(16,831)	0	0		0	0	0	(16,831)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2016	08/25/2016	08/25/2016	Sale	0	2,480,149	1.1255	0	0	(5,950)	0	0		0	0	0	(5,950)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	5,052,881	12876	0	0	(1,138)	0	0		0	0	0	(1,138)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	08/31/2016	08/31/2016	Sale	0	5,058,026	128891	0	0	(1,141)	0	0		0	0	0	(1,141)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	894,155	1.4408	0	0	2,389	0	0		0	0	0	2,389	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	538,281	1.4408	0	0	1,438	0	0		0	0	0	1,438	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	10/31/2016	10/31/2016	Sale	0	1,605,905	1.1118	0	0	22,533	0	0		0	0	0	22,533	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	08/01/2016	08/01/2016	Sale	0	1,574,814	1.1075	0	0	13,722	0	0		0	0	0	13,722	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	08/01/2016	08/01/2016	Sale	0	3,122,978	1.3149	0	0	13,063	0	0		0	0	0	13,063	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	10/31/2016	10/31/2016	Sale	0	3,176,465	1.3169	0	0	231,559	0	0		0	0	0	231,559	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2016	07/27/2016	07/27/2016	Sale	0	224,107	.009686	0	0	5,112	0	0		0	0	0	5,112	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	11/25/2016	11/25/2016	Sale	0	2,507,650	1.13798	0	0	170,845	0	0		0	0	0	170,845	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	08/25/2016	08/25/2016	Sale	0	2,462,041	1.1337	0	0	(11,944)	0	0		0	0	0	(11,944)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	08/31/2016	08/31/2016	Sale	0	5,058,482	.128903	0	0	685	0	0		0	0	0	685	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	11/30/2016	11/30/2016	Sale	0	5,063,247	.129024	0	0	4,014	0	0		0	0	0	4,014	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2016	11/30/2016	Sale	0	2,903,111	1.21608	0	0	(79,544)	0	0		0	0	0	(79,544)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2016	11/30/2016	Sale	0	1,565,435	1.0952	0	0	49,170	0	0		0	0	0	49,170	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	10/31/2016	10/31/2016	Sale	0	1,555,617	1.094	0	0	3,128	0	0		0	0	0	3,128	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	10/31/2016	10/31/2016	Sale	0	2,886,896	1.2155	0	0	12,825	0	0		0	0	0	12,825	0	0	FX (Foreign Exchange)
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	1,732	1.233004	0	0	20	0	0		0	0	0	20	0	0	FX (Foreign Exchange)
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	35,118	1.233	0	0	413	0	0		0	0	0	413	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2016	11/25/2016	11/25/2016	Sale	0	2,302,422	1.0602	0	0	543	0	0		0	0	0	543	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2016	11/30/2016	Sale	0	2,962,602	1.241	0	0	20,053	0	0		0	0	0	20,053	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2016	11/30/2016	Sale	0	1,514,264	1.0594	0	0	2,001	0	0		0	0	0	2,001	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	11/30/2016	11/30/2016	Sale	0	5,059,656	.128932	0	0	(424)	0	0		0	0	0	(424)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/19/2016	12/19/2016	Sale	0	1,520,237	1.0601	0	0	23,518	0	0		0	0	0	23,518	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/19/2016	12/19/2016	Sale	0	2,972,909	1.2413	0	0	5,149	0	0		0	0	0	5,149	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	1,494,567	1.0422	0	0	2,151	0	0		0	0	0	2,151	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	2,583,287	1.2452	0	0	(12,551)	0	0		0	0	0	(12,551)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	398,963	1.2452	0	0	(1,938)	0	0		0	0	0	(1,938)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/30/2016	12/30/2016	Sale	0	399,773	1.2454	0	0	3,130	0	0		0	0	0	3,130	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	1,147,806	1.2342	0	0	1,023	0	0		0	0	0	1,023	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2015	02/01/2016	02/01/2016	Sale	0	665,283	1.544	0	0	46,018	0	0		0	(30,146)	0	46,018	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2015	02/01/2016	02/01/2016	Sale	0	284,446	1.1024	0	0	3,367	0	0		0	(3,990)	0	3,367	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	03/21/2016	03/21/2016	Sale	0	1,617,536	1.0846	0	0	(61,668)	0	0		0	5,517	0	(61,668)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	05/03/2016	05/03/2016	Sale	0	619,347	1.43715	0	0	(7,606)	0	0		0	0	0	(7,606)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	05/03/2016	05/03/2016	Sale	0	283,186	1.09733	0	0	(14,044)	0	0		0	0	0	(14,044)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	02/01/2016	02/01/2016	Sale	0	609,678	1.437	0	0	85	0	0		0	0	0	85	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	02/01/2016	02/01/2016	Sale	0	278,066	1.0947	0	0	(1,359)	0	0		0	0	0	(1,359)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2016	06/22/2016	06/22/2016	Sale	0	1,692,488	1.1345	0	0	9,399	0	0		0	0	0	9,399	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2016	03/21/2016	03/21/2016	Sale	0	1,663,452	1.1316	0	0	(8,306)	0	0		0	0	0	(8,306)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	08/01/2016	08/01/2016	Sale	0	294,995	1.14348	0	0	6,793	0	0		0	0	0	6,793	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	08/01/2016	08/01/2016	Sale	0	629,530	1.46127	0	0	60,688	0	0		0	0	0	60,688	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/03/2016	05/03/2016	Sale	0	289,675	1.1404	0	0	2,883	0	0		0	0	0	2,883	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/03/2016	05/03/2016	Sale	0	619,861	1.461	0	0	(2,630)	0	0		0	0	0	(2,630)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	09/22/2016	09/22/2016	Sale	0	1,692,519	1.1347	0	0	15,811	0	0		0	0	0	15,811	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2016	06/22/2016	Sale	0	1,662,717	1.1311	0	0	(4,263)	0	0		0	0	0	(4,263)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	10/31/2016	10/31/2016	Sale	0	279,700	1.1118	0	0	3,925	0	0		0	0	0	3,925	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	10/31/2016	10/31/2016	Sale	0	553,243	1.3169	0	0	40,331	0	0		0	0	0	40,331	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	08/01/2016	08/01/2016	Sale	0	274,285	1.1075	0	0	2,390	0	0		0	0	0	2,390	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	08/01/2016	08/01/2016	Sale	0	543,928	1.3149	0	0	2,275	0	0		0	0	0	2,275	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2016	12/22/2016	12/22/2016	Sale	0	1,671,821	1.121	0	0	112,374	0	0		0	0	0	112,374	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2016	09/22/2016	09/22/2016	Sale	0	1,641,843	1.1169	0	0	10,584	0	0		0	0	0	10,584	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2016	11/30/2016	Sale	0	505,633	1.21608	0	0	(13,854)	0	0		0	0	0	(13,854)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2016	11/30/2016	Sale	0	272,651	1.0952	0	0	8,564	0	0		0	0	0	8,564	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	10/31/2016	10/31/2016	Sale	0	502,809	1.2155	0	0	2,234	0	0		0	0	0	2,234	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	10/31/2016	10/31/2016	Sale	0	270,941	1.094	0	0	545	0	0		0	0	0	545	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2016	11/30/2016	Sale	0	515,995	1.241	0	0	3,493	0	0		0	0	0	3,493	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2016	11/30/2016	Sale	0	263,739	1.0594	0	0	349	0	0		0	0	0	349	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/19/2016	12/19/2016	Sale	0	264,779	1.0601	0	0	4,096	0	0		0	0	0	4,096	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/19/2016	12/19/2016	Sale	0	517,790	1.2413	0	0	897	0	0		0	0	0	897	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	260,308	1.0422	0	0	375	0	0		0	0	0	375	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	449,930	1.2452	0	0	(2,186)	0	0		0	0	0	(2,186)	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: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	69,487	1.2452	0	0	(338)	0	0		0	0	0	(338)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/30/2016	12/30/2016	Sale	0	69,628	1.2454	0	0	545	0	0		0	0	0	545	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2016	12/22/2016	12/22/2016	Sale	0	1,527,477	1.0391	0	0	9,629	0	0		0	0	0	9,629	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2015	02/01/2016	02/01/2016	Sale	0	1,162,867	1.544	0	0	80,437	0	0		0	(52,693)	0	80,437	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2015	02/01/2016	02/01/2016	Sale	0	497,192	1.1024	0	0	5,886	0	0		0	(6,974)	0	5,886	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/11/2015	02/16/2016	02/16/2016	Sale	0	2,938,083	1.076	0	0	(104,990)	0	0		0	30,880	0	(104,990)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2015	02/29/2016	02/29/2016	Sale	0	1,696,256	129077	0	0	6,293	0	0		0	193	0	6,293	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	02/01/2016	02/01/2016	Sale	0	486,040	1.0947	0	0	(2,375)	0	0		0	0	0	(2,375)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	05/03/2016	05/03/2016	Sale	0	1,082,576	1.43715	0	0	(13,295)	0	0		0	0	0	(13,295)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	02/01/2016	02/01/2016	Sale	0	1,065,675	1.437	0	0	148	0	0		0	0	0	148	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2016	05/03/2016	05/03/2016	Sale	0	494,990	1.09733	0	0	(24,548)	0	0		0	0	0	(24,548)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2016	05/13/2016	05/13/2016	Sale	0	3,017,377	1.13505	0	0	13,824	0	0		0	0	0	13,824	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2016	02/16/2016	02/16/2016	Sale	0	2,967,532	1.1323	0	0	(46,781)	0	0		0	0	0	(46,781)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	02/29/2016	02/29/2016	Sale	0	1,691,126	128687	0	0	(1,164)	0	0		0	0	0	(1,164)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	1,964,067	1.38855	0	0	7,143	0	0		0	0	0	7,143	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2016	05/31/2016	05/31/2016	Sale	0	1,691,387	128707	0	0	(316)	0	0		0	0	0	(316)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	94,758	1.38855	0	0	345	0	0		0	0	0	345	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	08/01/2016	08/01/2016	Sale	0	515,631	1.14348	0	0	11,873	0	0		0	0	0	11,873	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	08/01/2016	08/01/2016	Sale	0	1,100,374	1.46127	0	0	106,079	0	0		0	0	0	106,079	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2016	08/16/2016	08/16/2016	Sale	0	2,971,982	1.1457	0	0	51,102	0	0		0	0	0	51,102	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2016	05/13/2016	05/13/2016	Sale	0	2,917,488	1.1425	0	0	(32,303)	0	0		0	0	0	(32,303)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/03/2016	05/03/2016	Sale	0	506,331	1.1404	0	0	5,039	0	0		0	0	0	5,039	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2016	05/03/2016	05/03/2016	Sale	0	1,083,473	1.461	0	0	(4,598)	0	0		0	0	0	(4,598)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2016	05/19/2016	05/19/2016	Sale	0	495	1.13299	0	0	5	0	0		0	0	0	5	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	1,692,084	12876	0	0	(381)	0	0		0	0	0	(381)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	08/31/2016	08/31/2016	Sale	0	1,693,807	128891	0	0	(382)	0	0		0	0	0	(382)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	09/06/2016	09/06/2016	Sale	0	1,632,956	1.44175	0	0	111,846	0	0		0	0	0	111,846	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	1,607,818	1.4408	0	0	4,296	0	0		0	0	0	4,296	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	149,026	1.4408	0	0	398	0	0		0	0	0	398	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	89,714	1.4408	0	0	240	0	0		0	0	0	240	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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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 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: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	08/01/2016	08/01/2016	Sale	0	479,430	1.1075	0	0	4,177	0	0		0	0	0	4,177	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	10/31/2016	10/31/2016	Sale	0	488,895	1.1118	0	0	6,860	0	0		0	0	0	6,860	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	10/31/2016	10/31/2016	Sale	0	967,031	1.3169	0	0	70,495	0	0		0	0	0	70,495	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2016	08/01/2016	08/01/2016	Sale	0	950,748	1.3149	0	0	3,977	0	0		0	0	0	3,977	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	08/16/2016	08/16/2016	Sale	0	2,774,325	1.1158	0	0	25,361	0	0		0	0	0	25,361	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	11/14/2016	11/14/2016	Sale	0	2,826,287	1.1199	0	0	120,128	0	0		0	0	0	120,128	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	11/30/2016	11/30/2016	Sale	0	1,695,555	129024	0	0	1,344	0	0		0	0	0	1,344	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	08/31/2016	08/31/2016	Sale	0	1,693,960	128903	0	0	229	0	0		0	0	0	229	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2016	12/05/2016	12/05/2016	Sale	0	1,521,322	1.34423	0	0	83,443	0	0		0	0	0	83,443	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2016	09/07/2016	09/07/2016	Sale	0	1,497,677	1.3421	0	0	(8,593)	0	0		0	0	0	(8,593)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2016	11/30/2016	Sale	0	883,812	1.21608	0	0	(24,216)	0	0		0	0	0	(24,216)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/30/2016	11/30/2016	Sale	0	476,575	1.0952	0	0	14,969	0	0		0	0	0	14,969	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	10/31/2016	10/31/2016	Sale	0	878,876	1.2155	0	0	3,905	0	0		0	0	0	3,905	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	10/31/2016	10/31/2016	Sale	0	473,586	1.094	0	0	952	0	0		0	0	0	952	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2016	11/14/2016	11/14/2016	Sale	0	2,633,541	1.0886	0	0	(39,433)	0	0		0	0	0	(39,433)	0	0	FX (Foreign Exchange)
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	2,984	1.233	0	0	35	0	0		0	0	0	35	0	0	FX (Foreign Exchange)
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	147	1.233025	0	0	2	0	0		0	0	0	2	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2016	11/30/2016	Sale	0	901,923	1.241	0	0	6,105	0	0		0	0	0	6,105	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	11/30/2016	11/30/2016	Sale	0	460,997	1.0594	0	0	609	0	0		0	0	0	609	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2016	11/30/2016	11/30/2016	Sale	0	1,694,353	128932	0	0	(142)	0	0		0	0	0	(142)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/19/2016	12/19/2016	Sale	0	905,061	1.2413	0	0	1,568	0	0		0	0	0	1,568	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2016	12/19/2016	12/19/2016	Sale	0	462,815	1.0601	0	0	7,160	0	0		0	0	0	7,160	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2016	12/05/2016	12/05/2016	Sale	0	1,406,060	1.26	0	0	11,717	0	0		0	0	0	11,717	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	455,000	1.0422	0	0	655	0	0		0	0	0	655	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	786,446	1.2452	0	0	(3,821)	0	0		0	0	0	(3,821)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	121,459	1.2452	0	0	(590)	0	0		0	0	0	(590)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/30/2016	12/30/2016	Sale	0	121,705	1.2454	0	0	953	0	0		0	0	0	953	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2016	02/29/2016	02/29/2016	Sale	0	189,515	1.38855	0	0	689	0	0		0	0	0	689	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	447,077	1.4408	0	0	1,195	0	0		0	0	0	1,195	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2016	06/02/2016	06/02/2016	Sale	0	269,141	1.4408	0	0	719	0	0		0	0	0	719	0	0	FX (Foreign Exchange)
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	26,374	1.233	0	0	310	0	0		0	0	0	310	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: 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	1,301	1.233005	0	0	15	0	0		0	0	0	15	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	528,655	1.10075	0	0	(10,926)	0	0		0	(4,539)	0	(10,926)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	08/01/2016	08/01/2016	Sale	0	68,955,812	.009382	0	0	(2,842,567)	0	0		0	0	0	(2,842,567)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	05/11/2016	05/11/2016	Sale	0	68,832,045	.009359	0	0	(1,112,291)	0	0		0	0	0	(1,112,291)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	12/16/2016	12/16/2016	Sale	0	1,141,464	1.14804	0	0	106,477	0	0		0	0	0	106,477	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	542,463	1.1295	0	0	(2,882)	0	0		0	0	0	(2,882)	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	546,007	1.13688	0	0	46,072	0	0		0	0	0	46,072	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	825,563	1.10075	0	0	(17,063)	0	0		0	(7,089)	0	(17,063)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	05/11/2016	05/11/2016	Sale	0	33,900,953	.009359	0	0	(547,822)	0	0		0	0	0	(547,822)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	08/01/2016	08/01/2016	Sale	0	33,961,910	.009382	0	0	(1,400,013)	0	0		0	0	0	(1,400,013)	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	852,660	1.13688	0	0	71,948	0	0		0	0	0	71,948	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	847,125	1.1295	0	0	(4,500)	0	0		0	0	0	(4,500)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	08/09/2016	08/09/2016	Sale	0	29,764,581	.009882	0	0	(206,231)	0	0		0	0	0	(206,231)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	10/31/2016	10/31/2016	Sale	0	29,842,016	.009914	0	0	1,198,537	0	0		0	0	0	1,198,537	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	08/01/2016	08/01/2016	Sale	0	68,955,812	.009382	0	0	(2,842,567)	0	0		0	0	0	(2,842,567)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	05/11/2016	05/11/2016	Sale	0	68,832,045	.009359	0	0	(1,112,291)	0	0		0	0	0	(1,112,291)	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	7,154,875	1.10075	0	0	(147,875)	0	0		0	(61,437)	0	(147,875)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	08/01/2016	08/01/2016	Sale	0	102,917,722	.009382	0	0	(4,242,580)	0	0		0	0	0	(4,242,580)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	05/11/2016	05/11/2016	Sale	0	102,732,998	.009359	0	0	(1,660,114)	0	0		0	0	0	(1,660,114)	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	7,341,750	1.1295	0	0	(39,000)	0	0		0	0	0	(39,000)	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	7,389,720	1.13688	0	0	623,545	0	0		0	0	0	623,545	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	08/09/2016	08/09/2016	Sale	0	256,904,918	.009882	0	0	(1,780,024)	0	0		0	0	0	(1,780,024)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	10/31/2016	10/31/2016	Sale	0	257,573,279	.009914	0	0	10,344,845	0	0		0	0	0	10,344,845	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	13,209,000	1.10075	0	0	(273,000)	0	0		0	(113,422)	0	(273,000)	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	13,554,000	1.1295	0	0	(72,000)	0	0		0	0	0	(72,000)	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	13,642,560	1.13688	0	0	1,151,160	0	0		0	0	0	1,151,160	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	7,154,875	1.10075	0	0	(147,875)	0	0		0	(61,437)	0	(147,875)	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	7,341,750	1.1295	0	0	(39,000)	0	0		0	0	0	(39,000)	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	7,389,720	1.13688	0	0	623,545	0	0		0	0	0	623,545	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	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)
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	1,651,125	1.10075	0	0	(34,125)	0	0		0	(14,178)	0	(34,125)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	08/01/2016	08/01/2016	Sale	0	20,921,287	.009382	0	0	(862,439)	0	0		0	0	0	(862,439)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	05/11/2016	05/11/2016	Sale	0	20,883,736	.009359	0	0	(337,471)	0	0		0	0	0	(337,471)	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	1,705,320	1.13688	0	0	143,895	0	0		0	0	0	143,895	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	1,694,250	1.1295	0	0	(9,000)	0	0		0	0	0	(9,000)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	08/09/2016	08/09/2016	Sale	0	20,864,872	.009882	0	0	(144,567)	0	0		0	0	0	(144,567)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	10/31/2016	10/31/2016	Sale	0	20,919,154	.009914	0	0	840,170	0	0		0	0	0	840,170	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2015	06/15/2016	06/15/2016	Sale	0	2,307,355	1.0993	0	0	(50,794)	0	0		0	(16,805)	0	(50,794)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	05/11/2016	05/11/2016	Sale	0	33,900,953	.009359	0	0	(547,822)	0	0		0	0	0	(547,822)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	08/01/2016	08/01/2016	Sale	0	33,961,910	.009382	0	0	(1,400,013)	0	0		0	0	0	(1,400,013)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	06/09/2016	06/09/2016	Sale	0	300,445	1.1404	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2016	12/16/2016	12/16/2016	Sale	0	302,458	1.14804	0	0	28,214	0	0		0	0	0	28,214	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	2,386,233	1.13688	0	0	201,350	0	0		0	0	0	201,350	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	2,370,743	1.1295	0	0	(12,594)	0	0		0	0	0	(12,594)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	08/09/2016	08/09/2016	Sale	0	33,720,007	.009882	0	0	(233,637)	0	0		0	0	0	(233,637)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	10/31/2016	10/31/2016	Sale	0	33,807,732	.009914	0	0	1,357,811	0	0		0	0	0	1,357,811	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/16/2016	12/16/2016	Sale	0	43,196	1.0416	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	08/01/2016	08/01/2016	Sale	0	105,919,880	.009382	0	0	(4,366,338)	0	0		0	0	0	(4,366,338)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2016	05/11/2016	05/11/2016	Sale	0	105,729,767	.009359	0	0	(1,708,540)	0	0		0	0	0	(1,708,540)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2016	10/11/2016	10/11/2016	Sale	0	15,739,721	.009259	0	0	(665,587)	0	0		0	0	0	(665,587)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2016	11/10/2016	11/10/2016	Sale	0	84,339,694	.009268	0	0	(1,134,403)	0	0		0	0	0	(1,134,403)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	08/09/2016	08/09/2016	Sale	0	105,115,446	.009882	0	0	(728,316)	0	0		0	0	0	(728,316)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2016	10/31/2016	10/31/2016	Sale	0	105,388,913	.009914	0	0	4,232,706	0	0		0	0	0	4,232,706	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2015	01/07/2016	01/07/2016	Sale	0	16,841,400	1.12276	0	0	591,900	0	0		0	(545,985)	0	591,900	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2015	04/07/2016	04/07/2016	Sale	0	16,419,900	1.09466	0	0	(653,100)	0	0		0	(87,172)	0	(653,100)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2015	01/07/2016	01/07/2016	Sale	0	16,383,000	1.0922	0	0	(133,500)	0	0		0	87,634	0	(133,500)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2016	04/07/2016	04/07/2016	Sale	0	17,079,000	1.1386	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	8,448,876	1.14174	0	0	255,226	0	0		0	0	0	255,226	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	2,321,987	1.451242	0	0	235,827	0	0		0	0	0	235,827	0	0	FX (Foreign Exchange)

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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: 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	8,206,600	1.109	0	0	(12,950)	0	0		0	0	0	(12,950)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	10/07/2016	10/07/2016	Sale	0	6,677,340	1.11289	0	0	(28,560)	0	0		0	0	0	(28,560)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	08/08/2016	08/08/2016	Sale	0	2,091,840	1.3074	0	0	(5,680)	0	0		0	0	0	(5,680)	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	3,535,920	1.3096	0	0	186,840	0	0		0	0	0	186,840	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2016	10/07/2016	10/07/2016	Sale	0	6,696,600	1.1161	0	0	9,300	0	0		0	0	0	9,300	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2016	11/08/2016	11/08/2016	Sale	0	3,345,300	1.239	0	0	3,780	0	0		0	0	0	3,780	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	7,649,658	1.14174	0	0	231,083	0	0		0	0	0	231,083	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	3,047,608	1.451242	0	0	309,523	0	0		0	0	0	309,523	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	7,430,300	1.109	0	0	(11,725)	0	0		0	0	0	(11,725)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	10/07/2016	10/07/2016	Sale	0	7,345,074	1.11289	0	0	(31,416)	0	0		0	0	0	(31,416)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	08/08/2016	08/08/2016	Sale	0	2,745,540	1.3074	0	0	(7,455)	0	0		0	0	0	(7,455)	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	3,797,840	1.3096	0	0	200,680	0	0		0	0	0	200,680	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2016	10/07/2016	10/07/2016	Sale	0	7,366,260	1.1161	0	0	10,230	0	0		0	0	0	10,230	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2016	11/08/2016	11/08/2016	Sale	0	3,593,100	1.239	0	0	4,060	0	0		0	0	0	4,060	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2015	01/07/2016	01/07/2016	Sale	0	314,372,800	1.12276	0	0	11,048,800	0	0		0	(10,191,715)	0	11,048,800	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2015	04/07/2016	04/07/2016	Sale	0	306,504,800	1.09466	0	0	(12,191,200)	0	0		0	(1,627,206)	0	(12,191,200)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2015	01/07/2016	01/07/2016	Sale	0	305,816,000	1.0922	0	0	(2,492,000)	0	0		0	1,635,827	0	(2,492,000)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2016	04/07/2016	04/07/2016	Sale	0	318,808,000	1.1386	0	0	(112,000)	0	0		0	0	0	(112,000)	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	173,658,654	1.14174	0	0	5,245,929	0	0		0	0	0	5,245,929	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	35,700,553	1.451242	0	0	3,625,843	0	0		0	0	0	3,625,843	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	168,678,900	1.109	0	0	(266,175)	0	0		0	0	0	(266,175)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	10/07/2016	10/07/2016	Sale	0	157,251,357	1.11289	0	0	(672,588)	0	0		0	0	0	(672,588)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	08/08/2016	08/08/2016	Sale	0	32,162,040	1.3074	0	0	(87,330)	0	0		0	0	0	(87,330)	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	64,694,240	1.3096	0	0	3,418,480	0	0		0	0	0	3,418,480	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2016	10/07/2016	10/07/2016	Sale	0	157,704,930	1.1161	0	0	219,015	0	0		0	0	0	219,015	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2016	11/08/2016	11/08/2016	Sale	0	61,206,600	1.239	0	0	69,160	0	0		0	0	0	69,160	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2015	01/07/2016	01/07/2016	Sale	0	5,613,800	1.12276	0	0	197,300	0	0		0	(181,995)	0	197,300	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2015	01/07/2016	01/07/2016	Sale	0	5,461,000	1.0922	0	0	(44,500)	0	0		0	29,211	0	(44,500)	0	0	FX (Foreign Exchange)

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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 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: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2015	04/07/2016	04/07/2016	Sale	0	5,473,300	1.09466	0	0	(217,700)	0	0		0	(29,057)	0	(217,700)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2016	04/07/2016	04/07/2016	Sale	0	5,693,000	1.1386	0	0	(2,000)	0	0		0	0	0	(2,000)	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	31,397,850	1.14174	0	0	948,475	0	0		0	0	0	948,475	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	11,464,812	1.451242	0	0	1,164,397	0	0		0	0	0	1,164,397	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	30,497,500	1.109	0	0	(48,125)	0	0		0	0	0	(48,125)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	10/07/2016	10/07/2016	Sale	0	30,270,608	1.11289	0	0	(129,472)	0	0		0	0	0	(129,472)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	08/08/2016	08/08/2016	Sale	0	10,328,460	1.3074	0	0	(28,045)	0	0		0	0	0	(28,045)	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	22,787,040	1.3096	0	0	1,204,080	0	0		0	0	0	1,204,080	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2016	10/07/2016	10/07/2016	Sale	0	30,357,920	1.1161	0	0	42,160	0	0		0	0	0	42,160	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2016	11/08/2016	11/08/2016	Sale	0	21,558,600	1.239	0	0	24,360	0	0		0	0	0	24,360	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	30,826,980	1.14174	0	0	931,230	0	0		0	0	0	931,230	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	4,643,974	1.451242	0	0	471,654	0	0		0	0	0	471,654	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	29,943,000	1.109	0	0	(47,250)	0	0		0	0	0	(47,250)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	10/07/2016	10/07/2016	Sale	0	30,381,897	1.11289	0	0	(129,948)	0	0		0	0	0	(129,948)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	08/08/2016	08/08/2016	Sale	0	4,183,680	1.3074	0	0	(11,360)	0	0		0	0	0	(11,360)	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	9,560,080	1.3096	0	0	505,160	0	0		0	0	0	505,160	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2016	10/07/2016	10/07/2016	Sale	0	30,469,530	1.1161	0	0	42,315	0	0		0	0	0	42,315	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2016	11/08/2016	11/08/2016	Sale	0	9,044,700	1.239	0	0	10,220	0	0		0	0	0	10,220	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2015	03/21/2016	03/21/2016	Sale	0	37,309,780	1.08664	0	0	(1,349,709)	0	0		0	57,076	0	(1,349,709)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2016	06/20/2016	06/20/2016	Sale	0	38,846,614	1.1314	0	0	(78,970)	0	0		0	0	0	(78,970)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2016	03/21/2016	03/21/2016	Sale	0	38,503,720	1.1285	0	0	(87,004)	0	0		0	0	0	(87,004)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	09/20/2016	09/20/2016	Sale	0	38,432,782	1.11927	0	0	76,229	0	0		0	0	0	76,229	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2016	06/20/2016	06/20/2016	Sale	0	38,063,580	1.1156	0	0	617,561	0	0		0	0	0	617,561	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2016	09/20/2016	09/20/2016	Sale	0	38,084,052	1.1162	0	0	29,001	0	0		0	0	0	29,001	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2016	12/20/2016	12/20/2016	Sale	0	38,465,839	1.12031	0	0	2,832,980	0	0		0	0	0	2,832,980	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/27/2016	10/27/2016	Sale	0	57,481,000	1.223	0	0	(260,850)	0	0		0	0	0	(260,850)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2016	10/28/2016	Sale	0	57,481,000	1.223	0	0	380,700	0	0		0	0	0	380,700	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2016	12/20/2016	12/20/2016	Sale	0	35,641,104	1.0446	0	0	(232,012)	0	0		0	0	0	(232,012)	0	0	FX (Foreign Exchange)

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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: British Pound	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2016	06/22/2016	Sale	0	9,711,785	1.4685	0	0	(1,323)	0	0		0	0	0	(1,323)	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	9,663,467	1.4685	0	0	(8,555)	0	0		0	0	0	(8,555)	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	19,761,993	1.4685	0	0	(2,691)	0	0		0	0	0	(2,691)	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	19,663,675	1.4685	0	0	(17,407)	0	0		0	0	0	(17,407)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2016	12/21/2016	Sale	0	46,945	1.237	0	0	(15)	0	0		0	0	0	(15)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	9,395,363	1.243056	0	0	29,523	0	0		0	0	0	29,523	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/16/2016	12/16/2016	Sale	0	9,394,940	1.243	0	0	2,267	0	0		0	0	0	2,267	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2016	10/28/2016	Sale	0	1,061,972	1.2215	0	0	5,738	0	0		0	0	0	5,738	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/27/2016	10/27/2016	Sale	0	1,061,972	1.2215	0	0	(3,521)	0	0		0	0	0	(3,521)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2016	12/21/2016	Sale	0	6,358,477	1.0431	0	0	(1,219)	0	0		0	0	0	(1,219)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/20/2016	12/20/2016	Sale	0	6,358,477	1.0431	0	0	(32,307)	0	0		0	0	0	(32,307)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2016	12/21/2016	Sale	0	27,146	1.237	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	5,432,893	1.243056	0	0	17,072	0	0		0	0	0	17,072	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/16/2016	12/16/2016	Sale	0	5,432,649	1.243	0	0	1,311	0	0		0	0	0	1,311	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	1,538,297	1.4685	0	0	(210)	0	0		0	0	0	(210)	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	1,530,644	1.4685	0	0	(1,355)	0	0		0	0	0	(1,355)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2016	10/28/2016	Sale	0	3,093,571	1.2215	0	0	16,715	0	0		0	0	0	16,715	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/27/2016	10/27/2016	Sale	0	3,093,571	1.2215	0	0	(10,257)	0	0		0	0	0	(10,257)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/27/2016	10/27/2016	Sale	0	9,196,960	1.223	0	0	(41,736)	0	0		0	0	0	(41,736)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2016	10/28/2016	Sale	0	9,196,960	1.223	0	0	60,912	0	0		0	0	0	60,912	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2016	12/21/2016	Sale	0	9,883	1.237	0	0	(3)	0	0		0	0	0	(3)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2016	12/21/2016	Sale	0	16,935,889	1.0431	0	0	(3,247)	0	0		0	0	0	(3,247)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/20/2016	12/20/2016	Sale	0	16,935,889	1.0431	0	0	(86,051)	0	0		0	0	0	(86,051)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2016	12/19/2016	Sale	0	1,977,971	1.243056	0	0	6,215	0	0		0	0	0	6,215	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/16/2016	12/16/2016	Sale	0	1,977,882	1.243	0	0	477	0	0		0	0	0	477	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2016	03/15/2016	03/15/2016	Sale	0	3,324,876	1.4565	0	0	91,426	0	0		0	0	0	91,426	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	03/15/2016	03/15/2016	Sale	0	3,283,786	1.4385	0	0	(50,335)	0	0		0	0	0	(50,335)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	04/15/2016	04/15/2016	Sale	0	3,284,015	1.4386	0	0	47,596	0	0		0	0	0	47,596	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/15/2016	04/15/2016	Sale	0	3,242,468	1.4204	0	0	(6,049)	0	0		0	0	0	(6,049)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/27/2016	04/27/2016	Sale	0	3,242,491	1.42041	0	0	(75,994)	0	0		0	0	0	(75,994)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	04/27/2016	04/27/2016	Sale	0	180,589	1.4575	0	0	(471)	0	0		0	0	0	(471)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	01/19/2016	01/19/2016	Sale	0	3,364,268	1.5028	0	0	197,898	0	0		0	(64,520)	0	197,898	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	01/19/2016	01/19/2016	Sale	0	3,194,353	1.4269	0	0	(27,983)	0	0		0	0	0	(27,983)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	02/26/2016	02/26/2016	Sale	0	3,194,353	1.4269	0	0	90,890	0	0		0	0	0	90,890	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2016	02/26/2016	02/26/2016	Sale	0	3,115,105	1.3915	0	0	(11,641)	0	0		0	0	0	(11,641)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2016	03/11/2016	03/11/2016	Sale	0	3,115,156	1.391523	0	0	(107,181)	0	0		0	0	0	(107,181)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2016	03/11/2016	03/11/2016	Sale	0	3,202,413	1.4305	0	0	19,924	0	0		0	0	0	19,924	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2016	03/24/2016	03/24/2016	Sale	0	3,202,413	1.4305	0	0	35,819	0	0		0	0	0	35,819	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	04/01/2016	04/01/2016	Sale	0	3,036,252	1.41151	0	0	(15,789)	0	0		0	0	0	(15,789)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/24/2016	03/24/2016	Sale	0	3,159,878	1.4115	0	0	6,716	0	0		0	0	0	6,716	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	04/01/2016	04/01/2016	Sale	0	14,011	1.4395	0	0	(201)	0	0		0	0	0	(201)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2016	08/22/2016	08/22/2016	Sale	0	133,678	1.3273	0	0	1,234	0	0		0	0	0	1,234	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2016	08/22/2016	08/22/2016	Sale	0	132,257	1.31319	0	0	187	0	0		0	0	0	187	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2016	03/15/2016	03/15/2016	Sale	0	474,982	1.4565	0	0	13,061	0	0		0	0	0	13,061	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	03/15/2016	03/15/2016	Sale	0	469,112	1.4385	0	0	(7,191)	0	0		0	0	0	(7,191)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	04/15/2016	04/15/2016	Sale	0	469,145	1.4386	0	0	6,799	0	0		0	0	0	6,799	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/15/2016	04/15/2016	Sale	0	463,209	1.4204	0	0	(864)	0	0		0	0	0	(864)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/27/2016	04/27/2016	Sale	0	463,213	1.42041	0	0	(10,856)	0	0		0	0	0	(10,856)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	04/27/2016	04/27/2016	Sale	0	25,798	1.4575	0	0	(67)	0	0		0	0	0	(67)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	04/28/2016	04/28/2016	Sale	0	7,723,445	.008973	0	0	205,608	0	0		0	0	0	205,608	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	7,798,315	.00906	0	0	(36,916)	0	0		0	0	0	(36,916)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/16/2016	12/16/2016	Sale	0	7,288,552	.008467	0	0	(16,625)	0	0		0	0	0	(16,625)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	01/19/2016	01/19/2016	Sale	0	24,932,454	1.5028	0	0	1,466,615	0	0		0	(478,157)	0	1,466,615	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	02/26/2016	02/26/2016	Sale	0	23,673,222	1.4269	0	0	673,581	0	0		0	0	0	673,581	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	01/19/2016	01/19/2016	Sale	0	23,673,222	1.4269	0	0	(207,383)	0	0		0	0	0	(207,383)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2016	02/26/2016	02/26/2016	Sale	0	23,085,913	1.3915	0	0	(86,271)	0	0		0	0	0	(86,271)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2016	03/11/2016	03/11/2016	Sale	0	23,086,294	1.391523	0	0	(794,311)	0	0		0	0	0	(794,311)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2016	03/11/2016	03/11/2016	Sale	0	23,732,949	1.4305	0	0	147,657	0	0		0	0	0	147,657	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2016	03/24/2016	03/24/2016	Sale	0	23,732,949	1.4305	0	0	265,451	0	0		0	0	0	265,451	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2016	03/15/2016	03/15/2016	Sale	0	25,696,545	1.4565	0	0	706,589	0	0		0	0	0	706,589	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	03/15/2016	03/15/2016	Sale	0	25,378,977	1.4385	0	0	(389,021)	0	0		0	0	0	(389,021)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	04/15/2016	04/15/2016	Sale	0	25,380,741	1.4386	0	0	367,850	0	0		0	0	0	367,850	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	04/01/2016	04/01/2016	Sale	0	22,501,540	1.41151	0	0	(117,010)	0	0		0	0	0	(117,010)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/24/2016	03/24/2016	Sale	0	23,417,726	1.4115	0	0	49,772	0	0		0	0	0	49,772	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	04/01/2016	04/01/2016	Sale	0	103,836	1.4395	0	0	(1,490)	0	0		0	0	0	(1,490)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/15/2016	04/15/2016	Sale	0	25,059,645	1.4204	0	0	(46,753)	0	0		0	0	0	(46,753)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/27/2016	04/27/2016	Sale	0	25,059,821	1.42041	0	0	(587,324)	0	0		0	0	0	(587,324)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	04/27/2016	04/27/2016	Sale	0	1,395,695	1.4575	0	0	(3,639)	0	0		0	0	0	(3,639)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2016	08/22/2016	08/22/2016	Sale	0	9,312,906	1.3273	0	0	85,951	0	0		0	0	0	85,951	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2016	08/22/2016	08/22/2016	Sale	0	9,213,904	1.31319	0	0	13,051	0	0		0	0	0	13,051	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	04/28/2016	04/28/2016	Sale	0	7,723,445	.008973	0	0	205,608	0	0		0	0	0	205,608	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	7,798,315	.00906	0	0	(36,916)	0	0		0	0	0	(36,916)	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: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/16/2016	12/16/2016	Sale	0	7,288,552	.008467	0	0	(16,625)	0	0		0	0	0	(16,625)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	04/28/2016	04/28/2016	Sale	0	4,285,922	.008973	0	0	114,097	0	0		0	0	0	114,097	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	4,327,469	.00906	0	0	(20,485)	0	0		0	0	0	(20,485)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/16/2016	12/16/2016	Sale	0	4,044,589	.008467	0	0	(9,225)	0	0		0	0	0	(9,225)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2016	03/15/2016	03/15/2016	Sale	0	949,965	1.4565	0	0	26,122	0	0		0	0	0	26,122	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	03/15/2016	03/15/2016	Sale	0	938,225	1.4385	0	0	(14,382)	0	0		0	0	0	(14,382)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	04/15/2016	04/15/2016	Sale	0	938,290	1.4386	0	0	13,599	0	0		0	0	0	13,599	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/15/2016	04/15/2016	Sale	0	926,419	1.4204	0	0	(1,728)	0	0		0	0	0	(1,728)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/27/2016	04/27/2016	Sale	0	926,426	1.42041	0	0	(21,713)	0	0		0	0	0	(21,713)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	04/27/2016	04/27/2016	Sale	0	51,597	1.4575	0	0	(135)	0	0		0	0	0	(135)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	04/28/2016	04/28/2016	Sale	0	7,723,445	.008973	0	0	205,608	0	0		0	0	0	205,608	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2016	05/31/2016	05/31/2016	Sale	0	7,798,315	.00906	0	0	(36,916)	0	0		0	0	0	(36,916)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/16/2016	12/16/2016	Sale	0	7,288,552	.008467	0	0	(16,625)	0	0		0	0	0	(16,625)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	01/19/2016	01/19/2016	Sale	0	6,267,678	1.5028	0	0	368,687	0	0		0	(120,202)	0	368,687	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	02/26/2016	02/26/2016	Sale	0	5,951,124	1.4269	0	0	169,329	0	0		0	0	0	169,329	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2016	01/19/2016	01/19/2016	Sale	0	5,951,124	1.4269	0	0	(52,133)	0	0		0	0	0	(52,133)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2016	02/26/2016	02/26/2016	Sale	0	5,803,483	1.3915	0	0	(21,687)	0	0		0	0	0	(21,687)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2016	03/11/2016	03/11/2016	Sale	0	5,803,579	1.391523	0	0	(199,679)	0	0		0	0	0	(199,679)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2016	03/11/2016	03/11/2016	Sale	0	5,966,139	1.4305	0	0	37,119	0	0		0	0	0	37,119	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2016	03/24/2016	03/24/2016	Sale	0	5,966,139	1.4305	0	0	66,731	0	0		0	0	0	66,731	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2016	03/15/2016	03/15/2016	Sale	0	16,814,375	1.4565	0	0	462,352	0	0		0	0	0	462,352	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	03/15/2016	03/15/2016	Sale	0	16,606,576	1.4385	0	0	(254,553)	0	0		0	0	0	(254,553)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	04/15/2016	04/15/2016	Sale	0	16,607,731	1.4386	0	0	240,700	0	0		0	0	0	240,700	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	04/01/2016	04/01/2016	Sale	0	5,656,579	1.41151	0	0	(29,415)	0	0		0	0	0	(29,415)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/24/2016	03/24/2016	Sale	0	5,886,896	1.4115	0	0	12,512	0	0		0	0	0	12,512	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2016	04/01/2016	04/01/2016	Sale	0	26,103	1.4395	0	0	(374)	0	0		0	0	0	(374)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/15/2016	04/15/2016	Sale	0	16,397,623	1.4204	0	0	(30,593)	0	0		0	0	0	(30,593)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/27/2016	04/27/2016	Sale	0	16,397,739	1.42041	0	0	(384,312)	0	0		0	0	0	(384,312)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	04/27/2016	04/27/2016	Sale	0	913,264	1.4575	0	0	(2,381)	0	0		0	0	0	(2,381)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2016	08/22/2016	08/22/2016	Sale	0	6,149,191	1.3273	0	0	56,753	0	0		0	0	0	56,753	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2016	08/22/2016	08/22/2016	Sale	0	6,083,822	1.31319	0	0	8,617	0	0		0	0	0	8,617	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2016	02/09/2016	02/09/2016	Sale	0	194,663,441	.00139	0	0	(1,461,719)	0	0		0	0	0	(1,461,719)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2016	02/08/2016	02/08/2016	Sale	0	61,163,455	.001383	0	0	(1,155,461)	0	0		0	0	0	(1,155,461)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2016	02/08/2016	02/08/2016	Sale	0	96,818,811	.001383	0	0	(1,829,039)	0	0		0	0	0	(1,829,039)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	03/08/2016	03/08/2016	Sale	0	159,049,193	.001392	0	0	(7,946,966)	0	0		0	0	0	(7,946,966)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2016	04/11/2016	04/11/2016	Sale	0	97,350,671	.001391	0	0	(5,189,389)	0	0		0	0	0	(5,189,389)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2016	02/09/2016	02/09/2016	Sale	0	98,004,900	.0014	0	0	57,680	0	0		0	0	0	57,680	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: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2016	02/09/2016	02/09/2016	Sale	0	98,452,883	.001406	0	0	(390,303)	0	0		0	0	0	(390,303)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2016	04/05/2016	04/05/2016	Sale	0	97,813,177	.001397	0	0	(5,834,493)	0	0		0	0	0	(5,834,493)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	02/08/2016	02/08/2016	Sale	0	159,582,505	.001397	0	0	1,384,261	0	0		0	0	0	1,384,261	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/29/2016	03/08/2016	03/08/2016	Sale	0	92,444,477	.001439	0	0	1,449,583	0	0		0	0	0	1,449,583	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/29/2016	04/04/2016	04/04/2016	Sale	0	92,188,361	.001435	0	0	(3,831,805)	0	0		0	0	0	(3,831,805)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2016	03/08/2016	03/08/2016	Sale	0	71,684,588	.001434	0	0	1,417,512	0	0		0	0	0	1,417,512	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2016	04/12/2016	04/12/2016	Sale	0	71,416,329	.001428	0	0	(2,743,971)	0	0		0	0	0	(2,743,971)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	04/11/2016	04/11/2016	Sale	0	269,467,093	.001463	0	0	(390,774)	0	0		0	0	0	(390,774)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	04/11/2016	04/11/2016	Sale	0	371,858,667	.001463	0	0	539,259	0	0		0	0	0	539,259	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	04/11/2016	04/11/2016	Sale	0	31,680,739	.001463	0	0	45,943	0	0		0	0	0	45,943	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2016	04/04/2016	04/04/2016	Sale	0	94,023,949	.001464	0	0	1,996,217	0	0		0	0	0	1,996,217	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2016	04/11/2016	04/11/2016	Sale	0	93,959,295	.001463	0	0	(115,612)	0	0		0	0	0	(115,612)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2016	04/11/2016	04/11/2016	Sale	0	112,042,316	.001463	0	0	162,481	0	0		0	0	0	162,481	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	04/05/2016	04/05/2016	Sale	0	40,047,794	.001471	0	0	274,851	0	0		0	0	0	274,851	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	04/11/2016	04/11/2016	Sale	0	40,018,369	.00147	0	0	126,623	0	0		0	0	0	126,623	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	04/11/2016	04/11/2016	Sale	0	28,536,038	.001463	0	0	41,382	0	0		0	0	0	41,382	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2016	04/05/2016	04/05/2016	Sale	0	62,902,633	.001471	0	0	422,392	0	0		0	0	0	422,392	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2016	04/12/2016	04/12/2016	Sale	0	20,014,635	.001463	0	0	269,690	0	0		0	0	0	269,690	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2016	04/11/2016	04/11/2016	Sale	0	82,640,556	.001464	0	0	(41,156)	0	0		0	0	0	(41,156)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2016	04/11/2016	04/11/2016	Sale	0	59,145,280	.001463	0	0	85,771	0	0		0	0	0	85,771	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	04/12/2016	04/12/2016	Sale	0	30,021,904	.00146	0	0	471,328	0	0		0	0	0	471,328	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	04/11/2016	04/11/2016	Sale	0	21,543,097	.001463	0	0	31,241	0	0		0	0	0	31,241	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	04/11/2016	04/11/2016	Sale	0	30,021,904	.00146	0	0	(94,111)	0	0		0	0	0	(94,111)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	04/11/2016	04/11/2016	Sale	0	16,519,623	.001463	0	0	23,956	0	0		0	0	0	23,956	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	04/12/2016	04/12/2016	Sale	0	22,960,967	.001456	0	0	421,776	0	0		0	0	0	421,776	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2016	04/11/2016	04/11/2016	Sale	0	22,960,967	.001456	0	0	(132,519)	0	0		0	0	0	(132,519)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2016	03/15/2016	03/15/2016	Sale	0	3,562,368	1.4565	0	0	97,956	0	0		0	0	0	97,956	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	03/15/2016	03/15/2016	Sale	0	3,518,343	1.4385	0	0	(53,931)	0	0		0	0	0	(53,931)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2016	04/15/2016	04/15/2016	Sale	0	3,518,587	1.4386	0	0	50,996	0	0		0	0	0	50,996	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/15/2016	04/15/2016	Sale	0	3,474,073	1.4204	0	0	(6,481)	0	0		0	0	0	(6,481)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2016	04/27/2016	04/27/2016	Sale	0	3,474,097	1.42041	0	0	(81,422)	0	0		0	0	0	(81,422)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Real Estate	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2016	04/27/2016	04/27/2016	Sale	0	193,488	1.4575	0	0	(504)	0	0		0	0	0	(504)	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	10,345,840	1.3096	0	0	546,680	0	0		0	0	0	546,680	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2016	11/08/2016	11/08/2016	Sale	0	9,788,100	1.239	0	0	11,060	0	0		0	0	0	11,060	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	10,732,356	1.14174	0	0	324,206	0	0		0	0	0	324,206	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	4,789,099	1.451242	0	0	486,394	0	0		0	0	0	486,394	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: 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	10,424,600	1.109	0	0	(16,450)	0	0		0	0	0	(16,450)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	10/07/2016	10/07/2016	Sale	0	12,575,657	1.11289	0	0	(53,788)	0	0		0	0	0	(53,788)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2016	08/08/2016	08/08/2016	Sale	0	4,314,420	1.3074	0	0	(11,715)	0	0		0	0	0	(11,715)	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	1,571,520	1.3096	0	0	83,040	0	0		0	0	0	83,040	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2016	10/07/2016	10/07/2016	Sale	0	12,611,930	1.1161	0	0	17,515	0	0		0	0	0	17,515	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2016	11/08/2016	11/08/2016	Sale	0	1,486,800	1.239	0	0	1,680	0	0		0	0	0	1,680	0	0	FX (Foreign Exchange)
1229999. Subtotal - Forwards - Hedging Other												0	0	(219,020)	0	0	XXX	0	(13,274,399)	0	(219,020)	0	0	XXX
1269999. Subtotal - Forwards												0	0	(1,710,083)	0	0	XXX	(1,165,328)	(12,895,857)	0	(544,754)	0	0	XXX
1399999. Subtotal - Hedging Effective												(1,587)	0	24,079,327	(3,875,036)	0	XXX	(1,165,328)	(31,038,356)	0	25,246,243	0	0	XXX
1409999. Subtotal - Hedging Other												8,816,944	206,405,140	182,625,561	26,076,462	0	XXX	(44,623,644)	(24,273,260)	105,861	(33,440,090)	0	0	XXX
1419999. Subtotal - Replication												(5,320,464)	(51,311,145)	(33,386,535)	3,682,917	0	XXX	0	0	816,559	22,491,595	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												3,494,893	155,093,995	173,318,354	25,884,343	0	XXX	(45,788,972)	(55,311,616)	922,420	14,297,748	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
USH7	825	82,500,000	U.S. Long Bond Future Mar 2017 0000USH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	12/07/2016	150.2813	150.6563	618,750	0	0	0	0	309,375	309,375	3,093,750	PD (Duration)	1,000
38H7	1,070	107,000,000	US ULTRA 10YR NOTE MAR 16 Mar 2017 000038H7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	12/07/2016	134.1250	134.0625	618,594	0	0	0	0	(66,875)	(66,875)	1,926,000	PD (Duration)	1,000
WNH7	375	37,500,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	12/07/2016	159.6250	160.2500	363,281	0	0	0	0	234,375	234,375	1,725,000	PD (Duration)	1,000
USH7	1,250	125,000,000	U.S. Long Bond Future Mar 2017 0000USH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	12/07/2016	150.2813	150.6563	937,500	0	0	0	0	468,750	468,750	4,687,500	PD (Duration)	1,000
38H7	600	60,000,000	US ULTRA 10YR NOTE MAR 16 Mar 2017 000038H7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	12/07/2016	134.1250	134.0625	346,875	0	0	0	0	(37,500)	(37,500)	1,080,000	PD (Duration)	1,000
WNH7	3,890	389,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	12/07/2016	159.6250	160.2500	3,768,438	0	0	0	0	2,431,250	2,431,250	17,894,000	PD (Duration)	1,000
WNH7	100	10,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	12/07/2016	159.6250	160.2500	96,875	0	0	0	0	62,500	62,500	460,000	PD (Duration)	1,000
WNH7	431	43,100,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/25/2016	161.4861	160.2500	417,531	0	0	0	0	(532,774)	(532,774)	1,982,600	PD (Duration)	1,000
WNH7	1,000	100,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/25/2016	161.5173	160.2500	968,750	0	0	0	0	(1,267,285)	(1,267,285)	4,600,000	PD (Duration)	1,000
WNH7	1,000	100,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/25/2016	161.5485	160.2500	968,750	0	0	0	0	(1,298,535)	(1,298,535)	4,600,000	PD (Duration)	1,000
WNH7	41	4,100,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/25/2016	161.5798	160.2500	39,719	0	0	0	0	(54,521)	(54,521)	188,600	PD (Duration)	1,000
WNH7	1,959	195,900,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/25/2016	161.6110	160.2500	1,897,781	0	0	0	0	(2,666,268)	(2,666,268)	9,011,400	PD (Duration)	1,000
1289999. Subtotal - Long Futures - Hedging Other												11,042,844	0	0	0	0	(2,417,508)	(2,417,508)	51,248,850	XXX	XXX
1329999. Subtotal - Long Futures												11,042,844	0	0	0	0	(2,417,508)	(2,417,508)	51,248,850	XXX	XXX
FVH7	649	64,900,000	U.S. Five Year Note Future Mar 2017 0000FVH7	Bond Portfolio Hedge	D1	Interest Rate	04/05/2017	CBT 549300EX04Q20BFQTQ27	11/25/2016	117.7797	117.6641	(106,477)	0	0	0	0	75,042	75,042	519,200	PD (Duration)	1,000
TYH7	210	21,000,000	U.S. Ten Year Note Future Mar 2017 0000TYH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04Q20BFQTQ27	11/25/2016	124.5921	124.2813	(72,188)	0	0	0	0	65,276	65,276	283,500	PD (Duration)	1,000
1349999. Subtotal - Short Futures - Hedging Other												(178,664)	0	0	0	0	140,319	140,319	802,700	XXX	XXX
1389999. Subtotal - Short Futures												(178,664)	0	0	0	0	140,319	140,319	802,700	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												10,864,180	0	0	0	0	(2,277,189)	(2,277,189)	52,051,550	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												10,864,180	0	0	0	0	(2,277,189)	(2,277,189)	52,051,550	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 0.26 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 ($118B) 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
38H7	1,070	107,000,000	US ULTRA 10YR NOTE MAR 16 Mar 2017 000038H7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	134.0876	12/07/2016	134.1250	Sale or Payoff Sale	40,021	40,021	0	0	PD (Duration)	1,000
38Z6	509	50,900,000	US ULTRA 10YR NOTE MAR 16 Dec 2016 000038Z6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/30/2016	145.0017	11/23/2016	134.6390	Sale or Payoff Sale	(5,274,612)	(5,274,612)	0	0	PD (Duration)	1,000
USM6	112	11,200,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/27/2016	162.5012	05/25/2016	164.0613	Sale or Payoff Sale	174,729	174,729	0	0	PD (Duration)	1,000
WNH7	375	37,500,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	160.5329	12/07/2016	159.6250	Sale or Payoff Sale	(340,466)	(340,466)	0	0	PD (Duration)	1,000
WNM6	200	20,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	05/20/2016	172.7518	05/25/2016	172.3107	Sale or Payoff Sale	(88,204)	(88,204)	0	0	PD (Duration)	1,000
WNZ6	660	66,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	185.2752	11/25/2016	161.9358	Sale or Payoff Sale	(15,403,976)	(15,403,976)	0	0	PD (Duration)	1,000
WNH7	240	24,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/25/2016	161.3298	12/07/2016	159.6250	Sale or Payoff Sale	(409,148)	(409,148)	0	0	PD (Duration)	1,000
WNZ6	1	100,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	185.2752	11/25/2016	161.7796	Sale or Payoff Sale	(23,496)	(23,496)	0	0	PD (Duration)	1,000
WNH7	499	49,900,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/25/2016	161.4392	12/07/2016	159.6250	Sale or Payoff Sale	(905,266)	(905,266)	0	0	PD (Duration)	1,000
WNH7	1	100,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/25/2016	161.1110	12/07/2016	159.6250	Sale or Payoff Sale	(1,486)	(1,486)	0	0	PD (Duration)	1,000
USU6	1,250	125,000,000	U.S. Long Bond Future Sep 2016 0000USU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/26/2016	162.2200	08/29/2016	170.3108	Sale or Payoff Sale	10,113,538	10,113,538	0	0	PD (Duration)	1,000
38Z6	53	5,300,000	US ULTRA 10YR NOTE MAR 16 Dec 2016 000038Z6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	10/07/2016	142.2517	11/23/2016	134.8733	Sale or Payoff Sale	(391,051)	(391,051)	0	0	PD (Duration)	1,000
WNZ6	240	24,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	185.2752	11/25/2016	161.9983	Sale or Payoff Sale	(5,586,446)	(5,586,446)	0	0	PD (Duration)	1,000
WNU6	1,000	100,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	188.5016	08/30/2016	188.6545	Sale or Payoff Sale	152,870	152,870	0	0	PD (Duration)	1,000
WNZ6	459	45,900,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.9939	11/25/2016	162.2796	Sale or Payoff Sale	(11,802,890)	(11,802,890)	0	0	PD (Duration)	1,000
WNZ6	650	65,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	10/18/2016	178.1580	11/25/2016	162.2796	Sale or Payoff Sale	(10,320,973)	(10,320,973)	0	0	PD (Duration)	1,000
WNM6	165	16,500,000	US ULTRA T-BOND Jun 2016 0000WNM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	05/20/2016	172.7205	05/25/2016	172.3107	Sale or Payoff Sale	(67,612)	(67,612)	0	0	PD (Duration)	1,000
WNZ6	375	37,500,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/25/2016	187.3611	11/23/2016	161.2171	Sale or Payoff Sale	(9,804,017)	(9,804,017)	0	0	PD (Duration)	1,000
USM6	250	25,000,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/14/2016	165.3768	05/26/2016	163.5925	Sale or Payoff Sale	(446,055)	(446,055)	0	0	PD (Duration)	1,000
USM6	500	50,000,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/14/2016	165.3455	05/26/2016	163.5925	Sale or Payoff Sale	(876,485)	(876,485)	0	0	PD (Duration)	1,000
38H7	547	54,700,000	US ULTRA 10YR NOTE MAR 16 Mar 2017 000038H7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	134.3376	12/07/2016	134.1250	Sale or Payoff Sale	(116,291)	(116,291)	0	0	PD (Duration)	1,000
WNH7	2	200,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/25/2016	161.2673	12/07/2016	159.6250	Sale or Payoff Sale	(3,285)	(3,285)	0	0	PD (Duration)	1,000
WNU6	151	15,100,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	07/15/2016	186.3143	08/29/2016	185.9357	Sale or Payoff Sale	(57,157)	(57,157)	0	0	PD (Duration)	1,000
WNZ6	20	2,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	11/09/2016	168.4080	11/25/2016	162.2483	Sale or Payoff Sale	(123,193)	(123,193)	0	0	PD (Duration)	1,000
38H7	53	5,300,000	US ULTRA 10YR NOTE MAR 16 Mar 2017 000038H7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	134.3532	12/07/2016	134.1250	Sale or Payoff Sale	(12,096)	(12,096)	0	0	PD (Duration)	1,000
WNZ6	100	10,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	185.2752	11/23/2016	161.0921	Sale or Payoff Sale	(2,418,311)	(2,418,311)	0	0	PD (Duration)	1,000
WNU6	100	10,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	07/06/2016	191.6579	08/29/2016	185.9357	Sale or Payoff Sale	(572,213)	(572,213)	0	0	PD (Duration)	1,000
WNZ6	1,000	100,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.9939	11/25/2016	162.2171	Sale or Payoff Sale	(25,776,858)	(25,776,858)	0	0	PD (Duration)	1,000
WNZ6	41	4,100,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.9939	11/25/2016	162.2483	Sale or Payoff Sale	(1,055,570)	(1,055,570)	0	0	PD (Duration)	1,000
USZ6	825	82,500,000	U.S. Long Bond Future Dec 2016 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/25/2016	170.7986	11/23/2016	152.3733	Sale or Payoff Sale	(15,200,868)	(15,200,868)	0	0	PD (Duration)	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
38Z6	561	56,100,000	US ULTRA 10YR NOTE MAR 16 Dec 2016 000038Z6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/30/2016	144.9860	11/23/2016	134.6390	Sale or Payoff Sale	(5,804,706)	(5,804,706)	0	0	PD (Duration)	1,000
USM6	163	16,300,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/27/2016	162.4075	05/25/2016	164.0613	Sale or Payoff Sale	269,574	269,574	0	0	PD (Duration)	1,000
USM6	72	7,200,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/27/2016	162.4700	05/25/2016	164.0613	Sale or Payoff Sale	114,576	114,576	0	0	PD (Duration)	1,000
WNU6	375	37,500,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/25/2016	174.5174	08/25/2016	188.1232	Sale or Payoff Sale	5,102,196	5,102,196	0	0	PD (Duration)	1,000
WNZ6	30	3,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	11/09/2016	168.4393	11/25/2016	162.2483	Sale or Payoff Sale	(185,728)	(185,728)	0	0	PD (Duration)	1,000
WNU6	800	80,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	08/18/2016	187.7516	08/29/2016	185.9357	Sale or Payoff Sale	(1,452,704)	(1,452,704)	0	0	PD (Duration)	1,000
WNU6	1,000	100,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	08/23/2016	188.4079	08/30/2016	188.6545	Sale or Payoff Sale	246,620	246,620	0	0	PD (Duration)	1,000
WNZ6	850	85,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	10/18/2016	178.1268	11/25/2016	162.2796	Sale or Payoff Sale	(13,470,095)	(13,470,095)	0	0	PD (Duration)	1,000
WNZ6	475	47,500,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.9939	11/25/2016	162.1545	Sale or Payoff Sale	(12,273,742)	(12,273,742)	0	0	PD (Duration)	1,000
WNZ6	1,000	100,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	185.2752	11/25/2016	162.0608	Sale or Payoff Sale	(23,214,358)	(23,214,358)	0	0	PD (Duration)	1,000
WNZ6	88	8,800,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/09/2016	181.8768	11/25/2016	162.2483	Sale or Payoff Sale	(1,727,301)	(1,727,301)	0	0	PD (Duration)	1,000
WNH7	1	100,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/25/2016	161.3923	12/07/2016	159.6250	Sale or Payoff Sale	(1,767)	(1,767)	0	0	PD (Duration)	1,000
WNU6	600	60,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	07/06/2016	191.6579	08/29/2016	185.9357	Sale or Payoff Sale	(3,433,278)	(3,433,278)	0	0	PD (Duration)	1,000
USM6	87	8,700,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/22/2016	162.4075	05/26/2016	163.5925	Sale or Payoff Sale	103,102	103,102	0	0	PD (Duration)	1,000
WNZ6	17	1,700,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/09/2016	181.8455	11/25/2016	162.2483	Sale or Payoff Sale	(333,152)	(333,152)	0	0	PD (Duration)	1,000
WNZ6	12	1,200,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/09/2016	181.8455	11/25/2016	162.2483	Sale or Payoff Sale	(235,166)	(235,166)	0	0	PD (Duration)	1,000
USM6	84	8,400,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/22/2016	162.3450	05/26/2016	163.5925	Sale or Payoff Sale	104,797	104,797	0	0	PD (Duration)	1,000
WNU6	526	52,600,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	07/15/2016	186.2518	08/29/2016	185.9357	Sale or Payoff Sale	(166,227)	(166,227)	0	0	PD (Duration)	1,000
WNU6	50	5,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	07/06/2016	191.6579	08/29/2016	188.3732	Sale or Payoff Sale	(164,232)	(164,232)	0	0	PD (Duration)	1,000
WNU6	975	97,500,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	188.0954	08/30/2016	188.6545	Sale or Payoff Sale	545,142	545,142	0	0	PD (Duration)	1,000
USM6	178	17,800,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/27/2016	162.4387	05/25/2016	164.0613	Sale or Payoff Sale	288,819	288,819	0	0	PD (Duration)	1,000
USH7	825	82,500,000	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	150.2813	Sale or Payoff Sale	(620,161)	(620,161)	0	0	PD (Duration)	1,000
USM6	298	29,800,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/27/2016	162.4700	05/25/2016	164.0613	Sale or Payoff Sale	474,216	474,216	0	0	PD (Duration)	1,000
WNU6	123	12,300,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	07/15/2016	186.2830	08/29/2016	185.9357	Sale or Payoff Sale	(42,714)	(42,714)	0	0	PD (Duration)	1,000
WNZ6	340	34,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	185.2752	11/25/2016	161.9671	Sale or Payoff Sale	(7,924,757)	(7,924,757)	0	0	PD (Duration)	1,000
USH7	1,250	125,000,000	U.S. Long Bond Future Mar 2017 0000USH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	151.4001	12/07/2016	150.2813	Sale or Payoff Sale	(1,398,622)	(1,398,622)	0	0	PD (Duration)	1,000
WNZ6	257	25,700,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	185.2752	11/25/2016	161.9202	Sale or Payoff Sale	(6,002,231)	(6,002,231)	0	0	PD (Duration)	1,000
WNZ6	133	13,300,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	11/09/2016	168.5018	11/25/2016	162.2483	Sale or Payoff Sale	(831,705)	(831,705)	0	0	PD (Duration)	1,000
WNZ6	17	1,700,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	11/09/2016	168.4705	11/25/2016	162.2483	Sale or Payoff Sale	(105,777)	(105,777)	0	0	PD (Duration)	1,000
WNH7	257	25,700,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/25/2016	161.2517	12/07/2016	159.6250	Sale or Payoff Sale	(418,052)	(418,052)	0	0	PD (Duration)	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
38Z6	247	24,700,000	US ULTRA 10YR NOTE MAR 16 Dec 2016 000038Z6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	10/07/2016	142.2517	11/23/2016	134.8577	Sale or Payoff Sale	(1,826,304)	(1,826,304)	0	0	PD (Duration)	1,000
WNH7	660	66,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/25/2016	161.2673	12/07/2016	159.6250	Sale or Payoff Sale	(1,083,908)	(1,083,908)	0	0	PD (Duration)	1,000
WNZ6	1,000	100,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	187.9939	11/25/2016	162.1858	Sale or Payoff Sale	(25,808,108)	(25,808,108)	0	0	PD (Duration)	1,000
USM6	2	200,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/27/2016	162.4387	05/25/2016	164.0613	Sale or Payoff Sale	3,245	3,245	0	0	PD (Duration)	1,000
WNZ6	1	100,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	185.2752	11/25/2016	162.0608	Sale or Payoff Sale	(23,214)	(23,214)	0	0	PD (Duration)	1,000
WNZ6	100	10,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/09/2016	181.8768	11/25/2016	162.2483	Sale or Payoff Sale	(1,962,842)	(1,962,842)	0	0	PD (Duration)	1,000
WNH7	100	10,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/23/2016	160.3923	12/07/2016	159.6250	Sale or Payoff Sale	(76,729)	(76,729)	0	0	PD (Duration)	1,000
USU6	825	82,500,000	U.S. Long Bond Future Sep 2016 0000USU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/25/2016	162.6809	08/25/2016	172.2483	Sale or Payoff Sale	7,893,099	7,893,099	0	0	PD (Duration)	1,000
WNZ6	499	49,900,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	185.2752	11/25/2016	162.1077	Sale or Payoff Sale	(11,560,574)	(11,560,574)	0	0	PD (Duration)	1,000
WNZ6	100	10,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/09/2016	181.9080	11/25/2016	162.2483	Sale or Payoff Sale	(1,965,967)	(1,965,967)	0	0	PD (Duration)	1,000
WNZ6	90	9,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/09/2016	181.9080	11/25/2016	162.2483	Sale or Payoff Sale	(1,769,370)	(1,769,370)	0	0	PD (Duration)	1,000
WNZ6	100	10,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/09/2016	181.8768	11/25/2016	162.2483	Sale or Payoff Sale	(1,962,842)	(1,962,842)	0	0	PD (Duration)	1,000
WNH7	340	34,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/25/2016	161.2985	12/07/2016	159.6250	Sale or Payoff Sale	(569,002)	(569,002)	0	0	PD (Duration)	1,000
WNH7	890	89,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/25/2016	161.5798	12/07/2016	159.6250	Sale or Payoff Sale	(1,739,759)	(1,739,759)	0	0	PD (Duration)	1,000
WNH6	132	13,200,000	US ULTRA T-BOND Mar 2016 0000WNH6	Bond Portfolio Hedge	D1	Interest Rate	03/31/2016	CBT 549300EX04020BFQTQ27	12/08/2015	159.8750	02/01/2016	165.8737	Sale or Payoff Sale	791,834	791,834	0	0	PD (Duration)	1,000
WNU6	3	300,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	188.0954	08/30/2016	188.4045	Sale or Payoff Sale	927	927	0	0	PD (Duration)	1,000
WNH6	27	2,700,000	US ULTRA T-BOND Mar 2016 0000WNH6	Bond Portfolio Hedge	D1	Interest Rate	03/31/2016	CBT 549300EX04020BFQTQ27	12/08/2015	159.8750	02/01/2016	165.9050	Sale or Payoff Sale	162,810	162,810	0	0	PD (Duration)	1,000
WNM6	10	1,000,000	US ULTRA T-BOND Jun 2016 0000WNM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	05/20/2016	172.6893	05/25/2016	172.3107	Sale or Payoff Sale	(3,785)	(3,785)	0	0	PD (Duration)	1,000
WNM6	25	2,500,000	US ULTRA T-BOND Jun 2016 0000WNM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	05/20/2016	172.6893	05/25/2016	171.8420	Sale or Payoff Sale	(21,182)	(21,182)	0	0	PD (Duration)	1,000
USZ6	1,250	125,000,000	U.S. Long Bond Future Dec 2016 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	168.8767	11/23/2016	152.7483	Sale or Payoff Sale	(20,160,525)	(20,160,525)	0	0	PD (Duration)	1,000
WNH7	1,000	100,000,000	US ULTRA T-BOND Mar 2017 0000WNH7	Bond Portfolio Hedge	D1	Interest Rate	03/31/2017	CBT 549300EX04020BFQTQ27	11/25/2016	161.3923	12/07/2016	159.6250	Sale or Payoff Sale	(1,767,285)	(1,767,285)	0	0	PD (Duration)	1,000
WNU6	800	80,000,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	08/12/2016	189.0016	08/29/2016	185.9357	Sale or Payoff Sale	(2,452,704)	(2,452,704)	0	0	PD (Duration)	1,000
WNZ6	83	8,300,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/09/2016	181.8768	11/25/2016	162.2483	Sale or Payoff Sale	(1,629,159)	(1,629,159)	0	0	PD (Duration)	1,000
USM6	329	32,900,000	U.S. Long Bond Future Jun 2016 0000USM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	04/22/2016	162.3762	05/26/2016	163.5925	Sale or Payoff Sale	400,173	400,173	0	0	PD (Duration)	1,000
38Z6	300	30,000,000	US ULTRA 10YR NOTE MAR 16 Dec 2016 000038Z6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	10/10/2016	142.2517	11/23/2016	134.8577	Sale or Payoff Sale	(2,218,184)	(2,218,184)	0	0	PD (Duration)	1,000
WNZ6	2	200,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/29/2016	185.2752	11/25/2016	161.9358	Sale or Payoff Sale	(46,679)	(46,679)	0	0	PD (Duration)	1,000
WNZ6	100	10,000,000	US ULTRA T-BOND Dec 2016 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	09/09/2016	181.9080	11/25/2016	162.2483	Sale or Payoff Sale	(1,965,967)	(1,965,967)	0	0	PD (Duration)	1,000
WNU6	22	2,200,000	US ULTRA T-BOND Sep 2016 0000WNU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	08/24/2016	188.0954	08/30/2016	188.4357	Sale or Payoff Sale	7,488	7,488	0	0	PD (Duration)	1,000
1289999. Subtotal - Long Futures - Hedging Other														(240,508,808)	(240,508,808)	0	0	XXX	XXX
1329999. Subtotal - Long Futures														(240,508,808)	(240,508,808)	0	0	XXX	XXX

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
FVU6	1,099	109,900,000	U.S. Five Year Note Future Sep 2016 0000FVU6	Bond Portfolio Hedge	D1	Interest Rate	10/05/2016	CBT 549300EX04020BFQTQ27	05/25/2016	119.8427	08/30/2016	121.2594	Short Sale Closing Purchase	(1,556,934)	(1,556,934)	0	0	PD (Duration)	1,000
FVU6	200	20,000,000	U.S. Five Year Note Future Sep 2016 0000FVU6	Bond Portfolio Hedge	D1	Interest Rate	10/05/2016	CBT 549300EX04020BFQTQ27	05/25/2016	119.8427	07/11/2016	122.2042	Short Sale Closing Purchase	(472,299)	(472,299)	0	0	PD (Duration)	1,000
TUH6	41	8,200,000	US 2YR NT FUT Mar 2016 0000TUH6	Bond Portfolio Hedge	D1	Interest Rate	04/05/2016	CBT 549300EX04020BFQTQ27	12/08/2015	108.7344	02/23/2016	109.3359	Short Sale Closing Purchase	(49,328)	(49,328)	0	0	PD (Duration)	2,000
FVU6	61	6,100,000	U.S. Five Year Note Future Sep 2016 0000FVU6	Bond Portfolio Hedge	D1	Interest Rate	10/05/2016	CBT 549300EX04020BFQTQ27	05/25/2016	119.8427	07/15/2016	121.4531	Short Sale Closing Purchase	(98,237)	(98,237)	0	0	PD (Duration)	1,000
TYZ6	5	500,000	U.S. Ten Year Note Future Dec 2016 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	130.9827	11/25/2016	125.2360	Short Sale Closing Purchase	28,733	28,733	0	0	PD (Duration)	1,000
FVZ6	16	1,600,000	U.S. Five Year Note Future Dec 2016 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/05/2017	CBT 549300EX04020BFQTQ27	08/30/2016	121.2563	11/25/2016	118.2984	Short Sale Closing Purchase	47,325	47,325	0	0	PD (Duration)	1,000
FVH6	1,296	129,600,000	U.S. Five Year Note Future Mar 2016 0000FVH6	Bond Portfolio Hedge	D1	Interest Rate	04/05/2016	CBT 549300EX04020BFQTQ27	12/08/2015	118.6328	02/23/2016	121.0703	Short Sale Closing Purchase	(3,159,000)	(3,159,000)	0	0	PD (Duration)	1,000
TYZ6	100	10,000,000	U.S. Ten Year Note Future Dec 2016 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	130.9827	11/14/2016	126.6267	Short Sale Closing Purchase	435,606	435,606	0	0	PD (Duration)	1,000
TYU6	10	1,000,000	U.S. Ten Year Note Future Sep 2016 0000TYU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/25/2016	129.4520	08/30/2016	131.9860	Short Sale Closing Purchase	(25,341)	(25,341)	0	0	PD (Duration)	1,000
TYH6	13	1,300,000	U.S. Ten Year Note Future Mar 2016 0000TYH6	Bond Portfolio Hedge	D1	Interest Rate	03/31/2016	CBT 549300EX04020BFQTQ27	12/08/2015	126.3438	02/23/2016	130.6875	Short Sale Closing Purchase	(56,469)	(56,469)	0	0	PD (Duration)	1,000
FVU6	200	20,000,000	U.S. Five Year Note Future Sep 2016 0000FVU6	Bond Portfolio Hedge	D1	Interest Rate	10/05/2016	CBT 549300EX04020BFQTQ27	05/25/2016	119.8427	07/12/2016	121.8682	Short Sale Closing Purchase	(405,112)	(405,112)	0	0	PD (Duration)	1,000
FVZ6	34	3,400,000	U.S. Five Year Note Future Dec 2016 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/05/2017	CBT 549300EX04020BFQTQ27	08/30/2016	121.2484	11/25/2016	118.2984	Short Sale Closing Purchase	100,300	100,300	0	0	PD (Duration)	1,000
USH6	51	5,100,000	U.S. Long Bond Future Mar 2016 0000USH6	Bond Portfolio Hedge	D1	Interest Rate	03/31/2016	CBT 549300EX04020BFQTQ27	12/08/2015	155.2813	02/23/2016	165.9688	Short Sale Closing Purchase	(545,063)	(545,063)	0	0	PD (Duration)	1,000
FVH6	567	56,700,000	U.S. Five Year Note Future Mar 2016 0000FVH6	Bond Portfolio Hedge	D1	Interest Rate	04/05/2016	CBT 549300EX04020BFQTQ27	12/11/2015	119.2255	02/23/2016	121.0703	Short Sale Closing Purchase	(1,046,007)	(1,046,007)	0	0	PD (Duration)	1,000
TYM6	250	25,000,000	U.S. Ten Year Note Future Jun 2016 0000TYM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	02/23/2016	130.4051	05/18/2016	129.5481	Short Sale Closing Purchase	214,251	214,251	0	0	PD (Duration)	1,000
FVM6	90	9,000,000	U.S. Five Year Note Future Jun 2016 0000FVM6	Bond Portfolio Hedge	D1	Interest Rate	07/06/2016	CBT 549300EX04020BFQTQ27	02/23/2016	120.9286	05/25/2016	120.2823	Short Sale Closing Purchase	58,169	58,169	0	0	PD (Duration)	1,000
TYZ6	200	20,000,000	U.S. Ten Year Note Future Dec 2016 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	130.9827	11/10/2016	127.4860	Short Sale Closing Purchase	699,336	699,336	0	0	PD (Duration)	1,000
FVH7	24	2,400,000	U.S. Five Year Note Future Mar 2017 0000FVH7	Bond Portfolio Hedge	D1	Interest Rate	04/05/2017	CBT 549300EX04020BFQTQ27	11/25/2016	117.7797	12/15/2016	116.6969	Short Sale Closing Purchase	25,988	25,988	0	0	PD (Duration)	1,000
FVU6	74	7,400,000	U.S. Five Year Note Future Sep 2016 0000FVU6	Bond Portfolio Hedge	D1	Interest Rate	10/05/2016	CBT 549300EX04020BFQTQ27	05/25/2016	119.8427	08/30/2016	121.2828	Short Sale Closing Purchase	(106,569)	(106,569)	0	0	PD (Duration)	1,000
TYU6	915	91,500,000	U.S. Ten Year Note Future Sep 2016 0000TYU6	Bond Portfolio Hedge	D1	Interest Rate	09/30/2016	CBT 549300EX04020BFQTQ27	05/25/2016	129.4520	08/30/2016	131.9548	Short Sale Closing Purchase	(2,290,080)	(2,290,080)	0	0	PD (Duration)	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
TYM6	925	92,500,000	U.S. Ten Year Note Future Jun 2016 0000TYM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	02/23/2016	130.4051	05/25/2016	129.5637	Short Sale Closing Purchase	778,323	778,323	0	0	PD (Duration)	1,000
FVM6	1,773	177,300,000	U.S. Five Year Note Future Jun 2016 0000FVM6	Bond Portfolio Hedge	D1	Interest Rate	07/06/2016	CBT 549300EX04020BFQTQ27	02/23/2016	120.9286	05/25/2016	120.2432	Short Sale Closing Purchase	1,215,179	1,215,179	0	0	PD (Duration)	1,000
FVH6	109	10,900,000	U.S. Five Year Note Future Mar 2016 0000FVH6	Bond Portfolio Hedge	D1	Interest Rate	04/05/2016	CBT 549300EX04020BFQTQ27	12/08/2015	118.6328	02/23/2016	121.0156	Short Sale Closing Purchase	(259,727)	(259,727)	0	0	PD (Duration)	1,000
TYZ6	210	21,000,000	U.S. Ten Year Note Future Dec 2016 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	130.9827	11/25/2016	125.2282	Short Sale Closing Purchase	1,208,443	1,208,443	0	0	PD (Duration)	1,000
TYZ6	200	20,000,000	U.S. Ten Year Note Future Dec 2016 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	130.9827	11/09/2016	128.0173	Short Sale Closing Purchase	593,086	593,086	0	0	PD (Duration)	1,000
TYH6	1,485	148,500,000	U.S. Ten Year Note Future Mar 2016 0000TYH6	Bond Portfolio Hedge	D1	Interest Rate	03/31/2016	CBT 549300EX04020BFQTQ27	12/08/2015	126.3438	02/23/2016	130.7813	Short Sale Closing Purchase	(6,589,688)	(6,589,688)	0	0	PD (Duration)	1,000
TYZ6	200	20,000,000	U.S. Ten Year Note Future Dec 2016 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/30/2016	CBT 549300EX04020BFQTQ27	08/30/2016	130.9827	10/26/2016	129.9704	Short Sale Closing Purchase	202,461	202,461	0	0	PD (Duration)	1,000
FVH7	176	17,600,000	U.S. Five Year Note Future Mar 2017 0000FVH7	Bond Portfolio Hedge	D1	Interest Rate	04/05/2017	CBT 549300EX04020BFQTQ27	11/25/2016	117.7797	12/15/2016	116.6891	Short Sale Closing Purchase	191,951	191,951	0	0	PD (Duration)	1,000
TYM6	250	25,000,000	U.S. Ten Year Note Future Jun 2016 0000TYM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	02/23/2016	130.4051	05/16/2016	130.5168	Short Sale Closing Purchase	(27,936)	(27,936)	0	0	PD (Duration)	1,000
FVZ6	1,049	104,900,000	U.S. Five Year Note Future Dec 2016 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/05/2017	CBT 549300EX04020BFQTQ27	08/30/2016	121.2484	11/25/2016	118.2828	Short Sale Closing Purchase	3,110,946	3,110,946	0	0	PD (Duration)	1,000
FVH7	200	20,000,000	U.S. Five Year Note Future Mar 2017 0000FVH7	Bond Portfolio Hedge	D1	Interest Rate	04/05/2017	CBT 549300EX04020BFQTQ27	11/25/2016	117.7797	12/14/2016	117.3375	Short Sale Closing Purchase	88,439	88,439	0	0	PD (Duration)	1,000
FVU6	139	13,900,000	U.S. Five Year Note Future Sep 2016 0000FVU6	Bond Portfolio Hedge	D1	Interest Rate	10/05/2016	CBT 549300EX04020BFQTQ27	05/25/2016	119.8427	07/15/2016	121.4625	Short Sale Closing Purchase	(225,153)	(225,153)	0	0	PD (Duration)	1,000
TYM6	60	6,000,000	U.S. Ten Year Note Future Jun 2016 0000TYM6	Bond Portfolio Hedge	D1	Interest Rate	06/30/2016	CBT 549300EX04020BFQTQ27	02/23/2016	130.4051	05/25/2016	129.4855	Short Sale Closing Purchase	55,173	55,173	0	0	PD (Duration)	1,000
1349999. Subtotal - Short Futures - Hedging Other														(7,859,233)	(7,859,233)	0	0	XXX	XXX
1389999. Subtotal - Short Futures														(7,859,233)	(7,859,233)	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other														(248,368,041)	(248,368,041)	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														(248,368,041)	(248,368,041)	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
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	11,042,844	(178,664)	11,042,844	52,051,550	52,051,550
Pru Global Fund B2XP4TQXV02CZP3OM085	Y	Y	2,154,096,960	3,200,780,418	(715,120,026)	331,563,432	3,066,329,231	(825,893,589)	86,338,682	773,049,758	773,049,758
0299999. Total NAIC 1 Designation			2,154,096,960	3,200,780,418	(715,120,026)	331,563,432	3,066,329,231	(825,893,589)	86,338,682	773,049,758	773,049,758
AMA SpA None	N	N	0	301,988	0	301,988	301,988	0	301,988	0	0
Apex Clean Energy Holdings LLC None	N	N	0	10,271,428	0	10,271,428	10,271,428	0	10,271,428	0	0
Aseptia, Inc. None	N	N	0	1	0	1	1	0	1	0	0
Benson Power, LLC None	N	N	0	0	0	0	0	0	0	0	0
Camira Group Holdings Ltd None	N	N	0	4,421,905	0	4,421,905	4,421,905	0	4,421,905	0	0
Carco PRP Limited None	N	N	0	112,039	0	112,039	112,039	0	112,039	0	0
Castlegate 740 Limited None	N	N	0	915,466	0	915,466	915,466	0	915,466	0	0
Gap Partnership Group Ltd None	N	N	0	6,579,566	0	6,579,566	6,579,566	0	6,579,566	0	0
Gate Technologies LLC None	N	N	0	1	0	1	1	0	1	0	0
H.I.G Luxembourg Hldgs 74 Sarl None	N	N	0	644,452	0	644,452	644,452	0	644,452	0	0
Johnston Press plc None	N	N	0	0	0	0	0	0	0	0	0
MEDIANEWS GRP INC None	N	N	0	47	0	47	47	0	47	0	0
Milson Bidco Limited None	N	N	0	0	0	0	0	0	0	0	0
Minova Insurance Holdings Ltd None	N	N	0	223,859	0	223,859	223,859	0	223,859	0	0
REP OF VENEZUELA OIL OBLIG WTS None	N	N	0	173,351	0	173,351	173,351	0	173,351	0	0
TimeC 1535 Ltd None	N	N	0	1,790,916	0	1,790,916	1,790,916	0	1,790,916	0	0
United Coin Machine Co None	N	N	0	0	0	0	0	0	0	0	0
Whitecap Alabama Growth Fd II None	N	N	0	1	0	1	1	0	1	0	0
Whitecap Texas Oppor. Fund None	N	N	0	2	0	2	2	0	2	0	0
0799999. Total NAIC 6 Designation			0	25,435,022	0	25,435,022	25,435,022	0	25,435,022	0	0
0899999. Aggregate Sum of Central Clearinghouses			0	0	0	0	0	0	0	0	0
0999999 - Gross Totals			2,154,096,960	3,226,215,440	(715,120,026)	356,998,453	3,102,807,096	(826,072,253)	122,816,547	825,101,308	825,101,308
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				3,226,215,440	(715,120,026)						

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 Funding B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	21,202,322	0	21,202,322	01/01/2017	IV
Pru Global Funding B2XP4TQXV02CZP30MQ86	Corporate	17275R-AE-2	CISCO SYSTEMS INC	25,064,473	30,770,000	30,865,890	02/15/2019	I
Pru Global Funding B2XP4TQXV02CZP30MQ87	Corporate	68389X-AG-0	ORACLE CORP	19,201,881	23,215,000	23,206,181	07/08/2019	I
Pru Global Funding B2XP4TQXV02CZP30MQ88	Corporate	244199-BF-1	DEERE & COMPANY	30,840,132	48,584,000	49,579,101	06/09/2042	I
Pru Global Funding B2XP4TQXV02CZP30MQ89	Corporate	235851-AR-3	DANAHER CORP	2,378,064	3,559,000	3,547,790	09/15/2045	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-LJ-7	US TREASURY N/B	6,443,372	6,135,000	6,197,793	08/15/2019	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-KR-0	STRIPS	1,544,051	1,600,000	15,296,180	05/15/2018	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-FT-0	US TREASURY N/B	20,160,011	16,800,000	8,174,572	02/15/2036	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-KN-9	STRIPS	8,364,334	8,490,000	1,748,345	08/15/2017	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-KL-3	STRIPS	2,527,671	2,555,000	2,540,507	02/15/2017	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-4W-7	STRIPS	1,986,322	3,465,000	1,839,179	08/15/2033	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-EP-9	STRIPS	11,576,425	25,240,000	2,442,758	08/15/2039	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-DV-7	STRIPS	8,722,909	18,845,000	6,290,925	05/15/2039	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-AU-2	STRIPS	3,160,321	6,760,000	9,520,575	02/15/2039	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-BL-6	STRIP PRINC	795,655	1,115,000	606,605	08/15/2027	I
0199999 - Total				163,967,943	197,133,000	183,058,723	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	1,845,798,712	0	XXX	01/01/2017	IV
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	002824-AY-6	ABBOTT LABORATORIES	983,551	1,450,000	XXX	05/27/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	009158-AV-8	AIR PRODUCTS & CHEMICALS	3,690,193	4,750,000	XXX	07/31/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	0258M0-DT-3	AMERICAN EXPRESS CREDIT	4,364,212	5,805,000	XXX	05/26/2020	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	03523T-BE-7	ANHEUSER-BUSCH INBEV WOR	9,786,819	11,352,000	XXX	01/15/2019	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	037833-AJ-9	APPLE INC	1,124,058	1,409,000	XXX	05/03/2018	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	097023-AE-5	BOEING CO	243,838	250,000	XXX	09/15/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	110122-AS-7	BRISTOL-MYERS SQUIBB CO	2,610,462	3,473,000	XXX	08/01/2017	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	17275R-AH-5	CISCO SYSTEMS INC	7,485,556	9,153,000	XXX	01/15/2020	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	17275R-AQ-5	CISCO SYSTEMS INC	332,099	440,000	XXX	03/01/2019	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	25468P-CK-0	WALT DISNEY COMPANY/THE	72,451	88,000	XXX	03/15/2019	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	25468P-CP-9	WALT DISNEY COMPANY/THE	673,320	1,000,000	XXX	08/16/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	313586-RC-5	FANNIE MAE	375,655	405,000	XXX	10/09/2019	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	3135G0-PP-2	FANNIE MAE	2,128,658	2,199,000	XXX	09/20/2017	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	341099-CL-1	DUKE ENERGY FLORIDA LLC	3,030,070	3,654,000	XXX	06/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	36962G-2T-0	GENERAL ELECTRIC CO	208,493	250,000	XXX	05/04/2020	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	36962G-3U-6	GENERAL ELECTRIC CO	199,459	250,000	XXX	05/01/2018	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	1,826,363	2,195,000	XXX	05/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	427866-AU-2	HERSHEY COMPANY	3,585,645	4,685,000	XXX	08/21/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	437076-AZ-5	HOME DEPOT INC	5,665,826	7,553,000	XXX	04/01/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	459200-AG-6	IBM CORP	5,375,405	5,650,000	XXX	11/01/2019	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	459200-HC-8	IBM CORP	694,193	863,000	XXX	02/06/2017	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	459200-HU-8	IBM CORP	547,133	650,000	XXX	02/12/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	46625H-HF-0	JPMORGAN CHASE & CO	5,757,210	6,970,000	XXX	05/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	478160-AN-4	JOHNSON & JOHNSON	1,721,643	1,893,000	XXX	08/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	654106-AC-7	NIKE INC	2,543,293	3,465,000	XXX	05/01/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	744560-AV-8	PUB SVC ELEC & GAS	3,814,003	5,000,000	XXX	03/01/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	806605-AG-6	MERCK & CO INC	4,117,110	5,000,000	XXX	12/01/2033	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	837004-CF-5	SOUTH CAROLINA ELEC&GAS	456,161	700,000	XXX	02/01/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	911312-AJ-5	UNITED PARCEL SERVICE	407,492	480,000	XXX	01/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912803-DM-2	STRIP PRINC	514,281	1,145,000	XXX	05/15/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912803-DP-5	STRIP PRINC	5,863,707	13,324,000	XXX	11/15/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-QN-1	US TREASURY N/B	18,105,984	14,835,000	XXX	02/15/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-RK-6	US TREASURY N/B	10,159,034	12,230,000	XXX	02/15/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-KD-1	US TREASURY N/B	3,063,083	3,000,000	XXX	02/15/2019	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	913017-AT-6	UNITED TECHNOLOGIES CORP	378,036	450,000	XXX	08/01/2028	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	931142-CZ-4	WAL-MART STORES INC	3,959,641	4,728,000	XXX	10/25/2020	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	931142-DJ-9	WAL-MART STORES INC	7,877,012	9,750,000	XXX	12/15/2018	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	913017-BV-0	UNITED TECHNOLOGIES CORP	876,454	1,135,000	XXX	06/01/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	166764-BB-5	CHEVRON CORP	460,128	572,000	XXX	11/16/2018	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AC-9	MERCK & CO INC	6,505,990	8,649,000	XXX	01/31/2018	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68389X-AN-5	ORACLE CORP	2,981,145	3,965,000	XXX	10/15/2017	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	89236T-CQ-6	TOYOTA MOTOR CREDIT CORP	2,294,776	2,810,000	XXX	07/13/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	26442C-AE-4	DUKE ENERGY CAROLINAS	4,008,232	5,000,000	XXX	04/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-SY-7	US TREASURY N/B	7,697,131	7,770,000	XXX	05/31/2017	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-RP-5	US TREASURY N/B	6,246,419	6,836,000	XXX	11/15/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	458140-AR-1	INTEL CORP	4,078,982	5,230,000	XXX	07/29/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	452308-AQ-2	ILLINOIS TOOL WORKS INC	1,110,587	1,570,000	XXX	09/15/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	16,776,669	20,245,000	XXX	02/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912796-JA-8	TREASURY BILL	2,323,726	2,348,000	XXX	02/02/2017	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	842400-FQ-1	SOUTHERN CAL EDISON	3,398,252	5,000,000	XXX	09/01/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	89236T-CV-5	TOYOTA MOTOR CREDIT CORP	2,554,601	3,155,000	XXX	02/19/2019	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	207597-DX-0	CONNECTICUT LIGHT & PWR	4,944,231	6,663,000	XXX	03/01/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	737679-DB-3	POTOMAC ELECTRIC POWER	3,522,052	4,253,000	XXX	11/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	46625H-JD-3	JPMORGAN CHASE & CO	8,047,919	9,800,000	XXX	01/24/2022	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	842434-CG-5	SOUTHERN CALIF GAS CO	1,538,506	2,000,000	XXX	11/15/2035	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	828807-CS-4	SIMON PROPERTY GROUP LP	3,455,864	4,525,000	XXX	10/01/2024	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	341081-FA-0	FLORIDA POWER & LIGHT CO	6,246,432	7,720,000	XXX	02/01/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	88579Y-AR-2	3M COMPANY	3,335,111	4,365,000	XXX	08/07/2025	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665772-CA-5	NORTHERN STATES PWR-MINN	3,044,386	4,084,000	XXX	07/15/2035	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	740189-AK-1	PRECISION CASTPARTS CORP	3,764,335	5,000,000	XXX	01/15/2018	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	375558-BB-8	GILEAD SCIENCES INC	3,802,616	4,980,000	XXX	09/01/2020	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68389X-BK-0	ORACLE CORP	7,677,562	10,383,000	XXX	09/15/2021	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	46625H-JH-4	JPMORGAN CHASE & CO	6,799,500	8,869,000	XXX	01/25/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	94974B-GM-6	WELLS FARGO & COMPANY	3,050,257	4,000,000	XXX	07/22/2020	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912796-KC-2	TREASURY BILL	9,740,667	9,840,000	XXX	01/12/2017	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	36962G-4B-7	GENERAL ELECTRIC CO	225,860	250,000	XXX	01/10/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912796-KG-3	TREASURY BILL	482,905	488,000	XXX	02/09/2017	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	904764-AH-0	UNILEVER CAPITAL CORP	1,364,826	1,660,000	XXX	11/15/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-AF-3	TARGET CORP	10,167,816	12,303,000	XXX	07/15/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	585055-BT-2	MEDTRONIC INC	1,163,946	1,730,000	XXX	03/15/2035	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	46625H-HZ-6	JPMORGAN CHASE & CO	6,195,187	7,633,000	XXX	05/10/2021	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	949746-SJ-1	WELLS FARGO & COMPANY	15,222,477	20,000,000	XXX	10/31/2023	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	717081-DV-2	PFIZER INC	9,507,845	13,033,000	XXX	06/03/2026	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-QB-7	US TREASURY N/B	3,379,784	3,000,000	XXX	05/15/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912810-QK-7	US TREASURY N/B	14,171,273	13,200,000	XXX	08/15/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Treasury	912828-GS-3	US TREASURY N/B	959,381	950,000	XXX	05/15/2017	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	69351U-AH-6	PPL ELECTRIC UTILITIES	8,363,874	10,058,000	XXX	08/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-BF-4	ELI LILLY & CO	3,788,919	5,000,000	XXX	03/15/2019	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	931142-BF-9	WAL-MART STORES INC	4,375,027	4,376,000	XXX	02/15/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	002824-AU-4	ABBOTT LABORATORIES	161,083	199,000	XXX	04/01/2019	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	010392-FF-0	ALABAMA POWER CO	630,376	880,000	XXX	06/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03523T-BJ-6	ANHEUSER-BUSCH INBEV WOR	4,667,831	5,000,000	XXX	11/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	143658-AH-5	CARNIVAL CORP	116,297	155,000	XXX	01/15/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	149123-BQ-3	CATERPILLAR INC	209,869	250,000	XXX	12/15/2018	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	14912L-4E-8	CATERPILLAR FINANCIAL SE	212,566	250,000	XXX	02/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20030N-AY-7	COMCAST CORP	4,155,757	5,000,000	XXX	07/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	209111-EU-3	CONSOLIDATED EDISON CO O	5,402,920	6,271,000	XXX	04/01/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25468P-CR-5	WALT DISNEY COMPANY/THE	3,212,136	5,000,000	XXX	12/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FD-4	FLORIDA POWER & LIGHT CO	3,940,728	5,215,000	XXX	02/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FF-9	FLORIDA POWER & LIGHT CO	773,558	1,175,000	XXX	02/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	36962G-2G-8	GENERAL ELECTRIC CO	192,283	250,000	XXX	02/15/2017	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	36962G-3A-0	GENERAL ELECTRIC CO	411,590	500,000	XXX	08/07/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Government	465138-7N-9	STATE OF ISRAEL	596,180	930,000	XXX	01/30/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-AV-6	JOHNSON & JOHNSON	493,526	643,000	XXX	09/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	491674-BG-1	KENTUCKY UTILITIES CO	3,282,423	4,500,000	XXX	11/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	540424-AP-3	LOEWS CORP	327,146	430,000	XXX	02/01/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	589331-AD-9	MERCK SHARP & DOHME CORP	201,536	250,000	XXX	03/01/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	589331-AE-7	MERCK SHARP & DOHME CORP	194,259	250,000	XXX	12/01/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693627-AJ-0	DUKE ENERGY INDIANA INC	241,429	250,000	XXX	01/15/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	71713U-AT-9	PHARMACIA LLC	399,524	500,000	XXX	12/15/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	737679-DC-1	POTOMAC ELECTRIC POWER	2,870,224	3,100,000	XXX	12/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-BH-1	PROCTER & GAMBLE CO/THE	257,692	250,000	XXX	01/15/2026	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-DB-2	PROCTER & GAMBLE CO/THE	1,437,167	1,600,000	XXX	08/15/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	755111-BW-0	RAYTHEON COMPANY	692,761	1,000,000	XXX	12/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	826418-BE-4	SIERRA PACIFIC POWER CO	293,823	350,000	XXX	07/01/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	842400-GE-7	SOUTHERN CAL EDISON	3,018,173	5,000,000	XXX	02/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	87612E-AK-2	TARGET CORP	200,798	250,000	XXX	11/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	87612E-AU-0	TARGET CORP	225,109	250,000	XXX	01/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-DL-9	UNION PACIFIC CORP	1,951,536	3,000,000	XXX	06/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911308-AA-2	UPS OF AMERICA INC	226,535	250,000	XXX	04/01/2020	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	21688A-AE-2	RABOBANK NEDERLAND NY	3,747,367	4,910,000	XXX	05/21/2025	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037833-CD-0	APPLE INC	3,246,891	4,908,000	XXX	08/04/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ86	Corporate	797440-BM-5	SAN DIEGO G & E	3,408,458	4,950,000	XXX	08/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ87	Corporate	808513-AL-9	CHARLES SCHWAB CORP	3,714,838	5,000,000	XXX	03/10/2025	V
Pru Global Funding	B2XP4TQXV02CZP30MQ88	Treasury	912803-EL-3	STRIP PRINC	2,780,891	7,341,000	XXX	02/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ89	Treasury	912803-EN-9	STRIP PRINC	3,308,057	8,793,000	XXX	05/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ90	Corporate	03523T-BE-7	ANHEUSER-BUSCH INBEV WOR	935,403	1,085,000	XXX	01/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ91	Corporate	313586-RC-5	FANNIE MAE	813,965	860,000	XXX	10/09/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ92	Corporate	87612E-AF-3	TARGET CORP	1,256,204	1,520,000	XXX	07/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ93	Treasury	912810-RT-7	US TREASURY N/B	9,383,417	11,075,000	XXX	08/15/2046	V
0299999 - Total					2,252,783,831	508,332,000	XXX	XXX	XXX

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