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

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Prudential Annuities Life Assurance Corporation

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

Organized under the Laws of Arizona (formerly Connecticut), State of Domicile or Port of Entry AZ

Country of Domicile United States of America

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

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

Statutory Home Office 8601 North Scottsdale Road, Suite 300 (Street and Number), Scottsdale, AZ, US 85253-2738 (City or Town, State, Country and Zip Code)

Main Administrative Office One Corporate Drive (Street and Number)

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

Shelton, CT, US 06484-0883 (City or Town, State, Country and Zip Code), 800-628-6039 (Area Code) (Telephone Number)

Internet Website Address www.prudential.com

Statutory Statement Contact Mary K. Werth-Russo (Name), 973-802-4352 (Area Code) (Telephone Number)

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

OFFICERS

President	Dylan John Tyson	Treasurer	Nandini Mongia
Secretary	Lynn Stone	Actuary	Elizabeth Kelly Dietrich

OTHER

Susan Mary Mann, EVP — Timothy Sean Cronin, Senior Vice President

DIRECTORS OR TRUSTEES

Caroline Ann Feeney-Pfundstein	Susan Mary Mann	Nandini Mongia
Dylan John Tyson	Candace Jo Woods	

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.

DocuSigned by:	DocuSigned by:	DocuSigned by:
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Dylan John Tyson, President	Lynn Stone, Secretary	Nandini Mongia, Treasurer

Subscribed and sworn to before me this 7th day of May, 2021

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

TRACY A MCVEIGH
Notary Public - State of New Jersey
My Commission Expires Jan 10, 2022

TRACY A. MCVEIGH NOTARY PUBLIC NEW JERSEY

Notarial act was performed remotely using communication technology.

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	12,103,779,217	0	12,103,779,217	15,179,527,747
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	57,288,173	0	57,288,173	54,922,792
3. Mortgage loans on real estate:				
3.1 First liens	1,616,472,310	0	1,616,472,310	1,626,701,876
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 417,959,304), cash equivalents ($ 552,010,686) and short-term investments ($ 503,924)	970,473,914	0	970,473,914	1,182,990,781
6. Contract loans (including $ 0 premium notes)	11,659,312	0	11,659,312	11,805,626
7. Derivatives	7,434,007,627	0	7,434,007,627	13,964,015,165
8. Other invested assets	624,116,122	0	624,116,122	622,544,076
9. Receivables for securities	308,616,124	0	308,616,124	1,490,922,889
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	6,844,768,646	0	6,844,768,646	92,114,664
12. Subtotals, cash and invested assets (Lines 1 to 11)	29,971,181,445	0	29,971,181,445	34,225,545,616
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	245,470,352	1,697	245,468,655	296,930,612
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,929,415	0	2,929,415	8,575,468
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	19,294	0	19,294	689,238
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	37,784,844	0	37,784,844	21,968,616
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	989,322,308	247,011,328	742,310,980	615,192,904
19. Guaranty funds receivable or on deposit	128,247	0	128,247	127,947
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	0	0	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	25,930,586	0	25,930,586	27,980,223
24. Health care ($ 0) and other amounts receivable	764,046	764,046	0	0
25. Aggregate write-ins for other than invested assets	742,362	0	742,362	652,479
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	31,274,272,899	247,777,071	31,026,495,828	35,197,663,103
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	37,381,743,171	0	37,381,743,171	35,338,546,590
28. Total (Lines 26 and 27)	68,656,016,070	247,777,071	68,408,238,999	70,536,209,693
DETAILS OF WRITE-INS				
1101. Derivatives - collateral	6,844,768,646	0	6,844,768,646	92,114,664
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	6,844,768,646	0	6,844,768,646	92,114,664
2501. Miscellaneous assets	742,362	0	742,362	652,479
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	742,362	0	742,362	652,479

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 10,420,346,087 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	10,420,346,087	14,928,227,790
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	267,235,923	255,332,360
4.	Contract claims:		
	4.1 Life	4,251,455	4,555,395
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	0	0
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 0 ceded	0	0
	9.4 Interest Maintenance Reserve	632,444,832	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 55,607,573 , accident and health $ 0 and deposit-type contract funds $ 0	55,607,573	53,974,656
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	16,156,322	21,507,481
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,386,285,286) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,709,698,761)	(2,738,429,535)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(528,300)	(263,785)
15.1	Current federal and foreign income taxes, including $ (1,864,763,192) on realized capital gains (losses)	686,307,310	89,955,095
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	28,158	35,544
17.	Amounts withheld or retained by reporting entity as agent or trustee	732,816	850,609
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	(34,900,627)	(38,285,900)
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	3,606,167	4,086,165
22.	Borrowed money $ 419,417,721 and interest thereon $ 4,632,194	424,049,915	419,974,948
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	271,299,357	98,985,561
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 371,676,540) reinsurers	371,676,540	357,611,206
	24.04 Payable to parent, subsidiaries and affiliates	25,821,650	41,809,528
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	321,007	0
	24.08 Derivatives	13,810,137,742	11,042,687,406
	24.09 Payable for securities	956,229,300	1,774,757,948
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	45,401,904	2,749,401,417
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,246,526,370	29,066,773,889
27.	From Separate Accounts Statement	37,381,743,171	35,338,546,590
28.	Total liabilities (Lines 26 and 27)	62,628,269,541	64,405,320,479
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	3,782,087,761	3,782,087,761
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,995,381,697	2,346,301,453
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	5,777,469,458	6,128,389,214
38.	Totals of Lines 29, 30 and 37	5,779,969,458	6,130,889,214
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	68,408,238,999	70,536,209,693
	DETAILS OF WRITE-INS		
2501.	Collateral liability for derivatives	43,981,923	2,748,322,112
2502.	Miscellaneous liabilities	1,419,981	1,079,305
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	45,401,904	2,749,401,417
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,806,067,077	1,664,313,869	5,999,808,594
2.	Considerations for supplementary contracts with life contingencies	0	0	0
3.	Net investment income	205,205,072	204,800,246	881,888,179
4.	Amortization of Interest Maintenance Reserve (IMR)	9,428,692	733,814	3,582,211
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(16,081,095)	(12,816,069)	55,642,886
6.	Commissions and expense allowances on reinsurance ceded	6,105,910	7,845,768	36,026,140
7.	Reserve adjustments on reinsurance ceded	(89,786,006)	(93,984,693)	(307,183,136)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	156,754,199	156,774,944	609,546,356
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	101,246,038	90,100,500	393,329,528
9.	Totals (Lines 1 to 8.3)	2,178,939,887	2,017,768,379	7,672,640,758
10.	Death benefits	1,570,567	400,158	2,910,733
11.	Matured endowments (excluding guaranteed annual pure endowments)	138,401	0	145,498
12.	Annuity benefits	496,169,292	391,451,934	1,606,068,395
13.	Disability benefits and benefits under accident and health contracts	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	2,852,784,214	2,958,277,358	9,557,935,046
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	3,269,031	2,556,679	6,129,593
18.	Payments on supplementary contracts with life contingencies	0	24,420	0
19.	Increase in aggregate reserves for life and accident and health contracts	(4,507,881,703)	12,246,949,416	8,164,203
20.	Totals (Lines 10 to 19)	(1,153,950,198)	15,599,659,965	11,181,353,468
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	95,759,448	29,394,290	211,363,626
22.	Commissions and expense allowances on reinsurance assumed	131,226,676	261,238,431	833,139,973
23.	General insurance expenses and fraternal expenses	101,298,200	53,851,684	195,246,359
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,807,089	1,254,313	4,627,630
25.	Increase in loading on deferred and uncollected premiums	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	752,737,471	(1,143,889,854)	(776,821,958)
27.	Aggregate write-ins for deductions	(2,951,357,863)	(1,578,040,714)	(7,275,201,113)
28.	Totals (Lines 20 to 27)	(3,021,479,177)	13,223,468,115	4,373,707,985
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	5,200,419,064	(11,205,699,736)	3,298,932,773
30.	Dividends to policyholders and refunds to members	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	5,200,419,064	(11,205,699,736)	3,298,932,773
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,047,616,435	(784,530,480)	371,329,051
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	4,152,802,629	(10,421,169,256)	2,927,603,722
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (632,209,901) (excluding taxes of $ 181,079,631 transferred to the IMR)	(165,060,444)	2,051,525,716	(3,695,312,044)
35.	Net income (Line 33 plus Line 34)	3,987,742,185	(8,369,643,540)	(767,708,322)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	6,130,889,214	4,748,477,839	4,748,477,839
37.	Net income (Line 35)	3,987,742,185	(8,369,643,540)	(767,708,322)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (869,696,130)	(3,271,346,879)	7,552,070,216	2,064,759,124
39.	Change in net unrealized foreign exchange capital gain (loss)	(367,134)	(202,503)	(291,040)
40.	Change in net deferred income tax	(495,566,727)	1,775,734,443	184,583,224
41.	Change in nonadmitted assets	(207,067,405)	364,265,363	357,010,768
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	56,652,971
44.	Change in asset valuation reserve	(172,313,796)	4,467,846	(20,180,668)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(16,081,095)	(12,816,069)	55,642,886
47.	Other changes in surplus in Separate Accounts Statement	16,081,095	12,816,069	(55,642,886)
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	(207,000,000)	(760,000,000)
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	(192,000,000)	0	0
53.	Aggregate write-ins for gains and losses in surplus	0	0	267,585,318
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(350,919,756)	1,119,691,825	1,382,411,375
55.	Capital and surplus, as of statement date (Lines 36 + 54)	5,779,969,458	5,868,169,664	6,130,889,214
	DETAILS OF WRITE-INS			
08.301.	Fee & other income	101,246,038	90,100,500	393,329,528
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	101,246,038	90,100,500	393,329,528
2701.	Reserve adjustment on reinsurance assumed	(2,967,044,843)	(1,591,827,918)	(7,332,409,678)
2702.	Miscellaneous deductions	13,731,783	13,195,355	51,645,396
2703.	Change in special reserves	1,955,197	591,849	5,563,169
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(2,951,357,863)	(1,578,040,714)	(7,275,201,113)
5301.	Change in separate account CARVM reserve on account of change in valuation basis	0	0	267,585,318
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	267,585,318

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,811,713,130	1,666,977,257	6,010,335,734
2.	Net investment income	264,182,735	250,911,513	921,077,084
3.	Miscellaneous income	248,289,918	253,779,257	1,016,933,408
4.	Total (Lines 1 to 3)	2,324,185,783	2,171,668,027	7,948,346,226
5.	Benefit and loss related payments	3,440,082,476	3,452,155,455	11,510,748,153
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	724,006,697	(1,063,183,706)	(807,449,290)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(2,600,202,296)	(1,211,095,409)	(6,091,217,452)
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (451,130,270) tax on capital gains (losses)	133,950	156,426	(326,523,580)
10.	Total (Lines 5 through 9)	1,564,020,827	1,178,032,766	4,285,557,831
11.	Net cash from operations (Line 4 minus Line 10)	760,164,956	993,635,261	3,662,788,395
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	9,575,310,771	242,777,948	1,611,718,724
	12.2 Stocks	1,333,274	1,026,453	29,430,347
	12.3 Mortgage loans	20,795,936	7,631,497	32,368,475
	12.4 Real estate	0	0	0
	12.5 Other invested assets	3,180,394	12,262,551	32,865,712
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	28,975	322,810	2,927,320
	12.7 Miscellaneous proceeds	4,739,623,889	2,964,317,686	309,680,747
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,340,273,239	3,228,338,945	2,018,991,325
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,652,334,925	999,777,249	4,498,853,023
	13.2 Stocks	5,729,609	11,647,834	16,757,744
	13.3 Mortgage loans	17,927,649	53,119,193	229,042,270
	13.4 Real estate	0	0	0
	13.5 Other invested assets	651,785	45,178,852	178,313,840
	13.6 Miscellaneous applications	6,792,540,245	5,171,841	580,276,248
	13.7 Total investments acquired (Lines 13.1 to 13.6)	12,469,184,213	1,114,894,969	5,503,243,125
14.	Net increase (or decrease) in contract loans and premium notes	(146,314)	(115,021)	(560,671)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,871,235,340	2,113,558,997	(3,483,691,129)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	(207,000,000)	(760,000,000)
	16.3 Borrowed funds	358,197	(29,840,840)	(295,880,178)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	8,634,532	392,710	1,516,844
	16.5 Dividends to stockholders	192,000,000	0	0
	16.6 Other cash provided (applied)	(2,660,909,892)	9,887,389,863	(1,019,629,876)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,843,917,163)	9,650,941,733	(2,073,993,210)
	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)	(212,516,867)	12,758,135,991	(1,894,895,944)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,182,990,781	3,077,886,725	3,077,886,725
	19.2 End of period (Line 18 plus Line 19.1)	970,473,914	15,836,022,716	1,182,990,781

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

20.0001.	Asset transfer from mortgage loans to other invested assets	0	3,937,751	3,937,751
20.0002.	Mortgage loan modification and transfer to other invested assets	0	0	3,908,467
20.0003.	Mortgage loan modification	0	2,839,105	2,839,105
20.0004.	Mortgage loan modification and transfer to bonds	0	791,000	791,000
20.0005.	Capitalized deferred interest on mortgage loans	0	0	156,528

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	343,164	352,222	1,230,932
3.	Ordinary individual annuities	1,680,785,470	207,533,548	3,041,047,207
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	0	0	0
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	0	0	0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	1,681,128,634	207,885,770	3,042,278,139
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	1,681,128,634	207,885,770	3,042,278,139
14.	Deposit-type contracts	10,750,050	8,902,980	25,829,974
15.	Total (Lines 13 and 14)	1,691,878,684	216,788,750	3,068,108,113
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

Prudential Annuities Life Assurance Corporation (the "Company"), domiciled in the State of Arizona, prepares its statutory financial statements in accordance with accounting practices prescribed or permitted by the Arizona Department of Insurance (the "Department"). Prescribed statutory accounting practices ("SAP") include publications of the National Association of Insurance Commissioners ("NAIC"), state laws, regulations, and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed by the Department.

There were no permitted or prescribed practices for the Company as of March 31, 2021 and December 31, 2020.

	SSAP #	F/S Page	F/S Line #	03/31/2021	12/31/2020
Net Income					
(1) Arizona state basis (Page 4, Line 35, Columns 1&3)	XXX	XXX	XXX	$3,987,742,185	($767,708,322)
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$3,987,742,185	($767,708,322)
Surplus					
(5) Arizona state basis (Page 3, Line 38, Columns 1&3)	XXX	XXX	XXX	$5,779,969,458	$6,130,889,214
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$5,779,969,458	$6,130,889,214

1B. Use of Estimates

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

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

During the first quarter of 2020, the outbreak of the novel coronavirus ("COVID-19") has resulted in extreme stress and disruption in the global economy and financial markets, and has adversely impacted, and may continue to adversely impact, our results of operations, financial condition and cash flows. Due to the highly uncertain nature of these conditions, it is not possible to estimate the ultimate impacts at this time. The risks may have manifested, and may continue to manifest, in our financial statements in the areas of, among others, i) investments: increased risk of loss on our investments due to default or deterioration in credit quality or value; and ii) insurance liabilities and related balances: potential changes to assumptions regarding investment returns, mortality, morbidity and policyholder behavior which are reflected in our insurance liabilities and certain related balances. The Company cannot predict what impact the COVID-19 pandemic will ultimately have on its businesses.

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

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. Cash equivalents also includes money market funds. They are stated at amortized cost which approximates fair value.

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

For other than temporary impairments, the cost basis of the bond excluding 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.

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

(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 cost while preferred stocks rated in the lower three categories are generally valued at lower of cost or fair value. All perpetual and mandatorily convertible preferred stocks are valued at fair value regardless of the rating category. 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 as a realized loss. The Company does not currently hold preferred stocks in the general account.

(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. 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 March 31, 2021 and December 31, 2020.

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 March 31, 2021 and December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

(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 "Derivatives" with the change in value reported as "Change in net unrealized capital gains (losses)". "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. A liability to return capital received 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. 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 (Losses)" and applied to the AVR, and interest related impairments are directly applied to the IMR, on an after-

NOTES TO FINANCIAL STATEMENTS

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 (Losses)" and applied to the AVR, and interest related impairments are directly applied to the IMR, on an after-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 under SSAP No. 56, "Separate Accounts" ("SSAP No. 56"). 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."

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

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

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

There has been no material change since December 31, 2020.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

There has been no material change since December 31, 2020.

3B. Statutory Merger

There has been no material change since December 31, 2020.

3C. Assumption Reinsurance

There has been no material change since December 31, 2020.

3D. Impairment Loss

There has been no material change since December 31, 2020.

4. DISCONTINUED OPERATIONS

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

5. **INVESTMENTS**

5A. Mortgage Loans

(1) There has been no material change since December 31, 2020.

(2) There has been no material change since December 31, 2020.

(3) There has been no material change since December 31, 2020.

(4) There has been no material change since December 31, 2020.

(5) There has been no material change since December 31, 2020.

(6) There has been no material change since December 31, 2020.

(7) There has been no material change since December 31, 2020.

(8) There has been no material change since December 31, 2020.

(9) There has been no material change since December 31, 2020.

5B. Debt Restructuring

There has been no material change since December 31, 2020.

5C. Reverse Mortgages

There has been no material change since December 31, 2020.

5D. Loan-Backed Securities

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

(2) As of March 31, 2021, the Company had no loan-backed securities, within the scope of SSAP No. 43R, "Loan-backed and Structured Securities" 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 three months ended March 31, 2021.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
589929M47	$174	$173	$1	$173	$173	1Q21
Total	$174	$173	$1	$173	$173	

(4) As of March 31, 2021 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	($9,162,551)
2. 12 Months or Longer	($205,597)

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

1. Less than 12 Months	$261,498,338
2. 12 Months or Longer	$17,808,622

5E. Dollar Repurchase Agreements and Securities Lending Transactions

The Company did not have dollar repurchase agreements or securities lending transactions that required disclosure as of March 31, 2021 and December 31, 2020.

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements transactions accounted for as secured borrowing as of March 31, 2021.

NOTES TO FINANCIAL STATEMENTS

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

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

REPURCHASE TRANSACTION-CASH PROVIDER-OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$0	XXX	XXX	XXX
2. Overnight	705,000,000	XXX	XXX	XXX
3. 2 Days to 1 Week	600,000,000	XXX	XXX	XXX
4. >1 Week to 1 Month	0	XXX	XXX	XXX
5. >1 Month to 3 Months	0	XXX	XXX	XXX
6. >3 Months to 1 Year	0	XXX	XXX	XXX
7. > 1 Year	0	XXX	XXX	XXX
b. Ending Balance				
1. Open - No Maturity	$0	XXX	XXX	XXX
2. Overnight	260,000,000	XXX	XXX	XXX
3. 2 Days to 1 Week	0	XXX	XXX	XXX
4. >1 Week to 1 Month	0	XXX	XXX	XXX
5. >1 Month to 3 Months	0	XXX	XXX	XXX
6. >3 Months to 1 Year	0	XXX	XXX	XXX
7. > 1 Year	0	XXX	XXX	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of March 31, 2021.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	$705,000,000	XXX	XXX	XXX
b. Ending Balance	$260,000,000	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1	2	3	4
	NONE	**NAIC 1**	**NAIC 2**	**NAIC 3**
a. Bonds - FV	$0	$260,000,000	$0	$0
b. LB & SS - FV	0	0	0	0
c. Preferred Stock - FV	0	0	0	0
d. Common Stock	0	0	0	0
e. Mortgage Loans - FV	0	0	0	0
f. Real Estate - FV	0	0	0	0
g. Derivatives - FV	0	0	0	0
h. Other Invested Assets - FV	0	0	0	0
i. Total Assets- FV	$0	$260,000,000	$0	$0

ENDING BALANCE

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

(7) Collateral Pledged - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$0	XXX	XXX	XXX
2. Securities (FV)	719,100,771	XXX	XXX	XXX
3. Securities (BACV)	0	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	0	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$0	XXX	XXX	XXX
2. Securities (FV)	265,200,075	XXX	XXX	XXX
3. Securities (BACV)	265,200,075	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	0	XXX	XXX	XXX

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

	Amortized Cost	Fair Value
a. Overnight and Continuous	$265,200,075	$265,200,075
b. 30 Days or Less	$0	$0
c. 61 to 90 days	$0	$0
d. >90 Days	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount.....				
1. Cash	$705,000,000	XXX	XXX	XXX
2. Securities (FV)	$0	XXX	XXX	XXX
b. Ending Balance..........				
1. Cash	$260,000,000	XXX	XXX	XXX
2. Securities (FV)	$0	XXX	XXX	XXX

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount.....				
1. Repo Securities Sold/ Acquired with Cash Collateral	$705,000,000	XXX	XXX	XXX
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	XXX	XXX	XXX
b. Ending Balance..........				
1. Repo Securities Sold/ Acquired with Cash Collateral	$260,000,000	XXX	XXX	XXX
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	XXX	XXX	XXX

5H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of March 31, 2021.

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

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of March 31, 2021.

5J. Real Estate

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

5L. Restricted Assets

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

		Gross (Admitted & Nonadmitted) Restricted									Percentage	
		As of March 31, 2021							As of March 31, 2021			
		1	2	3	4	5	6	7	8	9	10	11
	Restricted Asset Category	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	0	0	0	0	0	0	0	0	0	0.000%	0.000%
c.	Subject to repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d.	Subject to reverse repurchase agreements	260,000,000	0	0	0	260,000,000	150,000,000	110,000,000	0	260,000,000	0.379%	0.380%
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	0	0	0	0	0	0	0	0	0	0.000%	0.000%
i.	FHLB capital stock	0	0	0	0	0	0	0	0	0	0.000%	0.000%
j.	On deposit with state	8,908,620	0	0	0	8,908,620	8,951,286	(42,666)	0	8,908,620	0.013%	0.013%
k.	On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.000%	0.000%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	0	0	0	0	0	0	0	0	0	0.000%	0.000%
m.	Pledged as collateral not captured in other categories	7,136,123,280	0	0	0	7,136,123,280	5,980,184,507	1,155,938,773	0	7,136,123,280	10.394%	10.432%
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o	Total restricted assets	$7,405,031,900	$0	$0	$0	$7,405,031,900	$6,139,135,793	$1,265,896,107	$0	$7,405,031,900	10.786%	10.825%

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

(2) Detail of Assets pledged as collateral not captured in other categories as of the dates indicated were as follows:

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	As of March 31, 2021							As of March 31, 2021			
	1	2	3	4	5	6	7	8	9	10	11
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative Collateral	$7,047,635,154	$0	$0	$0	$7,047,635,154	$475,307,816	$6,572,327,338	$0	$7,047,635,154	10.265%	10.303%
Reinsurance Trust Assets	$88,488,126	$0	$0	$0	$88,488,126	$5,504,876,691	($5,416,388,565)	$0	$88,488,126	0.129%	0.129%
Total	$7,136,123,280	$0	$0	$0	$7,136,123,280	$5,980,184,507	$1,155,938,773	$0	$7,136,123,280	10.394%	10.432%

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

NOTES TO FINANCIAL STATEMENTS

(3) There has been no material change since December 31, 2020.

(4) There has been no material change since December 31, 2020.

5M. Working Capital Finance Investments

The Company did not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of March 31, 2021.

5N. 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."

5O. 5GI* Securities

There has been no material change since December 31, 2020.

5P. Short Sales

There has been no material change since December 31, 2020.

5Q. Prepayment Penalty and Acceleration Fees

There has been no material change since December 31, 2020.

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

The Company did not have any cash pool assets within the scope of SSAP No. 2R, "Cash, Cash Equivalents, Drafts and Short-Term Investments" ("SSAP No. 2R") that required disclosure as of March 31, 2021.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

6A. There has been no material change since December 31, 2020.

6B. There has been no material change since December 31, 2020.

7. INVESTMENT INCOME

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

8. DERIVATIVE INSTRUMENTS

There has been no material change in accounting policy for derivatives since December 31, 2020. The table below depicts the derivatives owned by the Company:

Derivatives Financial Instruments

	03/31/2021			12/31/2020		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$31,050,159,077	$1,009,477,666	$1,009,477,666	$24,706,446,312	$1,849,709,324	$1,849,709,324
Liabilities	$13,245,906,283	$622,742,783	$622,742,783	$6,207,712,108	$451,617,806	$451,617,806
Swaps:						
Assets	$64,097,560,866	$6,421,188,610	$6,425,531,920	$68,431,953,875	$12,113,879,574	$12,118,580,799
Liabilities	$109,469,163,702	$13,162,427,414	$13,163,403,773	$84,967,619,077	$10,590,646,764	$10,575,326,371
Forwards:						
Assets	$285,064,792	$3,341,351	$3,341,351	$80,055,310	$426,267	$426,267
Liabilities	$246,333,697	$24,967,545	$24,967,545	$20,441,315	$421,963	$421,963
Futures:						
Assets	$4,706,037,842	$0	$22,839,433	$5,451,892,212	$0	$10,520,265
Liabilities	$4,032,700,504	$0	$9,327,239	$4,405,198,773	$0	$26,231,853
Pru Global Funding Non-Performance Risk:*						
Assets	$0	$0	$0	$0	$0	$0
Liabilities	$0	$0	$0	$0	$873	$873
Totals:						
Assets	$100,138,822,577	$7,434,007,627	$7,461,190,370	$98,670,347,709	$13,964,015,165	$13,979,236,655
Liabilities	$126,994,104,186	$13,810,137,742	$13,820,441,340	$95,600,971,273	$11,042,687,406	$11,053,598,866

* Non-performance risk (“NPR”) is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, “Fair Value Measurements,” (“SSAP No. 100”), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company’s net asset affiliated derivative position as a result of NPR consideration was $0 as of March 31, 2021 and $873 as of December 31, 2020.

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of March 31, 2021:

Fiscal Year	Premium Payments Due
2021	$21,265,000
2022	$197,231,650
2023	$36,297,500
2024	$77,828,850
Thereafter	$401,708,500
Total Future Settled Premiums	**$734,331,500**

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year	731,156,500	428,661,205	1,159,817,705
Current Year	734,331,500	(58,705,027)	675,626,473

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

In accordance with Statement of Statutory Accounting Principles No. 101, Income Taxes, the Company calculates income taxes incurred for interim periods using an estimated annual effective tax rate. Estimated annual effective tax rates utilized for interim periods are, of necessity, based on projections and are therefore subject to subsequent refinement or revision. The Company determines separate annual effective tax rates to calculate federal and foreign income taxes incurred, capital gains taxes, change in net deferred taxes, and change in non-admitted taxes. There were no significant changes in the composition of total incurred income tax expense and net admitted deferred tax asset since December 31, 2020.

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

10A. There has been no material change since December 31, 2020.

10B. There has been no material change since December 31, 2020.

10C. There has been no material change since December 31, 2020.

10D. At March 31, 2021, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $25,930,586 and a "Payable to parents, subsidiaries and affiliates" of $25,821,650. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.

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

The Company pays commissions and certain other fees to its affiliate, Prudential Annuities Distributors, Inc. ("PAD"), in consideration for PADs marketing and underwriting of the Company's products. Commission expenses for March 31, 2021 and March 31, 2020 were $119,638,240 and $22,984,316 respectively.

The Company has a revenue sharing agreement with AST Investment Services, Inc. ("ASTISI") and PGIM Investments, LLC ("PGIM Investments") whereby the Company receives fee income based on policyholders' separate account balances invested in the Advanced Series Trust and the Prudential Series Fund. Income received from ASTISI and PGIM Investments related to this agreement was $23,360,504 and $22,560,781 for March 31, 2021 and March 31, 2020, respectively.

10F. There has been no material change since December 31, 2020.

10G. There has been no material change since December 31, 2020.

10H. There has been no material change since December 31, 2020.

10I. There has been no material change since December 31, 2020.

10J. There has been no material change since December 31, 2020.

10K. There has been no material change since December 31, 2020.

10L. There has been no material change since December 31, 2020.

10M. There has been no material change since December 31, 2020.

10N. There has been no material change since December 31, 2020.

10O. There has been no material change since December 31, 2020.

11. DEBT

11A. There has been no material change since December 31, 2019.

11B. FHLB (Federal Home Loan Bank) Agreements

The Company did not have any FHLB funding agreements as of March 31, 2021.

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

12A-I. The Company has no employees. It operates under service agreements with Prudential Insurance which provides all employee related services, including defined pension benefits. Therefore, a disclosure of the Company's net periodic benefit costs is not applicable as of March 31, 2021.

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

13A. There has been no material change since December 31, 2020.

13B. There has been no material change since December 31, 2020.

13C. The Company is subject to Arizona law, which limits the amount of dividends that insurance companies can pay to stockholders. The maximum dividend, which may be paid in any twelve month period without notification or approval, is

NOTES TO FINANCIAL STATEMENTS

limited to the lesser of 10% of statutory surplus, as of December 31 of the preceding year, or the net gain from operations of the preceding calendar year. Cash dividends may only be paid out of surplus derived from realized net profits. As of December 31, 2020, the Company's statutory surplus was $6,130,889,214. For the year ended, December 31, 2020, the Company's net gain from operations was $2,927,603,722. See Note 13D for dividends that were paid during 2021 and 2020.

13D. On March 26, 2021, the Company paid an extraordinary dividend of $192,000,000 to the Company's sole shareholder, Prudential Annuities, Inc. ("PAI"). The ordinary dividend was approved by the State of Arizona.

On December 22, 2020, the Company paid an extraordinary dividend of $188,000,000 to the Company's sole shareholder, PAI, which was recorded as a return of capital. The extraordinary dividend was approved by the State of Arizona.

On September 28, 2020, the Company paid an extraordinary dividend of $192,000,000 to the Company's sole shareholder, PAI, which was recorded as a return of capital. The extraordinary dividend was approved by the State of Arizona.

On June 26, 2020, the Company paid an extraordinary dividend of $173,000,000 to the Company's sole shareholder, PAI, which was recorded as a return of capital. The extraordinary dividend was approved by the State of Arizona.

On March 27, 2020, the Company paid an extraordinary dividend of $207,000,000 to the Company's sole shareholder, PAI, which was recorded as a return of capital. The extraordinary dividend was approved by the State of Arizona.

13E. There has been no material change since December 31, 2020.

13F. There has been no material change since December 31, 2020.

13G. There has been no material change since December 31, 2020.

13H. There has been no material change since December 31, 2020.

13I. There has been no material change since December 31, 2020.

13J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) was ($1,604,763,347) and $1,666,950,666 as of March 31, 2021 and December 31, 2020, respectively.

13K. There has been no material change since December 31, 2020.

13L/M. There has been no material change since December 31, 2020.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

There has been no material change since December 31, 2020.

14B. Assessments

There has been no material change since December 31, 2020.

14C. Gain Contingencies

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

14E. Joint and Several Liability

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

14F. All Other Contingencies

(1) Uncollectible Asset Balances

There has been no material change since December 31, 2020.

(2) Other Contingencies

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

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

The following discussion of litigation and regulatory matters provide an update of those matters discussed in the Company's Annual Statement for 2020 and should be read in conjunction with the complete descriptions provided in therein.

Regulatory Matters

Variable Products

The Company has received regulatory inquiries and requests for information from state and federal regulators, including a subpoena from the U.S. Securities and Exchange Commission, concerning the appropriateness of variable product sales and replacement activity. The Company is cooperating with regulators and may become subject to additional regulatory inquiries and other actions related to this matter.

15. LEASES

15A. Lessee Operating Leases

There has been no material change since December 31, 2020

15B. Lessor Leases

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

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

17A. Transfers of Receivables Reported as Sales

There has been no material change since December 31, 2020.

17B. Transfer and Servicing of Financial Assets

The Company did not have any transactions reported in accordance with SSAP No. 103R as of March 31, 2021.

17C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designation of 3 or below or unrated, sold during the three months ended March 31, 2021 and reacquired within 30 days of the sale date.

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

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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

There has been no material change since December 31, 2020.

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, certain commercial mortgage loans 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 over-ride the information with an internally-developed valuation. As of March 31, 2021, and December 31, 2020, over-rides on a net basis were not material. Pricing service over-rides, internally-developed valuations and indicative broker quotes are generally included in Level 3 in the fair value hierarchy.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

The majority of the Company’s derivative agreements are with highly rated major international financial institutions. To reflect the market’s perception of its own and the counterparty’s NPR, the Company incorporates additional spreads over 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.

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

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

NOTES TO FINANCIAL STATEMENTS

(1) The table below presents the balances of assets and liabilities measured at fair value as of March 31, 2021:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) Total
Assets at Fair Value					
Bonds:					
Industrial and Misc	$0	$0	$1,195,540	$0	$1,195,540
Total Bonds	$0	$0	$1,195,540	$0	$1,195,540
Cash, Cash Equivalents and Short-term Investments:					
Industrial and Misc	0	0	0	0	$0
Total Cash, Cash Equivalents and Short-term Investments	$0	$0	$0	$0	$0
Common Stock:					
Industrial and Misc	4,822,016	42,144,965	10,321,192	0	$57,288,173
Total Common Stocks	$4,822,016	$42,144,965	$10,321,192	$0	$57,288,173
Derivative Assets:					
Currency Swaps	0	15,938,018	0	0	$15,938,018
Interest Rate Swaps	0	6,335,036,926	0	0	$6,335,036,926
Total Return Swaps	0	61,074,203	0	0	$61,074,203
Options	59,411,525	950,063,117	3,024	0	$1,009,477,666
Credit Default Swaps	0	0	0	0	$0
Forwards	0	3,185,288	0	0	$3,185,288
Currency Forwards	0	156,064	0	0	$156,064
Total Derivative Assets	$59,411,525	$7,365,453,616	$3,024	$0	$7,424,868,165
Separate Account Assets (a)	$218,614,811	$36,919,132,965	$235,646,427	$3,084,363	$37,376,478,566
Total Assets at Fair Value/NAV	$282,848,352	$44,326,731,546	$247,166,183	$3,084,363	$44,859,830,444
Liabilities at Fair Value					
Derivative Liabilities:					
Currency Swaps	0	9,058,540	0	0	$9,058,540
Interest Rate Swaps	0	12,633,163,510	0	0	$12,633,163,510
Total Return Swaps	0	459,474,180	0	0	$459,474,180
Options	13,888,550	608,854,232	0	0	$622,742,782
Credit Default Swaps	0	0	0	0	$0
Forwards	0	24,902,346	0	0	$24,902,346
Currency Forwards	0	65,200	0	0	$65,200
Prudential Global Funding Non-Performing Risk	0	0	0	0	$0
Total Derivative Liabilities	$13,888,550	$13,735,518,008	$0	$0	$13,749,406,558
Total Liabilities at Fair Value	$13,888,550	$13,735,518,008	$0	$0	$13,749,406,558

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.

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of March 31, 2021:
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 March 31, 2021.

	Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance at 03/31/2021
Bonds:										
Industrial and Misc	$1,199,299	$0	$0	$0	($3,760)	$1	$0	$0	$0	$1,195,540
Common Stock:										
Industrial and Misc	10,151,507	0	0	0	169,685	0	0	0	0	$10,321,192
Derivatives	4,289	0	0	0	(1,265)	0	0	0	0	$3,024
Separate Accounts Assets (a)	192,365,362	0	0	(7,972)	1,996,329	45,805,509	0	0	(4,512,801)	$235,646,427
Total Assets	**$203,720,457**	**$0**	**$0**	**($7,972)**	**$2,160,989**	**$45,805,510**	**$0**	**$0**	**($4,512,801)**	**$247,166,183**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of March 31, 2021, there were no significant transfers into or out of Level 3.

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

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of March 31, 2021:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$11,950,557,673	$12,103,779,217	$0	$11,778,941,328	$171,616,345	$0	$0
Unaffiliated Common Stock	57,288,173	57,288,173	4,822,016	42,144,965	10,321,192	0	0
Mortgage Loans	1,673,729,324	1,616,472,310	0	0	1,673,729,324	0	0
Contract Loans	11,659,312	11,659,312	0	0	11,659,312	0	0
Cash, Cash Equivalents, Short-Term Investments	970,430,352	970,473,914	512,958,451	457,405,590	66,311	0	0
Derivative Financial Instruments	7,461,190,370	7,434,007,627	82,250,958	7,378,936,388	3,024	0	0
Other Invested Assets	1,226,743	1,221,563	0	1,226,743	0	0	0
Separate Accounts	$37,377,718,091	$37,381,743,171	$219,854,336	$36,919,132,965	$235,646,427	$3,084,363	$0
Liabilities:							
Deposit-Type Contracts	$277,720,988	$267,235,923	$0	$175,444,224	$102,276,764	$0	$0
Notes Payable and Other Borrowings	424,049,915	424,049,915	0	424,049,915	0	0	0
Derivative Financial Instruments	13,820,441,340	13,810,137,742	23,215,789	13,797,225,551	0	0	0
Separate Account Liabilities-Investment Contracts	$198,425,732	$198,425,732	$0	$198,425,732	$0	$0	$0

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 broker quotes, if available, or determined using a discounted cash flow model or internally-developed models. For private fixed maturities, fair value is determined using a discounted cash flow model. In determining the fair value of certain fixed maturity securities, the discounted cash flow model may also use unobservable inputs, which reflect the Company's own assumptions about the inputs market participants would use in pricing the security.

Mortgage Loans - The fair value of 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, Cash Equivalents and Short-Term Investments - The Company believes that due to the short-term nature of certain

NOTES TO FINANCIAL STATEMENTS

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.

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

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

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

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

Separate Account Liabilities-Investment Contracts - Only the portion of separate account liabilities related to products that are 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.

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of March 31, 2021.

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

21. OTHER ITEMS

21A. Extraordinary Items

There has been no material change since December 31, 2020.

21B. Troubled Debt Restructuring Debtors

There has been no material change since December 31, 2020.

21C. Other Disclosures and Unusual Items

There has been no material change since December 31, 2020.

21D. Business Interruption Insurance Recoveries

There has been no material change since December 31, 2020.

21E. State Transferable and Non-transferable Tax Credits

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

21F. Sub-prime Mortgage Related Risk Exposure

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

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

(3) The Company's direct exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of March 31, 2021.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$631,658	$631,658	$817,313	$1
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	$631,658	$631,658	$817,313	$1

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

There has been no material change since December 31, 2020.

21H. Insurance Linked Securities (ILS) Contracts

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

22. EVENTS SUBSEQUENT

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(A) There has been no material change since December 31, 2020.

(B) There has been no material change since December 31, 2020.

Section 2 - Ceded Reinsurance Report - Part A

(A) There has been no material change since December 31, 2020.

(B) There has been no material change since December 31, 2020.

Section 3 - Ceded Reinsurance Report - Part B

(A) There has been no material change since December 31, 2020.

(B) There has been no material change since December 31, 2020.

23B. Uncollectible Reinsurance

There has been no material change since December 31, 2020.

23C. Commutation of Ceded Reinsurance

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

23H. Reinsurance Credit

There has been no material change since December 31, 2020.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

24 A-D. There has been no material change since December 31, 2020.

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 March 31, 2021.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The Company had no change in incurred losses and loss adjustment expenses as of March 31, 2021 and December 31, 2020.

26. INTERCOMPANY POOLING ARRANGEMENTS

There has been no material change since December 31, 2020.

27. STRUCTURED SETTLEMENTS

There has been no material change since December 31, 2020.

28. HEALTH CARE RECEIVABLES

There has been no material change since December 31, 2020.

29. PARTICIPATING POLICIES

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

30. PREMIUM DEFICIENCY RESERVES

There has been no material change since December 31, 2020.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

(1) There has been no material change since December 31, 2020.

(2) There has been no material change since December 31, 2020.

(3) There has been no material change since December 31, 2020.

(4) There has been no material change since December 31, 2020.

(5) There has been no material change since December 31, 2020.

(6) The Company had no change in reserves due to a change in valuation basis as of March 31, 2021.

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

A. INDIVIDUAL ANNUITIES

			General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:						
	a.	With market value adjustment	$0	$3,812,950,447	$0	$3,812,950,447	8.2 %
	b.	At book value less current surrender charge of 5% or more	662,240,015	0	0	662,240,015	1.4 %
	c.	At fair value	0	0	31,817,264,909	31,817,264,909	68.5 %
	d.	Total with market value adjustment or at fair value (total of a through c)	$662,240,015	$3,812,950,447	$31,817,264,909	$36,292,455,371	78.1 %
	e.	At book value without adjustment (minimal or no charge or adjustment)	5,584,860,220	0	0	5,584,860,220	12.0 %
(2)	Not subject to discretionary withdrawal		4,595,557,747	1,739,059	0	4,597,296,806	9.9 %
(3)	Total (gross: direct + assumed)		$10,842,657,982	$3,814,689,506	$31,817,264,909	$46,474,612,397	100.0 %
(4)	Reinsurance ceded		642,225,845	0	0	642,225,845	
(5)	Total (net) (3) - (4)		$10,200,432,137	$3,814,689,506	$31,817,264,909	$45,832,386,552	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time with in the year after the statement date:		$464,337,435	$0	$0	$464,337,435	

NOTES TO FINANCIAL STATEMENTS

B. GROUP ANNUITIES

			General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:						
	a.	With market value adjustment	$0	$0	$0	$0	0.0 %
	b.	At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c.	At fair value	0	0	0	0	0.0 %
	d.	Total with market value adjustment or at fair value (total of a through c)	$0	$0	$0	$0	0.0 %
	e.	At book value without adjustment (minimal or no charge or adjustment)	0	0	0	0	0.0 %
(2)	Not subject to discretionary withdrawal		0	0	0	0	0.0 %
(3)	Total (gross: direct + assumed)		$0	$0	$0	$0	0.0 %
(4)	Reinsurance ceded		0	0	0	0	
(5)	Total (net) (3) - (4)		$0	$0	$0	$0	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:		$0	$0	$0	$0	

C. DEPOSIT-TYPE CONTRACTS
(no life contingencies)

			General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:						
	a.	With market value adjustment	$0	$1,073,712	$0	$1,073,712	0.2 %
	b.	At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c.	At fair value	0	0	197,352,020	197,352,020	41.7 %
	d.	Total with market value adjustment or at fair value (total of a through c)	$0	$1,073,712	$197,352,020	$198,425,732	41.9 %
	e.	At book value without adjustment (minimal or no charge or adjustment)	0	0	0	0	0.0 %
(2)	Not subject to discretionary withdrawal		274,350,875	0	0	274,350,875	58.1 %
(3)	Total (gross: direct + assumed)		$274,350,875	$1,073,712	$197,352,020	$472,776,607	100.0 %
(4)	Reinsurance ceded		7,114,952	0	0	7,114,952	
(5)	Total (net) (3) - (4)		$267,235,923	$1,073,712	$197,352,020	$465,661,655	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time with in the year after the statement date:		$0	$0	$0	$0	

NOTES TO FINANCIAL STATEMENTS

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$10,200,432,137
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	0
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	267,235,923
(4)	Subtotal	$10,467,668,060
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	$35,631,954,415
(6)	Exhibit 3, Line 0399999, Column 2	0
(7)	Policyholder dividend and coupon accumulations	0
(8)	Policyholder premiums	0
(9)	Guaranteed interest contracts	0
(10)	Other contract deposit funds	198,425,732
(11)	Subtotal	$35,830,380,147
(12)	Combined Total	$46,298,048,207

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

There has been no material change since December 31, 2020.

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of March 31, 2021:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	605,233	605,233
(3) Ordinary - Renewal Business	2,324,182	2,324,182
(4) Credit Life	0	0
(5) Group Life	0	0
(6) Group Annuity	0	0
(7) Total	$2,929,415	$2,929,415

35. SEPARATE ACCOUNTS

35A. There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

35B. General Nature and Characteristics of Separate Accounts

Separate Accounts assets and liabilities represent segregated funds, which are administered for pension and other policyholders. The assets consist of common stocks, long-term bonds, real estate, mortgages and short-term investments. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risks associated with market value changes are generally borne by the policyholders, 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 03/31/2021	$1,268,131,298	$0	$247,142	$317,684,435	$1,586,062,875
Reserves as of 03/31/2021					
(2) For accounts with assets at:					
a. Fair Value	$3,423,992,209	$267,937	$398,503,073	$32,108,032,758	$35,930,795,977
b. Amortized Cost	0	0	0	0	$0
c. Total Reserves	$3,423,992,209	$267,937	$398,503,073	$32,108,032,758	$35,930,795,977
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$3,423,992,209	$267,937	$396,764,014	$0	$3,821,024,160
2. At book value without market value adjustment and with current surrender charge of 5% or more	0	0	0	0	$0
3. At fair value	0	0	0	32,108,032,758	$32,108,032,758
4. At book value without market value adjustment and with current surrender charge less than 5%	0	0	0	0	$0
5. Subtotal	$3,423,992,209	$267,937	$396,764,014	$32,108,032,758	$35,929,056,918
b. Not subject to discretionary withdrawal:	0	0	1,739,059	0	$1,739,059
c. Total	$3,423,992,209	$267,937	$398,503,073	$32,108,032,758	$35,930,795,977

35C. 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)	$1,579,127,599
	b. Transfers from Separate Accounts (Page 4, Line 10)	$946,778,791
	c. Net transfers to or (From) Separate Accounts (a) – (b)	$632,348,808
(2)	Reconciling Adjustments	$120,388,663
	Reconciling amount: reinsured expense allowance held in the Separate Account Statement of ceding/assuming company in conjunction with Modco Agreement.	
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement: (1c) + (2) = (Page 4, Line 26)	$752,737,471

36. LOSS/CLAIM ADJUSTMENT EXPENSES

There has been no material change since December 31, 2020.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/27/2018

6.4 By what department or departments?
The Arizona Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AST Investment Services, Inc.	Shelton, CT				YES
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
PGIM Investments, LLC	Newark, NJ				YES
Prudential Investment Management Services, LLC	Newark, NJ				YES
PGIM, Inc.	Newark, NJ				YES
Prudential Customer Solutions LLC	Newark, NJ				YES
PGIM Private Placement Investors, L.P.	Newark, NJ				YES
QMA LLC	Newark, NJ				YES
QMA Wadhwani LLP	London, United Kingdom				YES
PGIM Limited	London, United Kingdom				YES
PGIM Real Estate (UK) Limited	London, United Kingdom				YES
PGIM Real Estate Luxembourg S.A.	Luxembourg				YES

GENERAL INTERROGATORIES

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

9.11 If the response to 9.1 is No, please explain:

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Subject to reverse repurchase agreements $260,000,000; On deposit with states $8,908,620; Pledged as collateral - excluding collateral pledged to an FHLB $7,047,635,154; Pledged as collateral to FHLB - including assets backing funding agreements $0.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 47,837,527

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 51,657,561	$ 51,647,217
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 74,005,374	$ 74,005,374
14.26	All Other	$ 533,463,732	$ 534,491,007
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 659,126,667	$ 660,143,598
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 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.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page. $ 0

GENERAL INTERROGATORIES

17. 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 [ ] No [X]

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Deutsche Bank Trust Company Americas	50 Wall Street, New York, NY 10005	Custody agreements are currently being updated to meet full NAIC language requirements as it relates to provisions for indemnification, termination, on premise examination of records and maintenance of adequate insurance.

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. 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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105676	PGIM, Inc.	5493009SX8QJBZYIGB87	SEC	DS

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

18.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of March 31st, 2021) with an aggregate statement value of approximately 0.36% of qualifying assets, have not been filed with the SVO.

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [X] No [ ]

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1 Long-Term Mortgages In Good Standing		
1.11 Farm Mortgages	$	75,576,523
1.12 Residential Mortgages	$	0
1.13 Commercial Mortgages	$	1,540,895,787
1.14 Total Mortgages in Good Standing	$	1,616,472,310
1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
1.21 Total Mortgages in Good Standing with Restructured Terms	$	0
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
1.31 Farm Mortgages	$	0
1.32 Residential Mortgages	$	0
1.33 Commercial Mortgages	$	0
1.34 Total Mortgages with Interest Overdue more than Three Months	$	0
1.4 Long-Term Mortgage Loans in Process of Foreclosure		
1.41 Farm Mortgages	$	0
1.42 Residential Mortgages	$	0
1.43 Commercial Mortgages	$	0
1.44 Total Mortgages in Process of Foreclosure	$	0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	1,616,472,310
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
1.61 Farm Mortgages	$	0
1.62 Residential Mortgages	$	0
1.63 Commercial Mortgages	$	0
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0

2. Operating Percentages:

2.1 A&H loss percent	0.000 %
2.2 A&H cost containment percent	0.000 %
2.3 A&H expense percent excluding cost containment expenses	0.000 %

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

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

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

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

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
88340	59-2859797	01/01/2021	Hanover Life Reassurance Company of America	FL	COFW/I	FA	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	10,250	16,583,005	0	0	16,593,254	272,625
2.	Alaska AK	L	0	590,477	0	0	590,477	0
3.	Arizona AZ	L	16	24,048,104	0	0	24,048,120	1,873,867
4.	Arkansas AR	L	1,440	6,598,791	0	0	6,600,231	0
5.	California CA	L	61,738	189,198,274	0	0	189,260,012	656,782
6.	Colorado CO	L	22,861	24,343,665	0	0	24,366,526	1,250,844
7.	Connecticut CT	L	5,426	22,952,860	0	0	22,958,286	104,459
8.	Delaware DE	L	1,095	5,786,672	0	0	5,787,767	236,946
9.	District of Columbia DC	L	0	2,654,357	0	0	2,654,357	0
10.	Florida FL	L	15,000	132,750,529	0	0	132,765,528	129,860
11.	Georgia GA	L	496	32,729,600	0	0	32,730,096	536,593
12.	Hawaii HI	L	2,200	9,209,285	0	0	9,211,485	0
13.	Idaho ID	L	2,490	4,246,342	0	0	4,248,832	67,274
14.	Illinois IL	L	9,983	72,152,126	0	0	72,162,109	163,660
15.	Indiana IN	L	216	32,344,058	0	0	32,344,273	18,167
16.	Iowa IA	L	650	14,167,530	0	0	14,168,180	28,981
17.	Kansas KS	L	997	14,978,356	0	0	14,979,352	5,172
18.	Kentucky KY	L	3,223	23,798,679	0	0	23,801,902	78,430
19.	Louisiana LA	L	5,698	11,507,666	0	0	11,513,364	78,359
20.	Maine ME	L	3,259	7,125,909	0	0	7,129,168	29,864
21.	Maryland MD	L	3,316	43,806,403	0	0	43,809,718	(5,172)
22.	Massachusetts MA	L	426	46,481,378	0	0	46,481,804	(10,344)
23.	Michigan MI	L	1,634	192,843,770	0	0	192,845,404	16,947
24.	Minnesota MN	L	21,536	26,858,855	0	0	26,880,391	160,558
25.	Mississippi MS	L	1,300	8,241,958	0	0	8,243,258	(5,172)
26.	Missouri MO	L	5,571	40,671,252	0	0	40,676,823	43,150
27.	Montana MT	L	300	1,465,713	0	0	1,466,013	207,797
28.	Nebraska NE	L	458	14,373,808	0	0	14,374,266	0
29.	Nevada NV	L	8	9,093,041	0	0	9,093,049	435,234
30.	New Hampshire NH	L	720	2,481,054	0	0	2,481,774	5,172
31.	New Jersey NJ	L	14,479	116,833,561	0	0	116,848,041	383,546
32.	New Mexico NM	L	0	5,068,025	0	0	5,068,025	0
33.	New York NY	N	0	0	0	0	0	0
34.	North Carolina NC	L	10,626	50,633,336	0	0	50,643,962	256,494
35.	North Dakota ND	L	0	4,202,422	0	0	4,202,422	0
36.	Ohio OH	L	12,667	83,710,509	0	0	83,723,176	930,293
37.	Oklahoma OK	L	3,583	3,337,702	0	0	3,341,284	544,410
38.	Oregon OR	L	5,735	1,059,510	0	0	1,065,245	10,344
39.	Pennsylvania PA	L	12,281	98,196,263	0	0	98,208,544	10,372
40.	Rhode Island RI	L	458	13,418,281	0	0	13,418,739	0
41.	South Carolina SC	L	2,566	34,658,411	0	0	34,660,977	0
42.	South Dakota SD	L	6,000	4,509,984	0	0	4,515,984	0
43.	Tennessee TN	L	9,651	27,200,354	0	0	27,210,005	5,127
44.	Texas TX	L	18,667	90,172,812	0	0	90,191,479	1,220,275
45.	Utah UT	L	1,470	9,131,745	0	0	9,133,215	177,109
46.	Vermont VT	L	270	2,223,006	0	0	2,223,276	0
47.	Virginia VA	L	7,165	44,653,745	0	0	44,660,909	264,064
48.	Washington WA	L	42,790	16,501,986	0	0	16,544,776	65,190
49.	West Virginia WV	L	8	7,617,315	0	0	7,617,323	0
50.	Wisconsin WI	L	5,448	31,235,488	0	0	31,240,936	502,775
51.	Wyoming WY	L	7,000	2,337,198	0	0	2,344,198	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	L	0	0	0	0	0	0
55.	U.S. Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate Other Aliens OT	XXX	0	300	0	0	300	0
59.	Subtotal	XXX	343,164	1,680,785,470	0	0	1,681,128,634	10,750,050
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	0	0	0	0	0	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	343,164	1,680,785,470	0	0	1,681,128,634	10,750,050
96.	Plus Reinsurance Assumed	XXX	0	142,565,505	0	0	142,565,505	0
97	Totals (All Business)	XXX	343,164	1,823,350,975	0	0	1,823,694,139	10,750,050
98.	Less Reinsurance Ceded	XXX	185,342	17,440,804	0	0	17,626,146	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	157,822	1,805,910,171	0	0	1,806,067,993	10,750,050
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	0	300	0	0	300	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	300	0	0	300	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51

R - Registered - Non-domiciled RRGs 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 6

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

Names of Parent, Subsidiaries or Affiliates	NAIC Company Code	Federal ID Number	Domiciliary Location
Prudential Financial, Inc.		22-3703799	NJ
Assurance IQ, LLC		81-1285645	WA
Assurance Intelligence, LLC			WA
National Family Assurance Group, LLC			WA
Cibecue, LLC			DE
Coconino, LLC			DE
Commerce Street Investments LLC			DE
Coolidge, LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Greenlee, LLC			DE
Hirakata, LLC		47-2196234	DE
Marble Canyon, LLC			DE
Maricopa, LLC			DE
Morenci, LLC			DE
PGIM Holding Company LLC		14-1960383	DE
PGIM Real Estate Finance Holding Company		22-3776860	NJ
PGIM Real Estate Finance, LLC		22-3529425	DE
Capital Agricultural Property Services, Inc.		22-2661428	DE
Gateway Holdings II, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
Gateway Holdings, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
PGIM Agricultural Investments GP, LLC		83-0906062	DE
PGIM Agricultural Investors, LP		83-1893258	DE
PAI Bay Farm, LLC			DE
PAI Bayrock Groves, LLC		37-1942002	DE
PAI Belvidere Farms, LLC		84-1978809	DE
PAI Big Cypress Farm, LLC		85-1738719	DE
PAI Corcoran 640 Ranch, LLC			DE
PAI DeKalb Farm, LLC			DE
PAI Delano 1500 Ranches, LLC		30-1195605	DE
PAI Flicker Orchard, LLC		61-1928170	DE
PAI Good Hope Farm, LLC		82-3900341	DE
PAI Hawk Creek Ranch, LLC		85-1632178	DE
PAI Hills Valley Ranches, LLC		84-2551309	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
PAI Hunt Farm, LLC		35-2661409	DE
PAI Jackson Bayou Farm, LLC		85-1659548	DE
PAI Lake Placid Groves, LLC		32-0599366	DE
PAI Wallula Gap Vineyard, LLC		30-1193213	DE
PGIM Real Estate Loan Services, Inc.		75-2927192	DE
PGIM REF Intermediary Services, Inc.		22-3529425	DE
Prudential Mortgage Capital Asset Holding Company, LLC		76-0847121	DE
Prudential Mortgage Capital Funding, LLC		22-3529427	DE
PMCF Holdings, LLC			DE
PMCF Properties, LLC			DE
Prudential Mortgage Capital Holdings, LLC		54-1647759	DE
Prudential Affordable Mortgage Company, LLC		54-1890355	DE
Prudential Multifamily Mortgage, LLC		54-1561741	DE
Prudential Huntoon Paige Associates, LLC			DE
PGIM Strategic Investments, Inc.		11-3657742	DE
PGIM Agricultural Investors, LP		83-1893258	DE
PGIM Fixed Income Alternatives Fund II, L.P.			DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Foreign Investments, Inc.		51-0401161	DE
Glenealy International Limited			VGB
PGA Asian Retail Limited			BMU
PGA European Limited			BMU
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PGIM Real Estate S. de R.L. de C.V.			MEX
PLA Co-Investor LLC		27-2809795	DE
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PREI International, Inc.		51-0401156	DE
PGIM MetaProp Investor LP LLC		20-0895283	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
PRISA II Pooled Manager, LLC		85-0767343	DE
PGIM Warehouse, Inc.		22-3760580	DE
PGIM, Inc.		22-2540245	NJ
AREF GP II Pte. Ltd.			SGP
AREF GP Ltd.			CYM
Brazilian Capital Fund GP Limited			CYM
Commerce Street Holdings, LLC		26-3060201	DE
Columbus Drive Partners, L.P.			DE
DICKENS AVENUE HOLDINGS VI, LLC			DE
DICKENS AVENUE PARTNERS VI (Ireland), L.P.			DE

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

DICKENS AVENUE PARTNERS VI (US), L.P.		DE
PGIM Capital Partners Management (Feeder) VI, LLC		DE
PGIM Capital Partners Management Fund VI, L.P.		DE
DICKENS AVENUE PARTNERS VI (Ireland), L.P.		DE
DICKENS AVENUE PARTNERS VI (US), L.P.		DE
Everbright PGIM Fund Management Co., Ltd.		CHN
IVP Fund GP LLC		DE
Jennison Associates LLC	52-2069785	DE
Market Street Holdings IV, LLC	45-4282123	DE
Lake Street Partners IV, L.P.	61-1672492	DE
Prudential Capital Partners Management Fund IV, L.P.	46-0975452	DE
Mulberry Street Holdings, LLC		DE
Stetson Street Partners, L.P.	51-0536180	DE
PGIM (Australia) Pty Ltd		AUS
PGIM (Singapore) Pte. Ltd.		SGP
AREF Cayman Co Ltd.		CYM
PGIM (Shanghai) Company Ltd.		CHN
PGIM Overseas Investment Fund Management (Shanghai) Company Ltd		CHN
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Advisory (Shanghai) Co., Ltd.		CHN
PGIM Broad Market High Yield Bond Partners, LLC		DE
PGIM Broad Market High Yield Bond Fund, L.P.	82-3190074	DE
PGIM Capital Partners Management Fund VI, L.P.		DE
PGIM Financial 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 Real Estate Capital I (Scotland) 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 IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Preco III (Scotland) Limited Partnership		GBR
Rio CP LP		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 PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PRECO III GP LLP		GBR
PGIM Limited		GBR
PGIM Management Partner Limited		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica EVP CP LP		GBR
Pramerica Pan European Real Estate (Scots) LP		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Rio CP LP		GBR
PGIM Netherlands B.V.		NLD
PGIM Private Capital (Ireland) Limited		IRL
PGIM Private Capital Limited		GBR
PGIM Private Capital (Ireland) Limited		IRL
PGIM Real Estate (UK) Limited		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Real Estate CD S.a.r.l.		LUX
PGIM Real Estate Luxembourg S.A.		LUX
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica Fixed Income Funds Management Limited		IRL
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 PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		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
PRECO III GP LLP		GBR
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
QMA Wadhwani LLP		GBR
Sterling Private Placement Management LLP		GBR
Wadhwani Capital Limited		GBR

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

QMA Wadhwani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE
PGIM Fixed Income Alternatives II GP, LLC		DE
PGIM Fixed Income Alternatives Fund II, L.P.		DE
PGIM Korea Inc.		KOR
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Private Placement Investors, Inc.	22-3258762	NJ
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Real Estate (Japan) Ltd.		JPN
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
PGIM Real Estate Carry & Co-Invest GP, LLC		DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Preco III (Scotland) Limited Partnership		GBR
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGIM Real Estate U.S. CORE Debt Fund GP, LLC		DE
PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM Senior Loan Opportunities Management Fund I, L.P.		DE
PGIM Taronga Investor GP LLC		DE
PGIM USPF VI Manager, LLC		DE
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 Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
TF Proveedora, S.C.		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
TF Proveedora, S.C.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Mexico Residential Manager I, LLC		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 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 II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	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
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EuroCore GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
EVP II Sweden Resi I GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II PV S.r.l		ITA
PEREF II GP S.á r.l.		LUX
PGIM AVP IV GP S.à r.l.		LUX
PGIM LTIF Berlin GP S.à r.l.		LUX
PGIM LTIF Berlin MLP S.àr.l.		LUX
PGIM M Campus GP S.á r.l.		LUX
PGIM Real Estate Capital VII GP S.à r.l.		LUX
PGIM Real Estate Debt GmbH		DEU
PGIM Real Estate Management Luxembourg S.a.r.l.		LUX
PGIM REF Europe GP S.à r.l.		LUX
PGIM REF EUROPE SCSp		LUX
PREI Acquisition II, Inc.	87-0692760	DE

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

PGIM Real Estate Germany AG		DEU
Asia Property Fund III GP S.a.r.l.		LUX
ASPF II - Feeder Fund GmbH		DEU
ASPF II Management GmbH		DEU
ASPF II - Verwaltungs - GmbH & Co. KG		DEU
European Value Partners GP S.a.r.l.		LUX
PGIM LTIF GP S.à.r.l.		LUX
PGIM Real Estate Carry & Co-Invest GP S.á r.l.		LUX
PGIM Real Estate France SAS		FRA
PGIM Real Estate Italy S.r.l.		ITA
PGIM Real Estate Luxembourg S.A.		LUX
Pramerica (Luxembourg) CP GP S.a.r.l.		LUX
TMW ASPF I Verwaltungs GmbH & Co. KG		DEU
TMW ASPF Management GmbH		DEU
United States Property Fund VI GP S.à r.l.		LUX
PREI Acquisition LLC		DE
Prudential/TMW Real Estate Group LLC	76-0716270	DE
Rock Marty GP S.à r.l.		LUX
TMW Real Estate Group, LLC	58-1469519	DE
TMW Management, LLC	58-2446544	GA
TMW Realty Advisors, LLC	58-1469519	GA
TMW USPF Verwaltungs GmbH	98-0225435	DEU
USPF V - Verwaltungs - GmbH & Co. KG	98-1066511	DEU
PREI HYDG, LLC		DE
PRISA Fund Manager LLC	46-1234240	DE
PRISA II Fund Manager LLC		DE
PRISA III Fund PIM, LLC	26-0703167	DE
PRISA III Fund GP, LLC	26-0703262	DE
PRREF II Fund Manager LLC		DE
Pru Alpha Partners I, LLC	33-1184402	DE
Pru Fixed Income Emerging Markets Partners I, LLC		DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC		DE
Prudential Fixed Income U.S. Relative Value Partners, LLC		DE
Prudential Trust Company	23-2189568	PA
QMA LLC	33-1077887	NJ
QMA JP EM All Cap Equity Partners LLC		DE
The Keynes Dynamic Beta Strategy (US) Fund GP LLC		DE
Ross Avenue Energy Fund Holdings, LLC	47-3614179	DE
Prudential Capital Energy Opportunity Fund, L.P.	47-3551881	DE
Prudential Capital Energy Partners, L.P.	47-3566520	DE
PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC		DE
Prudential Capital Energy Partners Management Fund, L.P.	47-3590499	DE
Senior Housing Partners IV L.L.C.	45-2222533	DE
Senior Housing Partners V, LLC	47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC	83-1479515	DE
Senior Housing Partnership Fund IV L.L.C.	45-2228275	DE
SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	83-1460765	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
PCP V Cayman AIV GP, L.P.	98-1334164	CYM
Wabash Avenue Partners V, L.P.	81-2679691	DE
Waveland Avenue Holdings I, LLC	84-2857360	DE
PGIM Senior Loan Opportunities Management (Feeder) I, LLC		DE
PGIM Senior Loan Opportunities Management Fund I, L.P.		DE
Waveland Avenue Partners I (Ireland), L.P.		DE
Waveland Avenue Partners I (US), L.P.		DE
Waveland Avenue Partners I (Ireland), L.P.		DE
Waveland Avenue Partners I (US), L.P.		DE
PIFM Holdco, LLC	13-4122960	DE
PGIM Investments LLC	22-3468527	NY
PGIM Strategic Financing LLC		DE
PGIM International Financing Inc.	83-2672711	DE
PGIM European Financing Limited	98-1460519	BMU
Prudential Investment Management Services LLC	37-1610226	DE
Prudential Mutual Fund Services LLC	22-3489487	NY
Pruco Assignment Corporation		BRB
PRUCO, LLC	22-1916652	NJ
Prudential Capital and Investment Services, LLC	22-2422630	DE
Broome Street Holdings, LLC		DE
Braeloch Successor Corporation	52-1410008	DE
Braeloch Holdings Inc.	72-1195798	DE
Graham Resources, Inc.	72-0839016	DE
Graham Royalty, Ltd.	72-0899620	LA
Prudential Equity Group, LLC	22-2347336	DE
Prudential Securities Secured Financing Corporation	13-3526694	DE
Prudential Securities Structured Assets, Inc.	31-0944462	DE
Pruservicos Participacoes Ltda.		BRA
Prudential do Brasil Seguros de Vida S.A.		BRA
Prudential do Brasil Vida em Grupo 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

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

Prudential Annuities Life Assurance Corporation	86630	06-1241288	AZ
Ironbound Fund LLC		80-0588812	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
Passaic Fund LLC		82-5270007	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Agricultural Investors, LP		83-1893258	DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	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
Gibraltar Reinsurance Company Ltd.			BMU
Pramerica Business Consulting (Shanghai) Company Limited			CHN
Pramerica Financial Asia Headquarters Pte. Ltd.			SGP
Pramerica Systems Ireland Limited			IRL
Prudential Holdings of Japan, Inc.			JPN
The Gibraltar Life Insurance Co., Ltd.		98-0408643	JPN
CLIS Co., Ltd.			JPN
Coral Reef Unit Trust			CYM
Coral Reef, L.P.			CYM
Gold, L.P.		98-1557564	CYM
Gold II, L.P.		98-1557887	CYM
Green Tree, L.P.		98-1438145	CYM
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership			JPN
The Prudential Gibraltar Financial Life Insurance Co., Ltd.			JPN
PG Friendly Partners Co., Ltd.			JPN
The Prudential Life Insurance Company, Ltd.		98-0433392	JPN
Coral Reef Unit Trust			CYM
Pine Tree, L.P.		98-1437611	CYM
Platinum, L.P.		98-1558206	CYM
Platinum II, L.P.		98-1558175	CYM
Prudential General Services of Japan Y.K.			JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership			JPN
Prudential Trust Co., Ltd.			JPN
Prudential International Investments Company, LLC		22-3773705	DE
New Savanna		98-1269397	CYM
PIIC Limited			CYM
PLAI Limited			CYM
PIIC Limited			CYM
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED			IND
PGIM INDIA TRUSTEES PRIVATE LIMITED			IND
PGIM Japan Co., Ltd.			JPN
PGIM Securities Investment Trust Enterprise			TWN
PGLH of Delaware, Inc.		01-0722005	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED			IND
PGIM INDIA TRUSTEES PRIVATE LIMITED			IND
Pramerica Financial Asia Limited			VGB
PGIM (Hong Kong) Ltd.			HKG
Pramerica SGR S.p.A			ITA
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
Administradora de Fondos de Pensiones Habitat, S.A.			CHL
Inversiones Previsionales Chile SpA			CHL
Prudential Life Insurance Company of Taiwan Inc.			TWN
Prudential Seguros Mexico, S.A. de C.V.			MEX
Prudential Seguros, S.A.			ARG
Prudential Servicios, S. de R.L. de C.V.			MEX
Pruservicos Participacoes Ltda.			BRA
Wellness Services SRL			ARG
Prudential International Insurance Service Company, L.L.C.		51-0389060	DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Gibraltar International Insurance Services Company, Inc.		84-1995926	DE
Gibraltar International Service LLC			DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Wellness Services Ecossistema De Bem Estar Ltda.			BRA
PIISC Holdings (UK) Limited			GBR
Prudential Seguros Mexico, S.A. de C.V.			MEX
Prudential Seguros, S.A.			ARG
Prudential Systems Japan, Limited			JPN
Rockstone Co., Ltd.			JPN
Wellness Services Ecossistema De Bem Estar Ltda.			BRA
Wellness Services SRL			ARG
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
PGI Co., Ltd			JPN
CLIS Co., Ltd.			JPN
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)			JPN
PG Business Service Co., Ltd			JPN
PG Collection Service Co., Ltd.			JPN
Prudential General Services of Japan Y.K.			JPN

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

Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Prudential Newark Realty, LLC			NJ
Prudential Retirement Financial Services Holding LLC			DE
Global Portfolio Strategies, Inc.		06-1055669	CT
Prudential Workplace Solutions Group Services, LLC			DE
Quartzsite, LLC			DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
Broad Street Global Advisors LLC			DE
Campus Drive, LLC			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			DE
Cottage Street Orbit Acquisition, LLC			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ
Dryden Finance II, LLC		22-3626219	DE
Edison Place Senior Note LLC		26-2159422	DE
GA 1600 Commons LLC			DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA Belden LLC			DE
GA BV LLC		85-2192263	DE
GA Cal Crossings, LLC			DE
GA CLARENDON LLC			DE
GA Collins LLC		81-3122403	DE
MC GA COLLINS HOLDINGS LLC			DE
MC GA COLLINS REALTY LLC		81-3680884	DE
GA E. 22nd Street Apartments Holdings LLC		82-5073220	DE
210-220 E. 22nd Street SSGA Owner, LLC		47-4878597	DE
GA East 86 Street LLC		81-1497433	DE
GA JHCII LLC			DE
GA Manor at Harbour Island, LLC			DE
Manor at Harbour Island, LLC		81-1191446	DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA Metro LLC		81-1517096	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GA W Paces LLC			DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
NorthBound Emerging Manager Fund II-A, LP.			NY
Gibraltar Universal Life Reinsurance Company	16089	81-4923311	AZ
Ironbound Fund LLC		80-0588812	DE
Vailsburg Fund LLC		61-1719773	DE
Gold GP Limited		98-1558450	CYM
Gold II, L.P.		98-1557887	CYM
Gold, L.P.		98-1557564	CYM
Green Tree GP		98-1436961	CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l		98-1281533	LUX
Inter-Atlantic G Fund, L.P.			DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
TENSATOR HOLDINGS LTD			GBR
Orchard Street Acres Inc.		46-4516531	DE
Passaic Fund LLC		82-5270007	DE
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM Broad Market High Yield Bond Fund, L.P.		82-3190074	DE
PGIM Loan Originator Manager Limited			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF EUROPE SCSp			LUX
PGIM Securities Investment Trust Enterprise			TWN
Pine Tree GP		98-1437233	CYM
PLA Retail Fund I, LP		20-5029185	DE
Platinum GP Limited		98-1558717	CYM
Platinum II, L.P.		98-1558175	CYM
Platinum, L.P.		98-1558206	CYM
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
PGIM European Services Limited			GBR
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
PRECO Account Partnership IV LP		26-2806036	DE
Pru 101 Wood LLC			DE
PRU 3XSquare, LLC			DE
Pruco Life Insurance Company	79227	22-1944557	AZ
Edison Place Senior Note LLC		26-2159422	DE
GA BV LLC		85-2192263	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
Passaic Fund LLC		82-5270007	DE
Pruco Life Insurance Company of New Jersey	97195	22-2426091	NJ

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

Ironbound Fund LLC		80-0588812	DE
Prudential Global Funding LLC		33-1106788	DE
PT PFI Mega Life Insurance			IDN
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Customer Solutions LLC		81-4212917	DE
Prudential Funding, LLC		22-2231168	NJ
Prudential Global Funding LLC		33-1106788	DE
Prudential Impact Investments Mortgage Loans LLC			DE
Prudential Impact Investments Private Debt LLC			DE
Prudential Impact Investments Private Equity LLC			DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Prudential Industrial Properties, LLC			DE
Prudential Insurance Agency, LLC		36-4576911	NJ
Pramerica Insurance Agency (China) Company Ltd.			CHN
Prudential Legacy Insurance Company of New Jersey	13809	27-2457213	NJ
Chadwick Boulevard Investment Holdings Co., LLC		36-4774952	DE
Adlerwerke CB Investment LLC		90-1033806	DE
CB German Retail LLC			DE
Edison Place Senior Note LLC		26-2159422	DE
PGIM Loan Originator Manager Limited			GBR
Strand Investments Limited			CYM
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			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	93629	06-1050034	CT
Edison Place Senior Note LLC		26-2159422	DE
GA BV LLC		85-2192263	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
PRIAC Property Acquisitions, LLC			DE
Prudential Seguros, S.A.			ARG
Prudential Structured Settlement Company		22-3813545	DE
Prudential Term Reinsurance Company	15456	46-4641980	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Universal Reinsurance Company	15344	90-1009745	AZ
Ironbound Fund LLC		80-0588812	DE
PruVen Capital Partners Fund I, L.P.		85-1149433	DE
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
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
Rock Kensington Limited			GGY
Thurloe Commercial Guernsey Limited			GGY
Rock Oxford S.a r.l.			LUX
Kyarra S.a r.l.			LUX
Rock UK Real Estate II S.a.r.l.			LUX
Rosado Grande LLC			DE
Ross Avenue Minerals 2012, LLC			DE
Dale/P Minerals LP			TX
The Prudential Assigned Settlement Services Corp.		22-3444614	NJ
The Prudential Brazilian Capital Fund LP			CYM
Vailsburg Fund LLC		61-1719773	DE
The Prudential Real Estate Financial Services of America, Inc.		33-0454677	CA
Vantage Casualty Insurance Company	11821	06-1709211	IN
Yavapai LLC			DE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ				0.000			
		00000	81-1285645				Assurance IQ, LLC	WA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Assurance Intelligence, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					National Family Assurance Group, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Cibecue, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Flagstaff, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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					Marble Canyon, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Morenci, 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	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc.	N	
		00000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	71.180	Prudential Financial, Inc.	N	
		00000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PAI Bay Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	37-1942002				PAI Bayrock Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	84-1978809				PAI Belvidere Farms, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	85-1738719				PAI Big Cypress Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PAI Corcoran 640 Ranch, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PAI DeKalb Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	30-1195605				PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1928170				PAI Flicker Orchard, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	85-1632178				PAI Hawk Creek Ranch, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	84-2551309				PAI Hills Valley Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	35-2661409				PAI Hunt Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	85-1659548				PAI Jackson Bayou Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	30-1193213				PAI Wallula Gap Vineyard, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	75-2927192				PGIM Real Estate Loan Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425				PGIM REF Intermediary Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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	PGIM Real Estate Finance, 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Prudential Huntoon Paige Associates, LLC	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	11-3657742				PGIM Strategic Investments, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	15.000	Prudential Financial, Inc.	N	
		00000	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	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					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	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					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-0895283				PGIM MetaProp Investor LP LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4052755				PRECO ACCOUNT III LLC	DE	NIA	PGIM Strategic 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 Strategic 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	85-0767343				PRISA II Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	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				PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF GP II Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Brazilian Capital Fund GP Limited	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					Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	30.250	Prudential Financial, Inc.	N	
		00000					DICKENS AVENUE HOLDINGS VI, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DICKENS AVENUE PARTNERS VI (Ireland), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					DICKENS AVENUE PARTNERS VI (US), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM Capital Partners Management (Feeder) VI, LLC	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Capital Partners Management Fund VI, L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					DICKENS AVENUE PARTNERS VI (Ireland), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					DICKENS AVENUE PARTNERS VI (US), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Everbright PGIM Fund Management Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	45.000	Prudential Financial, Inc.	N	
		00000					IVP Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	52-2069785				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	32.650	Prudential Financial, Inc.	N	
		00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	8.930	Prudential Financial, Inc.	N	
		00000					Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0536180				Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	34.600	Prudential Financial, Inc.	N	
		00000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM (Shanghai) Company Ltd.	CHN	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Overseas Investment Fund Management (Shanghai) Company Ltd	CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.030	Prudential Financial, Inc.	N	
		00000					PGIM Advisory (Shanghai) Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Broad Market High Yield Bond Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	NIA	PGIM Broad Market High Yield Bond Partners, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM Capital Partners Management Fund VI, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	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	Management	0.000	Prudential Financial, Inc.	N	
		00000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	89.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	6.880	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	56.990	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	N	
		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	96.940	Prudential Financial, Inc.	N	
		00000					Rio CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	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 PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI 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 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					PRECO III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	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					BSC CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Management Partner Limited	Ownership	0.040	Prudential Financial, Inc.	N	
		00000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	10.250	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	N	
		00000					Rio CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	21.430	Prudential Financial, Inc.	N	
		00000					PGIM Netherlands B.V.	NLD	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	94.553	Prudential Financial, Inc.	N	
		00000					PGIM Private Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Private Capital Limited	Ownership	5.447	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate (UK) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Financial Limited	Ownership	0.920	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					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Luxembourg S.A.	Ownership	4.460	Prudential Financial, Inc.	N	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Fixed Income Funds Management Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	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 PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	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 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					PRECO III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	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					QMA Wadhwani LLP	GBR	NIA	PGIM Financial Limited	Ownership	53.000	Prudential Financial, Inc.	N	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Wadhwani Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					QMA Wadhwani LLP	GBR	NIA	Wadhwani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives II GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Fixed Income Alternatives II GP, LLC	Management	0.000	Prudential Financial, Inc.	N	
		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	22-3258762				PGIM Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					PGIM Real Estate Carry & Co-Invest GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	82-2357113				PGIM Real Estate Carry & Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	84.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	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 Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	14.200	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	87.210	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	N	
		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	3.060	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Global Debt GP, 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	99.967	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate U.S. CORE Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM Taronga Investor GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, 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	1.000	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 Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					TF Proveedora, S.C.	MEX	NIA	PLA Administradora Industrial SRL	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.033	Prudential Financial, Inc.	N	
		00000					TF Proveedora, S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	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	99.000	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 Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	N	
		00000	20-0369929				PLA Mexico Industrial Manager I LLC	DE	NIA	PGIM, Inc.	Ownership	68.250	Prudential Financial, Inc.	N	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	N	
		00000					PLA Mexico Residential Manager I, 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	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					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	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PLA Retail Fund II Aggregating Manager, LLC	Ownership	1.000	Prudential Financial, Inc.	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	81-1590365				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	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					EuroCore GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EVP II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EVP II Sweden Resi I GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II Co-Invest 1 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II PV S.r.l	ITA	NIA	PEREF II Co-Invest 1 GP S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM AVP IV GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM LTIF Berlin GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM LTIF Berlin MLP S.àr.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM M Campus GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Debt GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	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 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					PGIM LTIF GP S.à.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					PGIM Real Estate Carry & Co-Invest GP S.á r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	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 Italy S.r.l.	ITA	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					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					United States Property Fund VI GP S.à r.l.	LUX	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					Rock Marty GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	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	98-0225435				TMW USPF Verwaltungs GmbH	DEU	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1066511				USPF V - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					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					PRISA II 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					PRREF II Fund Manager LLC	DE	NIA	PGIM, Inc.	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					Pru Fixed Income Emerging Markets Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	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	
		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	23-2189568				Prudential Trust Company	PA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1077887				QMA LLC	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					QMA JP EM All Cap Equity Partners LLC	DE	NIA	QMA LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Keynes Dynamic Beta Strategy (US) Fund GP LLC	DE	NIA	QMA LLC	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	43.900	Prudential Financial, Inc.	N	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	N	
		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	7.410	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	83-1479515				SENIOR HOUSING PARTNERS VI GP 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	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1334164				PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.420	Prudential Financial, Inc.	N	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.420	Prudential Financial, Inc.	N	
		00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Senior Loan Opportunities Management (Feeder) I, LLC	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Strategic Financing LLC	DE	NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-2672711				PGIM International Financing Inc.	DE	NIA	PGIM Strategic Financing LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1460519				PGIM European Financing Limited	BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	37-1610226				Prudential Investment Management Services LLC	DE	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					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					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	22-2347336				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					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.869	Prudential Financial, Inc.	N	
		00000					Prudential do Brasil Vida em Grupo S.A.	BRA	NIA	Prudential do Brasil Seguros de Vida S.A.	Ownership	100.000	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				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				Prudential Annuities Life Assurance Corporation	AZ	RE	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	2.210	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	83.530	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	N	

SCHEDULE Y
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		00000	83-1893258				PGIM Agricultural Investors, LP	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	49.500	Prudential Financial, Inc.	N	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	1.000	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	
		00000					DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	N	
		00000					Gibraltar Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	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 Systems Ireland Limited	IRL	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	98-0408643				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	77.690	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	NIA	Coral Reef Unit Trust	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1557564				Gold, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000	98-1557887				Gold II, L.P.	CYM	NIA	Gold, L.P.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000	98-1438145				Green Tree, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	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					PG Friendly Partners Co., Ltd.	JPN	NIA	The Prudential Gibraltar Financial Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-0433392				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	22.310	Prudential Financial, Inc.	N	
		00000	98-1437611				Pine Tree, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1558206				Platinum, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000	98-1558175				Platinum II, L.P.	CYM	NIA	Platinum, L.P.	Ownership	99.900	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 Company, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1269397				New Savanna	CYM	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIIC Limited	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	N	

SCHEDULE Y

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		00000					PLAI Limited	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIIC Limited	CYM	NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	N	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	Prudential International Investments Company, LLC	Ownership	66.670	Prudential Financial, Inc.	N	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Securities Investment Trust Enterprise	TWN	NIA	Prudential International Investments Company, LLC	Ownership	0.002	Prudential Financial, Inc.	N	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica SGR S.p.A	ITA	NIA	Prudential International Investments Company, LLC	Ownership	35.000	Prudential Financial, Inc.	N	
		00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	100.000	Prudential Financial, Inc.	N	
		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	16.667	Prudential Financial, Inc.	N	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Dos SpA	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	N	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Prudential Chile SpA	Ownership	83.333	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. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Holdings, Ltd.	Ownership	99.612	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					Wellness Services SRL	ARG	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	90.000	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 INDIA SOLUTIONS LLP	IND	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000	84-1995926				Gibraltar International Insurance Services Company, Inc.	DE	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	N	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Gibraltar International Service LLC	Ownership	0.024	Prudential Financial, Inc.	N	
		00000					PIISC Holdings (UK) Limited	GBR	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	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					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.976	Prudential Financial, Inc.	N	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		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					PGI Co., Ltd	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	55.000	Prudential Financial, Inc.	N	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PG Business Service Co., Ltd	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	PGI Co., Ltd	Ownership	90.000	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Broad Street Global Advisors LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Campus Drive, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	65-1188865				Colico II, Inc.	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000	26-0004065				COLICO, INC.	DE	NIA	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000					Cottage Street Investments LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Cottage Street Orbit Acquisition, LLC	DE	NIA	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Don Cesar Investor LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14296	41-2214052				Dryden Arizona Reinsurance Term Company	AZ	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3626219				Dryden Finance II, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	55.850	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	82-5255153				GA 333 Hennepin Investor LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	DE	NIA	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	82-5049621				GA Bay Area GP LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5218431				GA Bay Area Investor LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Belden LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	85-2192263				GA BV LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	63.510	Prudential Financial, Inc.	N	
		00000					GA Cal Crossings, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA CLARENDON 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	MC GA COLLINS HOLDINGS LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-4878597				210-220 E. 22nd Street SSGA Owner, LLC	DE	NIA	GA E. 22nd Street Apartments Holdings 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					GA JHCII LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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	82-5093453				GA MENLO PARK INVESTOR LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	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	82-5245041				GA TRITON INVESTOR LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA W Paces LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	IA	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	N	
		00000					Gibraltar BSN Life Berhad	MYS	NIA	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					NorthBound Emerging Manager Fund II-A, LP.	NY	NIA	The Prudential Insurance Company of America	Ownership	49.500	Prudential Financial, Inc.	N	
		16089	81-4923311				Gibraltar Universal Life Reinsurance Company	AZ	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Gibraltar Universal Life Reinsurance Company	Ownership	3.480	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	NIA	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	N	
		00000	98-1558450				Gold GP Limited	CYM	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1557887				Gold II, L.P.	CYM	NIA	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	N	
		00000	98-1557564				Gold, L.P.	CYM	NIA	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	N	
		00000	98-1436961				Green Tree GP	CYM	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Halsey Street Investments LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1281533				Impact Investments Bridges UK S.a.r.l	LUX	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Inter-Atlantic G Fund, L.P.	DE	NIA	The Prudential Insurance Company of America	Ownership	98.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	84.130	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	30.000	Prudential Financial, Inc.	N	
		00000					TENSATOR HOLDINGS LTD	GBR	NIA	LINEUP LLC	Ownership	100.000	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	82-5270007				Passaic Fund LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	13.160	Prudential Financial, Inc.	N	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	33.330	Prudential Financial, Inc.	N	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Loan Originator Manager Limited	GBR	NIA	The Prudential Insurance Company of America	Ownership	73.000	Prudential Financial, Inc.	Y	
		00000					PGIM REF Europe Member, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe Member, LLC	Ownership	99.975	Prudential Financial, Inc.	N	
		00000					PGIM Securities Investment Trust Enterprise	TWN	NIA	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	N	
		00000	98-1437233				Pine Tree GP	CYM	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-5029185				PLA Retail Fund I, LP	DE	NIA	The Prudential Insurance Company of America	Ownership	2.530	Prudential Financial, Inc.	N	
		00000	98-1558717				Platinum GP Limited	CYM	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	98-1558175				Platinum II, L.P.	CYM	NIA	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	N	
		00000	98-1558206				Platinum, L.P.	CYM	NIA	Platinum GP Limited	Ownership	0.100	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	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	IA	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					PGIM European Services Limited	GBR	NIA	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					Pru 101 Wood LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRU 3XSquare, LLC	DE	NIA	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	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	NIA	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	N	
		00000	85-2192263				GA BV LLC	DE	NIA	Pruco Life Insurance Company	Ownership	3.010	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Pruco Life Insurance Company	Ownership	1.640	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	NIA	Pruco Life Insurance Company	Ownership	21.350	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	NIA	Pruco Life Insurance Company	Ownership	3.310	Prudential Financial, Inc.	N	
0304	The Prudential Group	97195	22-2426091				Pruco Life Insurance Company of New Jersey	NJ	IA	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Pruco Life Insurance Company of New Jersey	Ownership	1.870	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	NIA	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PT PFI Mega Life Insurance	IDN	NIA	Pruco Life Insurance Company	Ownership	49.000	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	NIA	Pruco Life Insurance Company	Ownership	8.720	Prudential Financial, Inc.	N	
		00000					Pruco Securities, LLC	NJ	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Agricultural Property Holding Company, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Arizona Reinsurance Captive Company	Ownership	0.340	Prudential Financial, Inc.	N	
		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Arizona Reinsurance Term Company	Ownership	0.770	Prudential Financial, Inc.	N	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Arizona Reinsurance Universal Company	Ownership	2.560	Prudential Financial, Inc.	N	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	NIA	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Commercial Property Holding Company, LLC	DE	NIA	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	22-2231168				Prudential Funding, LLC	NJ	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Mortgage Loans LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					Prudential Impact Investments Private Debt LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Private Equity LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	NIA	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					Prudential Industrial Properties, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Insurance Agency (China) Company Ltd.	CHN	IA	Prudential Insurance Agency, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	NIA	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	90-1033806				Adlerwerke CB Investment LLC	DE	NIA	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CB German Retail LLC	DE	NIA	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	NIA	Prudential Legacy Insurance Company of New Jersey	Ownership	29.060	Prudential Financial, Inc.	N	
		00000					PGIM Loan Originator Manager Limited	GBR	NIA	Prudential Legacy Insurance Company of New Jersey	Ownership	27.000	Prudential Financial, Inc.	N	
		00000					Strand Investments Limited	CYM	NIA	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	NIA	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	N	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	NIA	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	NIA	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	NIA	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Prudential 900 Aviation Boulevard, LLC	DE	NIA	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Holdings, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	IA	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	IA	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	20-2004636				TBG Insurance Services Corporation	DE	IA	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	IA	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	93629	06-1050034				Prudential Retirement Insurance and Annuity Company	CT	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	NIA	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	N	
		00000	85-2192263				GA BV LLC	DE	NIA	Prudential Retirement Insurance and Annuity Company	Ownership	33.480	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Retirement Insurance and Annuity Company	Ownership	0.920	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	NIA	Prudential Retirement Insurance and Annuity Company	Ownership	48.650	Prudential Financial, Inc.	N	
		00000					PRIAC Property Acquisitions, LLC	DE	NIA	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000					Prudential Seguros, S.A.	ARG	IA	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3813545				Prudential Structured Settlement Company	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		15456	46-4641980				Prudential Term Reinsurance Company	AZ	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Term Reinsurance Company	Ownership	0.150	Prudential Financial, Inc.	N	
		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	IA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Universal Reinsurance Company	Ownership	1.930	Prudential Financial, Inc.	N	
		00000	85-1149433				PruVen Capital Partners Fund I, L.P.	DE	NIA	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	52-1618675				Residential Services Corporation of America LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	NIA	Residential Services Corporation of America LLC	Ownership	100.000	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 Kensington Limited	GGY	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Thurloe Commercial Guernsey Limited	GGY	NIA	Rock Kensington Limited	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.	N	
		00000					Kyarra S.a r.l.	LUX	NIA	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock UK Real Estate II S.a.r.l.	LUX	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rosado Grande LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Ross Avenue Minerals 2012, LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Dale/P Minerals LP	TX	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Brazilian Capital Fund LP	CYM	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	80.600	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					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 8 6 6 3 0 2 0 2 1 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 8 6 6 3 0 2 0 2 1 3 6 5 0 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 8 6 6 3 0 2 0 2 1 4 4 5 0 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 8 6 6 3 0 2 0 2 1 4 4 7 0 0 0 0 1

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 8 6 6 3 0 2 0 2 1 4 4 8 0 0 0 0 1

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 8 6 6 3 0 2 0 2 1 4 4 9 0 0 0 0 1

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,626,701,874	1,410,584,478
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	17,927,650	221,980,921
	2.2 Additional investment made after acquisition	0	13,808,921
3.	Capitalized deferred interest and other	0	156,528
4.	Accrual of discount	8,073	30,087
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(85,841)	(712,943)
7.	Deduct amounts received on disposals	20,795,936	39,936,331
8.	Deduct amortization of premium and mortgage interest points and commitment fees	417,151	1,729,131
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(6,866,361)	22,519,343
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,616,472,308	1,626,701,874
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,616,472,308	1,626,701,874
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,616,472,308	1,626,701,874

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	622,544,077	471,117,215
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	10,160,552
	2.2 Additional investment made after acquisition	651,785	172,091,039
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	13	37
5.	Unrealized valuation increase (decrease)	4,083,995	6,062,251
6.	Total gain (loss) on disposals	0	(322,474)
7.	Deduct amounts received on disposals	3,180,394	36,774,179
8.	Deduct amortization of premium and depreciation	340	11,245
9.	Total foreign exchange change in book/adjusted carrying value	16,986	220,882
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	624,116,123	622,544,077
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	624,116,123	622,544,077

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	15,234,450,544	12,292,179,541
2.	Cost of bonds and stocks acquired	5,658,064,532	4,516,401,771
3.	Accrual of discount	3,299,270	8,010,188
4.	Unrealized valuation increase (decrease)	(2,119,215)	1,973,374
5.	Total gain (loss) on disposals	877,734,929	4,524,159
6.	Deduct consideration for bonds and stocks disposed of	9,577,485,411	1,643,636,126
7.	Deduct amortization of premium	6,696,187	29,056,956
8.	Total foreign exchange change in book/adjusted carrying value	(26,519,460)	83,377,562
9.	Deduct current year's other than temporary impairment recognized	502,977	1,810,024
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	841,368	2,487,055
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,161,067,393	15,234,450,544
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	12,161,067,393	15,234,450,544

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	11,982,809,255	13,101,011,666	16,473,500,197	(24,206,199)	8,586,114,525	0	0	11,982,809,255
2. NAIC 2 (a)	3,179,134,886	235,116,082	36,638,600	534,914	3,378,147,282	0	0	3,179,134,886
3. NAIC 3 (a)	484,284,383	4,546,792	9,989,439	(22,840,324)	456,001,412	0	0	484,284,383
4. NAIC 4 (a)	174,950,177	6,642,165	3,009,414	(2,655,678)	175,927,250	0	0	174,950,177
5. NAIC 5 (a)	42,464,623	113,115	1,853,641	18,121,548	58,845,645	0	0	42,464,623
6. NAIC 6 (a)	1,199,300	1	0	(3,760)	1,195,541	0	0	1,199,300
7. Total Bonds	15,864,842,624	13,347,429,821	16,524,991,291	(31,049,499)	12,656,231,655	0	0	15,864,842,624
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	15,864,842,624	13,347,429,821	16,524,991,291	(31,049,499)	12,656,231,655	0	0	15,864,842,624

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

NAIC 1 $ 551,848,303 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 604,136 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	503,924	XXX	511,250	0	3,263

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	143,161,118	260,354,620
2. Cost of short-term investments acquired	305,250	6,445,234,667
3. Accrual of discount	5,979	7,136,721
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	11,939	692,709
6. Deduct consideration received on disposals	142,976,035	6,570,243,307
7. Deduct amortization of premium	4,327	14,292
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	503,924	143,161,118
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	503,924	143,161,118

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	2,921,327,759
2.	Cost Paid/(Consideration Received) on additions	(4,781,549,774)
3.	Unrealized Valuation increase/(decrease)	(4,230,960,922)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(668,125,611)
6.	Considerations received/(paid) on terminations	(410,608,886)
7.	Amortization	(60,987,614)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	33,557,161
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(6,376,130,115)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(6,376,130,115)

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 to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(6,256,051)			
	3.14 Section 1, Column 18, prior year	(94,209,185)	87,953,134	87,953,134	
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	(6,256,051)			
	3.24 Section 1, Column 19, prior year plus	(94,209,185)			
	3.25 SSAP No. 108 adjustments	0	87,953,134	87,953,134	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(144,072,742)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(144,072,742)			
	4.23 SSAP No. 108 adjustments	0	(144,072,742)		
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 Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

NONE

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	1	166,791,073	0	0	0	0	0	0	1	166,791,073
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	1	163,656,300	0	0	0	0	0	0	1	163,656,300
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	3,134,773	XXX	0	XXX	0	XXX	0	XXX	3,134,773
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

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	(6,376,130,115)	
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)		(6,376,130,115)
4.	Part D, Section 1, Column 6	7,434,007,627	
5.	Part D, Section 1, Column 7	(13,810,137,742)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(6,372,763,164)	
8.	Part B, Section 1, Column 13	13,512,193	
9.	Total (Line 7 plus Line 8)		(6,359,250,971)
10.	Part D, Section 1, Column 9	7,461,190,370	
11.	Part D, Section 1, Column 10	(13,820,441,340)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,081,988,916	
14.	Part B, Section 1, Column 20	291,517,356	
15.	Part D, Section 1, Column 12	3,373,506,272	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	542,223,505	2,107,604,556
2.	Cost of cash equivalents acquired	7,696,810,692	133,299,642,640
3.	Accrual of discount	11,563	26,352,345
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	5,069	1,735,369
6.	Deduct consideration received on disposals	7,687,032,664	134,892,471,022
7.	Deduct amortization of premium	7,479	640,384
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	552,010,686	542,223,505
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	552,010,686	542,223,505

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
717611999	MCARTHUR	CA		01/04/2021	3.730	3,750,000	0	10,708,994
0199999. Mortgages in good standing - Farm Mortgages						3,750,000	0	10,708,994
706111176	LOS ANGELES	CA		03/10/2021	2.530	11,940,000	0	17,926,706
706111134	AUSTIN	TX		01/15/2021	4.000	2,237,650	0	3,501,435
0599999. Mortgages in good standing - Commercial mortgages-all other						14,177,650	0	21,428,141
0899999. Total Mortgages in good standing						17,927,650	0	32,137,134
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						17,927,650	0	32,137,134

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
706109549	CHANDLER	AZ		07/31/2014	02/26/2021	105,176	0	0	0	0	0	0	105,176	105,176	0	0	0
717610290	MADERA	CA		03/23/2011	03/04/2021	3,977,958	0	(32,263)	0	0	(32,263)	0	3,884,991	3,884,991	0	0	0
717611398	MADERA	CA		05/31/2017	03/04/2021	3,366,777	0	0	0	0	0	0	3,366,777	3,366,777	0	0	0
717611388	MCARTHUR	CA		01/27/2017	01/04/2021	910,000	0	0	0	0	0	0	910,000	910,000	0	0	0
706109240	RANCHO MIRAGE	CA		04/01/2016	01/15/2021	70,944	0	0	0	0	0	0	70,944	70,944	0	0	0
706109244	INDIANAPOLIS	IN		04/01/2016	01/15/2021	59,120	0	0	0	0	0	0	59,120	59,120	0	0	0
706109542	MANDEVILLE	LA		07/31/2014	02/26/2021	100,535	0	0	0	0	0	0	100,535	100,535	0	0	0
706109550	METAIRIE	LA		07/31/2014	02/26/2021	47,948	0	0	0	0	0	0	47,948	47,948	0	0	0
706109551	METAIRIE	LA		07/31/2014	02/26/2021	47,175	0	0	0	0	0	0	47,175	47,175	0	0	0
706109247	MINNEAPOLIS	MN		04/01/2016	03/18/2021	776,556	0	(1,073)	0	0	(1,073)	0	769,713	753,653	0	(16,060)	(16,060)
717611382	CLARKTON	MO		03/10/2017	02/10/2021	3,215,799	0	0	0	0	0	0	3,215,799	3,215,799	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012	01/27/2021	2,777,255	0	0	0	0	0	0	2,768,006	2,702,540	0	(65,466)	(65,466)
706109256	PITTSBURGH	PA		04/01/2016	01/15/2021	96,282	0	0	0	0	0	0	96,282	96,282	0	0	0
706109238	AUSTIN	TX		04/01/2016	01/15/2021	238,170	0	0	0	0	0	0	238,170	238,170	0	0	0
706109243	AUSTIN	TX		04/01/2016	01/15/2021	126,686	0	0	0	0	0	0	126,686	126,686	0	0	0
706109543	CARROLLTON	TX		07/31/2014	02/26/2021	78,882	0	0	0	0	0	0	78,882	78,882	0	0	0
706109546	CARROLLTON	TX		07/31/2014	02/26/2021	82,749	0	0	0	0	0	0	82,749	82,749	0	0	0
706109548	CARROLLTON	TX		07/31/2014	02/26/2021	123,737	0	0	0	0	0	0	123,737	123,737	0	0	0
706109544	DALLAS	TX		07/31/2014	02/26/2021	181,738	0	0	0	0	0	0	181,738	181,738	0	0	0
706109242	HOUSTON	TX		04/01/2016	01/15/2021	84,457	0	0	0	0	0	0	84,457	84,457	0	0	0
706109545	IRVING	TX		07/31/2014	02/26/2021	133,790	0	0	0	0	0	0	133,790	133,790	0	0	0
706109552	IRVING	TX		07/31/2014	02/26/2021	108,270	0	0	0	0	0	0	108,270	108,270	0	0	0
0199999. Mortgages closed by repayment						16,710,005	0	(33,336)	0	0	(33,336)	0	16,600,946	16,519,420	0	(81,526)	(81,526)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
717611597	CAMDEN	AR		08/23/2018		0	0	0	0	0	0	0	5,732	5,732	0	0	0
752000086	PARRAMATTA	AUS		04/01/2016		0	0	0	0	0	0	0	(101)	0	101	0	101
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	19,188	19,188	0	0	0
706108689	SCOTTSDALE	AZ		04/01/2016		0	0	0	0	0	0	0	9,831	9,831	0	0	0
706110113	SCOTTSDALE	AZ		09/01/2019		0	0	0	0	0	0	0	2,178	2,178	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	62,906	62,906	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	96,086	96,086	0	0	0
706109529	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	70,105	70,105	0	0	0
706109909	CHINO	CA		12/16/2015		0	0	0	0	0	0	0	22,330	22,330	0	0	0
706109913	CHINO	CA		01/04/2016		0	0	0	0	0	0	0	24,990	24,990	0	0	0
706109901	CITY OF INDUSTRY	CA		12/16/2015		0	0	0	0	0	0	0	94,750	94,750	0	0	0
706109903	CITY OF INDUSTRY	CA		12/16/2015		0	0	0	0	0	0	0	29,732	29,732	0	0	0
706110330	CITY OF INDUSTRY	CA		10/16/2017		0	0	0	0	0	0	0	75,069	75,069	0	0	0
706110833	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	35,020	35,020	0	0	0
706110836	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	10,387	10,387	0	0	0
706110837	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	17,011	17,011	0	0	0
706110838	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	24,692	24,692	0	0	0
706110839	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	39,389	39,389	0	0	0
706110840	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	20,953	20,953	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	10,086	10,086	0	0	0
706109805	CYPRESS	CA		04/01/2016		0	0	0	0	0	0	0	32,043	32,043	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	58,473	58,473	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	29,036	29,036	0	0	0
706109894	FOLSOM	CA		10/15/2015		0	0	0	0	0	0	0	51,181	51,181	0	0	0
706110425	FREMONT	CA		09/01/2019		0	0	0	0	0	0	0	3,683	3,683	0	0	0
706109525	GLENDALE	CA		04/01/2016		0	0	0	0	0	0	0	42,048	42,048	0	0	0
706108529	GOLETA	CA		08/18/2011		0	0	0	0	0	0	0	138,660	138,660	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	9,254	9,254	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	2,593	2,593	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	21,099	21,099	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	10,281	10,281	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	96,554	96,554	0	0	0
706109838	LOS ANGELES	CA		04/01/2016		0	0	0	0	0	0	0	63,075	63,075	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	61,178	61,178	0	0	0
706110853	LOS ANGELES	CA		10/03/2019		0	0	0	0	0	0	0	16,617	16,617	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	60,703	60,703	0	0	0
717610422	MCARTHUR	CA		11/28/2011		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717611305	MCARTHUR	CA		10/31/2016		0	0	0	0	0	0	0	40,000	40,000	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	12,509	12,509	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	7,748	7,748	0	0	0
706109898	ONTARIO	CA		12/16/2015		0	0	0	0	0	0	0	10,015	10,015	0	0	0
717611882	ORLAND	CA		08/04/2020		0	0	0	0	0	0	0	76,670	76,670	0	0	0
706108847	RANCHO CUCAMONGA	CA		04/01/2016		0	0	0	0	0	0	0	22,834	22,834	0	0	0
706109797	REDWOOD CITY	CA		04/01/2016		0	0	0	0	0	0	0	14,754	14,754	0	0	0
706109820	SACRAMENTO	CA		04/01/2016		0	0	0	0	0	0	0	48,433	48,433	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	22,257	22,257	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	88,754	88,754	0	0	0
706107047	SAN JOSE	CA		04/01/2016		0	0	0	0	0	0	0	43,194	43,194	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	11,395	11,395	0	0	0
706109837	SAN RAMON	CA		04/01/2016		0	0	0	0	0	0	0	27,844	27,844	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	19,737	19,737	0	0	0
706106398	SIMI VALLEY	CA		04/01/2016		0	0	0	0	0	0	0	20,458	20,458	0	0	0
706110112	THOUSAND OAKS	CA		09/01/2019		0	0	0	0	0	0	0	3,206	3,206	0	0	0
706106587	WALNUT	CA		04/01/2016		0	0	0	0	0	0	0	68,712	68,712	0	0	0
706109899	WALNUT	CA		01/04/2016		0	0	0	0	0	0	0	8,512	8,512	0	0	0
706109900	WALNUT	CA		12/16/2015		0	0	0	0	0	0	0	8,763	8,763	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	8,993	8,993	0	0	0
706106313	WATSONVILLE	CA		04/01/2016		0	0	0	0	0	0	0	44,684	44,684	0	0	0
717610320	WHEATLAND	CA		11/03/2011		0	0	0	0	0	0	0	81,250	81,250	0	0	0
717610542	WHEATLAND	CA		07/12/2012		0	0	0	0	0	0	0	18,750	18,750	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
717611721	AMHERST	CO		07/26/2019		0	0	0	0	0	0	0	28,866	28,866	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	30,219	30,219	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	50,116	50,116	0	0	0
706109237	CENTENNIAL	CO		04/01/2016		0	0	0	0	0	0	0	24,408	24,408	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	19,256	19,256	0	0	0
706109614	JACKSONVILLE	FL		04/01/2016		0	0	0	0	0	0	0	44,384	44,384	0	0	0
706109592	NEPTUNE BEACH	FL		04/01/2016		0	0	0	0	0	0	0	8,636	8,636	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	24,939	24,939	0	0	0
717610468	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	24,939	24,939	0	0	0
706110125	FAIRBURN	GA		07/18/2016		0	0	0	0	0	0	0	39,988	39,988	0	0	0
706110164	KENNESAW	GA		09/01/2016		0	0	0	0	0	0	0	27,801	27,801	0	0	0
706110165	KENNESAW	GA		07/18/2016		0	0	0	0	0	0	0	5,945	5,945	0	0	0
749000040	LONDON	GBR		04/01/2016		0	0	0	0	0	0	0	6,872	6,698	(175)	0	(175)
749000088	LONDON	GBR		04/01/2016		0	0	0	0	0	0	0	(373)	0	373	0	373
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	66,832	62,218	(4,615)	0	(4,615)
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	105	105	0	0	0
706110407	IDAHO FALLS	ID		08/04/2017		0	0	0	0	0	0	0	51	51	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	25,597	25,597	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	7,559	7,559	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	54,519	54,519	0	0	0
717610728	CLINTON	KY		04/01/2016		0	0	0	0	0	0	0	55,917	55,917	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	13,599	13,599	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	293	293	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	7,800	7,800	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	1,255	1,255	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	8,725	8,725	0	0	0
706110392	PIKESVILLE	MD		08/04/2017		0	0	0	0	0	0	0	8	8	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	7,440	7,440	0	0	0
706110389	CADILLAC	MI		08/04/2017		0	0	0	0	0	0	0	167	167	0	0	0
706109965	GRAND BLANC	MI		04/01/2016		0	0	0	0	0	0	0	15,105	15,105	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	8,274	8,274	0	0	0
706110388	MARQUETTE	MI		08/04/2017		0	0	0	0	0	0	0	619	619	0	0	0
706109247	MINNEAPOLIS	MN		04/01/2016		0	0	0	0	0	0	0	5,770	5,770	0	0	0
717610821	SIKESTON	MO		04/22/2014		0	0	0	0	0	0	0	7,685	7,685	0	0	0
706110406	BILLINGS	MT		08/04/2017		0	0	0	0	0	0	0	93	93	0	0	0
706109258	CHARLOTTE	NC		04/01/2016		0	0	0	0	0	0	0	3,990	3,990	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	51,535	51,535	0	0	0
706109808	PERTH AMBOY	NJ		04/01/2016		0	0	0	0	0	0	0	63,777	63,777	0	0	0
706110409	SPARKS	NV		08/04/2017		0	0	0	0	0	0	0	75	75	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	16,652	16,652	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	139,889	139,889	0	0	0
706110337	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	17,607	17,607	0	0	0
706110338	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	54,251	54,251	0	0	0
706110339	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	10,910	10,910	0	0	0
706111051	NEW YORK	NY		03/20/2020		0	0	0	0	0	0	0	14,105	14,105	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	41,046	41,046	0	0	0
706109596	FAIRFIELD	OH		04/01/2016		0	0	0	0	0	0	0	13,424	13,424	0	0	0
706109600	HAMILTON	OH		04/01/2016		0	0	0	0	0	0	0	19,740	19,740	0	0	0
706109495	BEAVERTON	OR		04/01/2016		0	0	0	0	0	0	0	29,669	29,669	0	0	0
706109851	BEAVERTON	OR		04/01/2016		0	0	0	0	0	0	0	23,758	23,758	0	0	0
706110396	BEAVERTON	OR		08/04/2017		0	0	0	0	0	0	0	22	22	0	0	0
706110400	BEND	OR		08/04/2017		0	0	0	0	0	0	0	27	27	0	0	0
706110405	CORVALLIS	OR		08/04/2017		0	0	0	0	0	0	0	38	38	0	0	0
706110394	GRESHAM	OR		08/04/2017		0	0	0	0	0	0	0	35	35	0	0	0
706110399	MEDFORD	OR		08/04/2017		0	0	0	0	0	0	0	44	44	0	0	0
706108560	PORTLAND	OR		04/01/2016		0	0	0	0	0	0	0	7,083	7,083	0	0	0
706109005	PORTLAND	OR		04/01/2016		0	0	0	0	0	0	0	845	845	0	0	0
706109266	PORTLAND	OR		04/01/2016		0	0	0	0	0	0	0	7,951	7,951	0	0	0
706110397	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	36	36	0	0	0
706110398	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	38	38	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
706110401	TILLAMOOK	OR		08/04/2017		0	0	0	0	0	0	0	36	36	0	0	0
706110395	TUALATIN	OR		08/04/2017		0	0	0	0	0	0	0	27	27	0	0	0
706108826	BETHLEHEM	PA		04/01/2016		0	0	0	0	0	0	0	51,488	51,488	0	0	0
706109856	HORSHAM TOWNSHIP	PA		04/01/2016		0	0	0	0	0	0	0	35,570	35,570	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	9,249	9,249	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	92,454	92,454	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	6,112	6,112	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	6,639	6,639	0	0	0
706111134	AUSTIN	TX		01/15/2021		0	0	0	0	0	0	0	102,556	102,556	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	8,329	8,329	0	0	0
706109538	HOUSTON	TX		04/01/2016		0	0	0	0	0	0	0	62,319	62,319	0	0	0
706108877	LA PORTE	TX		04/01/2016		0	0	0	0	0	0	0	22,075	22,075	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	166,712	166,712	0	0	0
706109998	THE COLONY	TX		09/01/2019		0	0	0	0	0	0	0	3,363	3,363	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	25,868	25,868	0	0	0
706108833	ARLINGTON	VA		04/01/2016		0	0	0	0	0	0	0	37,592	37,592	0	0	0
706109470	ARLINGTON	VA		04/01/2016		0	0	0	0	0	0	0	5,114	5,114	0	0	0
706110325	FALLS CHURCH	VA		08/10/2017		0	0	0	0	0	0	0	33,360	33,360	0	0	0
706111061	FALLS CHURCH	VA		04/08/2020		0	0	0	0	0	0	0	6,800	6,800	0	0	0
706109616	RESTON	VA		04/01/2016		0	0	0	0	0	0	0	17,459	17,459	0	0	0
706110402	AUBURN	WA		08/04/2017		0	0	0	0	0	0	0	47	47	0	0	0
706109450	BELLEVUE	WA		04/01/2016		0	0	0	0	0	0	0	26,470	26,470	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	41,999	41,999	0	0	0
717611825	BREWSTER	WA		06/04/2020		0	0	0	0	0	0	0	119,650	119,650	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	31,969	31,969	0	0	0
706110404	LONGVIEW	WA		08/04/2017		0	0	0	0	0	0	0	27	27	0	0	0
706110751	REDMOND	WA		07/18/2019		0	0	0	0	0	0	0	19,457	19,457	0	0	0
706109319	SEATTLE	WA		04/01/2016		0	0	0	0	0	0	0	10,259	10,259	0	0	0
706109454	SEATTLE	WA		04/01/2016		0	0	0	0	0	0	0	12,597	12,597	0	0	0
706110033	SEATTLE	WA		03/08/2016		0	0	0	0	0	0	0	19,857	19,857	0	0	0
706110964	SEATTLE	WA		11/22/2019		0	0	0	0	0	0	0	9,482	9,482	0	0	0
706111082	SEATTLE	WA		07/15/2020		0	0	0	0	0	0	0	19,563	19,563	0	0	0
706110393	VANCOUVER	WA		08/04/2017		0	0	0	0	0	0	0	67	67	0	0	0
706110403	YELM	WA		08/04/2017		0	0	0	0	0	0	0	27	27	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	4,280,830	4,276,516	(4,315)	0	(4,315)
0599999 - Totals						16,710,005	0	(33,336)	0	0	(33,336)	0	20,881,777	20,795,936	(4,315)	(81,526)	(85,841)

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
000000-00-0	General Atlantic Investment Partners 2016, L.P.- PALAC	New York	NY	General Atlantic GP 2016, LLC		05/20/2016	3	0	30,938	0	0	0.998
000000-00-0	Pramerica Real Estate Capital VI, L.P. -PALAC GA	MADISON	NJ	PGIM, Inc.		09/30/2016		0	267,763	0	0	0.640
000000-00-0	Prudential Capital Partners IV, L.P. - PALAC	Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	0	6,584	0	0	1.138
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	305,285	0	0	XXX
000000-00-0	PGIM Agricultural Investors, LP - PALAC	Newark	NJ	PGIM Agricultural Investors GP, LLC		10/15/2018		0	346,500	0	0	49.500
2099999. Joint Venture Interests - Common Stock - Affiliated								0	346,500	0	0	XXX
4899999. Total - Unaffiliated								0	305,285	0	0	XXX
4999999. Total - Affiliated								0	346,500	0	0	XXX
5099999 - Totals								0	651,785	0	0	XXX

E03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Depreciation) or (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 12 Capitalized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Change in Book/Adjusted Carrying Value 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PALAC-GA	Boston	MA	Partial Disposition	12/01/2011	03/17/2021	0	0	0	0	0	0	0	33	33	0	0	0	0
000000-00-0	ASF VII B, LP-PALAC-GA	Edinburgh	GBR	Partial Disposition	11/17/2015	03/31/2021	0	0	0	0	0	0	0	438,658	438,658	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PALAC-GA	New York	NY	Partial Disposition	01/31/2011	03/31/2021	0	0	0	0	0	0	0	20,876	20,876	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P. - PALAC-GA	New York	NY	Fully Disposed	11/23/2011	02/16/2021	0	1,702	0	0	0	1,702	0	1,702	1,702	0	0	0	(1,702)
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PALAC GA	New York	NY	Partial Disposition	05/31/2013	02/16/2021	0	0	0	0	0	0	0	5,856	5,856	0	0	0	0
000000-00-0	EIF United States Power Fund IV, LP - PALAC-GA	Needham	MA	Partial Disposition	11/28/2011	03/31/2021	0	0	0	0	0	0	0	2,190	2,190	0	0	0	0
000000-00-0	General Atlantic Investment Partners 2016, L.P.- PALAC	New York	NY	Partial Disposition	05/20/2016	03/31/2021	0	0	0	0	0	0	0	34,362	34,362	0	0	0	0
000000-00-0	MezzVest III, L.P. - PALAC GA	St. Helier	JEY	Partial Disposition	02/24/2012	03/31/2021	0	0	0	0	0	0	0	5,983	5,983	0	0	0	0
000000-00-0	Pramerica Real Estate Capital VI, L.P. - PALAC GA	MADISON	NJ	Partial Disposition	09/30/2016	03/31/2021	0	0	0	0	0	0	0	589,918	589,918	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PALAC	Chicago	IL	Partial Disposition	12/20/2012	03/19/2021	0	0	0	0	0	0	0	777,016	777,016	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	1,702	0	0	0	1,702	0	1,876,594	1,876,594	0	0	0	(1,702)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	Vailsburg Fund LLC -PALAC	Newark	NJ	Partial Disposition	10/01/2013	03/31/2021	0	0	0	0	0	0	0	1,303,801	1,303,801	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	1,303,801	1,303,801	0	0	0	0
4899999. Total - Unaffiliated							0	1,702	0	0	0	1,702	0	1,876,594	1,876,594	0	0	0	(1,702)
4999999. Total - Affiliated							0	0	0	0	0	0	0	1,303,801	1,303,801	0	0	0	0
5099999 - Totals							0	1,702	0	0	0	1,702	0	3,180,394	3,180,394	0	0	0	(1,702)

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-RJ-9	UNITED STATES TREASURY TREASURY 3.000%		02/17/2021	Citigroup Capital Markets Inc		648,316	540,000	4,251	1.A
912810-SL-3	UNITED STATES TREASURY TREASURY 2.000%		01/28/2021	Various		1,420,185,483	1,354,500,000	12,192,044	1.A
912810-SN-9	UNITED STATES TREASURY TREASURY 1.250%		01/28/2021	Various		648,930,137	743,250,000	1,879,817	1.A
912810-SP-4	UNITED STATES TREASURY TREASURY 1.375%		02/01/2021	Various		1,278,063,485	1,436,805,000	8,596,630	1.A
912810-SS-8	UNITED STATES TREASURY TREASURY 1.625%		02/19/2021	Various		1,789,772,080	1,874,675,000	6,073,757	1.A
912810-ST-6	UNITED STATES TREASURY TREASURY 1.375%		02/18/2021	Citigroup Capital Markets Inc		227,627	250,000	912	1.A
912810-SW-9	UNITED STATES TREASURY TREASURY 1.875%		02/18/2021	Goldman Sachs & Co		198,617	200,000	145	1.A
91282C-AV-3	US TREASURY NOTE TREASURY 0.875% 11/15		01/26/2021	Various		2,241,981	2,285,000	3,326	1.A
91282C-BB-6	US TREASURY NOTE TREASURY 0.625% 12/31		01/11/2021	RBC Capital Markets		1,355,127	1,375,000	309	1.A
0599999. Subtotal - Bonds - U.S. Governments						5,141,622,853	5,413,880,000	28,751,191	XXX
168863-DN-5	CHILE REPUBLIC OF NT GOVT FOREIGN 2.55	D	01/19/2021	BPN Paribas Securities		12,153,430	11,500,000	142,552	1.F FE
45434L-2C-7	INDIAN RAILWAY FINANCE CORP LT GOVT FORE	D	03/08/2021	Various		7,881,750	8,150,000	11,667	2.C FE
71568P-AL-3	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	03/08/2021	Jefferies & Co, Inc		2,010,000	2,000,000	6,563	2.B FE
71568P-AN-9	PERUSAHAAN LISTRIK NEGARA PT GOVT FOREIG	D	03/01/2021	Barclays Bank PLC-Lond Brk/Dlr		1,199,988	1,200,000	6,300	2.B FE
73928Q-AB-4	POWER FINANCE CORPORATION LTD GOVT FOREI	D	03/01/2021	Australia/New Zealand Banking		1,563,375	1,500,000	6,583	2.C FE
74445P-AF-9	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	03/08/2021	Various		8,142,650	6,950,000	98,509	2.C FE
80413T-AQ-2	Saudi Arabia GOVT FOREIGN 2.750% 02/03	D	01/28/2021	Standard Chartered Bank London		3,133,500	3,000,000	40,792	1.F FE
80413T-AV-1	Saudi Arabia GOVT FOREIGN 2.250% 02/02	D	01/26/2021	JP Morgan Securities, Inc		4,162,410	4,200,000	0	1.F FE
1099999. Subtotal - Bonds - All Other Governments						40,247,103	38,500,000	312,966	XXX
00115A-AF-6	AEP TRANSMISSION CO LLC CORPORATE 4.00		01/12/2021	JP Morgan Securities, Inc		5,881,860	4,873,000	23,282	1.F FE
00115A-AM-1	AEP TRANSMISSION CO LLC CORPORATE 3.65		01/19/2021	Goldman Sachs & Co		5,862,600	5,000,000	55,764	1.G FE
001306-AC-3	AHS HOSPITAL CORP CORPORATE 2.780% 07/		01/21/2021	Various		5,210,900	5,205,000	0	1.D FE
00206R-CP-5	AT&T INC CORPORATE 4.500% 05/15/35		03/19/2021	Goldman Sachs & Co		431,362	385,000	6,160	2.B FE
00287Y-CA-5	ABBVIE INC CORPORATE 4.050% 11/21/39		03/09/2021	BPN Paribas Securities		529,282	480,000	5,940	2.B FE
00817Y-AF-5	AETNA INC CORPORATE 6.625% 06/15/36		01/14/2021	Citigroup Capital Markets Inc		7,163,760	4,800,000	30,033	2.B FE
02361D-AV-2	AMEREN ILLINOIS CO CORPORATE 1.550% 11		01/20/2021	Key Capital Markets		1,991,120	2,000,000	5,081	1.F FE
02406P-AR-1	AMERICAN AXLE & MFG INC CORPORATE 6.25		01/13/2021	Goldman Sachs & Co		284,969	275,000	4,965	4.B FE
026874-DF-1	AMERICAN INTL GROUP INC CORPORATE 4.80		01/14/2021	Citigroup Capital Markets Inc		820,581	630,000	756	2.A FE
031162-BZ-2	AMGEN INC CORPORATE 4.400% 05/01/45		03/04/2021	Goldman Sachs & Co		821,528	715,000	11,098	2.A FE
03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE		01/15/2021	BPN Paribas Securities		1,274,890	1,000,000	23,003	2.B FE
03939C-AB-9	ARCH CAPITAL GRP LTD. CORPORATE 5.031%		02/24/2021	Pierpont Securities		2,026,144	1,600,000	15,876	2.A FE
039482-AB-0	ARCHER DANIELS MIDLAND CO CORPORATE 3.		03/30/2021	Susquehanna Intl Group		19,378,506	18,065,000	6,523	1.F FE
06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER 4.08		01/08/2021	Merrill Lynch,Pierce,Fenner &		11,154,632	9,200,000	116,865	1.G FE
06406R-AR-8	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/21/2021	Goldman Sachs & Co		2,599,038	2,600,000	0	1.E FE
06541A-BB-5	BANK_21-BN31 CMBS 1.771% 02/15/54		01/28/2021	WELLS FARGO SEC LLC		6,463,514	6,400,000	3,148	1.A FE
06542B-BC-0	BANK_21-BN32 CMBS 2.349% 04/15/54		03/16/2021	Morgan Stanley & Co, Inc		9,089,296	9,000,000	13,507	1.A FE
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE		01/12/2021	Barclays Capital Inc		11,250,333	7,975,000	55,559	2.B FE
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP 5.7		01/25/2021	Jefferies & Co, Inc		1,925,623	1,325,000	18,200	2.B FE
07274N-AQ-6	BAYER US FINANCE II LLC CORPORATE 4.87		01/28/2021	JANE STREET EXECUTION SERVICES		1,472,725	1,150,000	5,606	2.A FE
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		01/14/2021	JP Morgan Securities, Inc		625,000	625,000	0	1.D FE
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		01/14/2021	JP Morgan Securities, Inc		6,170,000	6,170,000	0	1.D FE
08162R-AC-1	BENCHMARK MORTGAGE TRUST BMARK CMBS 1.		01/29/2021	Citigroup Capital Markets Inc		4,948,759	4,900,000	4,218	1.A FE
084423-AV-4	BERKLEY (WR) CORPORATION CORPORATE 3.5		03/09/2021	Credit Suisse First Boston Cor		1,822,460	1,830,000	0	2.A FE
11135F-BK-6	BROADCOM INC CORPORATE 3.419% 04/15/33		03/31/2021	Taxable Exchange		838,905	850,000	0	2.C FE
12469@-AA-5	C and J Clark America Inc. Senior Secure		02/19/2021	Interest Capitalization		6,223	6,223	0	4.C
124857-AF-0	CBS CORP CORPORATE 5.900% 10/15/40		03/18/2021	JP Morgan Securities, Inc		479,845	385,000	9,906	2.B FE
124857-AZ-6	CBS CORP CORPORATE 4.200% 06/01/29		03/23/2021	Credit Suisse First Boston Cor		7,241,650	6,500,000	86,450	2.B FE
125523-BK-5	CIGNA CORP NEW CORPORATE 3.875% 10/15/		02/24/2021	JANE STREET EXECUTION SERVICES		1,052,103	975,000	13,748	2.B FE
125523-CK-4	CIGNA CORP NEW CORPORATE 3.400% 03/15/		02/17/2021	Morgan Stanley & Co, Inc		2,114,320	2,000,000	29,089	2.B FE
126408-GH-0	CSX CORP CORPORATE 6.000% 10/01/36		03/22/2021	US Bank NA		677,185	500,000	14,417	2.A FE
126650-DP-2	CVS HEALTH CORP CORPORATE 2.700% 08/21		03/09/2021	JANE STREET EXECUTION SERVICES		750,808	825,000	1,238	2.B FE
14149Y-BM-9	CARDINAL HEALTH INC WAS CARDIN CORPORATE		02/01/2021	Market Axess		1,142,620	1,000,000	5,824	2.B FE
14339#-AA-7	Carmeuse Lime Inc. Sr. Unsecured 2.650		03/24/2021	Direct		11,175,000	11,175,000	0	2.C Z
161175-BZ-6	CHARTER COMM OPT LLC/CAP CORPORATE 3.5		03/04/2021	Various		441,360	455,000	93	2.C FE
166756-AP-1	CHEVRON USA INC. CORP 3.900% 11/15/24		01/06/2021	Tax Free Exchange		388,735	370,000	2,044	1.C FE
172967-MD-0	CITIGROUP INC CORPORATE 4.650% 07/23/4		01/11/2021	Morgan Stanley & Co, Inc		4,749,912	3,600,000	79,050	2.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
172967-MM-0	CITIGROUP INC CORP FLOATER 5.316% 03/2		02/18/2021	Citigroup Capital Markets Inc		11,396,532	8,400,000	181,098	1.G FE
20825C-AV-6	Conocophillips CORPORATE 3.750% 10/01/		02/08/2021	Taxable Exchange		984,246	930,000	12,303	1.G FE
21036P-AT-5	CONSTELLATION BRANDS INC CORPORATE 4.5		03/04/2021	Goldman Sachs & Co		786,188	685,000	10,189	2.C FE
210518-CZ-7	Consumers Energy CORPORATE 3.250% 08/1		01/13/2021	Jefferies & Co, Inc		740,111	660,000	8,938	1.E FE
210518-DA-1	Consumers Energy CORPORATE 3.950% 07/1		01/13/2021	Jefferies & Co, Inc		9,561,276	7,650,000	0	1.F FE
210518-DB-9	Consumers Energy CORPORATE 4.050% 05/1		01/19/2021	Various		6,323,190	5,000,000	37,125	1.E FE
210518-DE-3	Consumers Energy CORPORATE 3.750% 02/1		01/12/2021	Suntrust Capital Markets Inc		3,066,663	2,525,000	39,190	1.E FE
22003B-AM-8	Corp Office CORPORATE 2.750% 04/15/31		03/03/2021	WELLS FARGO SEC LLC		217,697	220,000	0	2.C FE
224044-CM-7	COX COMMUNICATIONS INC CORPORATE 2.950		02/17/2021	Barclays Capital Inc		6,814,150	7,000,000	72,849	2.B FE
25746U-DK-2	DOMINION ENERGY INC CORPORATE 3.300% 0		03/24/2021	Suntrust Capital Markets Inc		1,828,390	1,830,000	0	2.B FE
260543-CK-7	DOW CHEMICAL CO/THE CORPORATE 4.250% 1		03/05/2021	Market Axess		486,033	430,000	8,021	2.C FE
26078J-AF-7	DOWDUPONT INC CORPORATE 5.419% 11/15/4		02/19/2021	Goldman Sachs & Co		918,224	680,000	10,031	2.A FE
26441Y-BF-3	DUKE REALTY LP CORPORATE 1.750% 02/01/		01/11/2021	JP Morgan Securities, Inc		1,032,221	1,040,000	0	2.A FE
26884T-AE-2	ERAC USA FINANCE LLC CORPORATE 5.625%		01/15/2021	JP Morgan Securities, Inc		986,622	700,000	13,672	2.A FE
29364G-AP-8	Entergy Corporation CORPORATE 2.400% 0		03/02/2021	Citigroup Capital Markets Inc		486,256	490,000	0	2.B FE
299808-AH-8	EVEREST RE GROUP LTD CORPORATE 3.500%		01/13/2021	Jefferies & Co, Inc		5,526,800	5,000,000	47,639	1.G FE
30161N-AV-3	EXELON CORPORATION CORPORATE 4.450% 04		02/18/2021	Goldman Sachs & Co		1,439,892	1,200,000	18,838	2.B FE
31428X-BA-3	FedEx Corporation CORPORATE 3.900% 02/		03/19/2021	US Bank NA		1,052,419	960,000	5,408	2.B FE
31620M-BU-9	Fidelity National Information CORPORATE		03/10/2021	Various		1,470,198	1,490,000	1,076	2.B FE
345370-CQ-1	FORD MOTOR CO CORPORATE 4.750% 01/15/4		02/25/2021	Market Axess		856,775	825,000	3,628	3.B FE
34959J-AH-1	FORTIVE CORP CORPORATE 4.300% 06/15/46		02/18/2021	Susquehanna Intl Group		1,037,768	875,000	7,002	2.B FE
37045V-AP-5	General Motors Co CORPORATE 5.150% 04/		03/09/2021	Citigroup Capital Markets Inc		671,089	585,000	13,390	2.C FE
38141E-C3-1	GOLDMAN SACHS CORPORATE 4.800% 07/08/4		01/21/2021	Goldman Sachs & Co		6,884,956	5,200,000	11,787	2.A FE
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE CORP FLOATER		02/03/2021	Goldman Sachs & Co		1,181,850	1,000,000	10,600	2.A FE
413875-AS-4	HARRIS CORP DEL CORPORATE 4.854% 04/27		03/18/2021	US Bank NA		510,712	420,000	8,211	2.B FE
437076-CF-7	Home Depot Inc CORPORATE 1.375% 03/15/		01/05/2021	Credit Suisse First Boston Cor		595,464	600,000	0	1.F FE
437076-CG-5	Home Depot Inc CORPORATE 2.375% 03/15/		01/04/2021	JP Morgan Securities, Inc		1,282,528	1,300,000	0	1.F FE
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES CORPORATE		01/04/2021	Tax Free Exchange		983,102	840,000	6,174	2.C FE
45138L-BF-9	IDAHO PWR CO CORPORATE 4.200% 03/01/48		01/06/2021	Jefferies & Co, Inc		4,988,640	4,000,000	59,267	1.G FE
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2021	Direct		221,629	221,629	0	1.G
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2021	Interest Capitalization		112,542	112,542	0	1.G
472319-AC-6	JEFFERIES GROUP INC (NEW) CORPORATE 6.		03/18/2021	Susquehanna Intl Group		442,283	345,000	4,013	2.C FE
49271V-AN-0	Keurig Dr Pepper Inc CORPORATE 2.250%		03/01/2021	JP Morgan Securities, Inc		518,383	520,000	0	2.B FE
49456B-AT-8	Kinder Morgan Inc/DE CORPORATE 3.600%		02/08/2021	Toronto Dominion Securities		498,720	500,000	0	2.B FE
50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE 4.375%		03/08/2021	Market Axess		525,750	500,000	6,016	3.A FE
50077L-AZ-9	KRAFT HEINZ FOODS CO CORPORATE 4.875%		01/21/2021	Tax Free Exchange		1,488,422	1,510,000	22,493	3.A FE
527298-BN-2	LEVEL 3 FINANCING CORPORATE 4.625% 09/		02/16/2021	Credit Suisse First Boston Cor		523,125	500,000	9,828	3.B FE
53079E-BK-9	Liberty Mutual Group Inc. CORP 3.950%		01/12/2021	Barclays Capital Inc		6,846,721	5,928,000	38,376	2.B FE
548661-DV-6	LOWES COMPANIES INC CORPORATE 5.000% 0		03/10/2021	JP Morgan Securities, Inc		886,080	710,000	14,496	2.A FE
559080-AP-1	MAGELLAN MIDSTREAM PRTNS CORPORATE 3.		01/28/2021	Goldman Sachs & Co		1,421,142	1,325,000	21,807	2.A FE
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE		02/18/2021	Southwest Securities Inc.		1,101,990	925,000	7,316	2.B FE
574599-BM-7	MASCO CORP CORPORATE 4.500% 05/15/47		01/28/2021	Mizuho Securities USA, Inc.		1,026,482	825,000	7,838	2.B FE
574599-BR-6	MASCO CORP CORPORATE 3.125% 02/15/51		02/18/2021	RBC Capital Markets		369,933	370,000	0	2.B FE
581557-BC-8	MCKESSON CORP CORPORATE 4.883% 03/15/4		02/24/2021	Barclays Capital Inc		857,059	700,000	15,287	2.B FE
617446-8X-0	MORGAN STANLEY CORP FLOATER 1.928% 04/		01/20/2021	Morgan Stanley & Co, Inc		425,000	425,000	0	1.F FE
617446-8Y-8	MORGAN STANLEY CORP FLOATER 2.802% 01/		01/20/2021	Morgan Stanley & Co, Inc		4,570,000	4,570,000	0	1.F FE
61747Y-DY-8	MORGAN STANLEY CORPORATE 4.300% 01/27/		01/06/2021	Goldman Sachs & Co		6,331,600	5,000,000	96,153	1.G FE
61945C-AB-9	THE MOSAIC CO CORPORATE 4.875% 11/15/4		03/04/2021	Goldman Sachs & Co		167,255	150,000	2,295	2.C FE
61945C-AD-5	THE MOSAIC CO CORPORATE 5.450% 11/15/3		03/23/2021	Barclays Capital Inc		598,287	495,000	9,742	2.C FE
628530-BJ-5	MYLAN LABORATORIES INC CORPORATE 5.200		01/13/2021	Barclays Capital Inc		3,015,162	2,300,000	29,900	2.C FE
651639-AM-8	NEWMONT MINING CORP CORPORATE 6.250% 1		03/11/2021	Mizuho Securities USA, Inc.		505,800	360,000	10,250	2.A FE
651639-AV-8	NEWMONT MINING CORP CORPORATE 5.450% 0		01/12/2021	Mizuho Securities USA, Inc.		3,451,338	2,475,000	13,114	2.A FE
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE 4.1		01/12/2021	Key Capital Markets		621,715	500,000	3,380	1.E FE
666807-BT-8	NORTHROP GRUMMAN SYSTEMS CORPORATE 5.1		03/10/2021	Goldman Sachs & Co		509,748	400,000	7,496	2.B FE
723787-AR-8	PIONEER NATURAL RESOURCE CORPORATE 2.1		01/14/2021	Merrill Lynch,Pierce,Fenner &		64,832	65,000	0	2.B FE
72650R-BA-9	PLAINS ALL AMER PIPELINE CORPORATE 5.1		03/04/2021	HSBC Securities (USA) Inc		822,845	820,000	11,379	3.A FE
754730-AH-2	RAYMOND JAMES FINANCIAL INC CORPORATE		03/18/2021	Citigroup Capital Markets Inc		1,789,074	1,800,000	0	2.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE 4.000% 1		03/15/2021	Morgan Stanley & Co, Inc		1,349,138	1,250,000	12,778	2.B FE
828807-DL-8	SIMON PROPERTY GROUP LP CORPORATE 1.75		01/11/2021	SMBC NIKKO SECURITIES		1,401,670	1,405,000	0	1.G FE
832696-AT-5	Smucker Company J M CORPORATE 3.550% 0		01/12/2021	Jefferies & Co, Inc		3,330,753	3,050,000	35,791	2.B FE
857477-BN-2	STATE STREET CORP CORP FLOATER 3.152%		03/30/2021	Daiwa Securities Co. Ltd Tokyo		2,188,909	2,058,000	180	1.E FE
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP CORPORATE		02/11/2021	Barclays Capital Inc		329,875	325,000	2,979	3.C FE
875127-BE-1	Tampa Electric CORPORATE 4.300% 06/15/		01/12/2021	Jefferies & Co, Inc		6,231,800	5,000,000	17,319	1.G FE
875127-BF-8	Tampa Electric CORPORATE 4.450% 06/15/		01/07/2021	WELLS FARGO SEC LLC		3,831,330	3,000,000	9,642	1.G FE
896517-AB-5	TRINITY HEALTH CR GROUP CORPORATE 2.63		01/12/2021	Goldman Sachs & Co		5,925,000	5,925,000	0	1.D FE
913017-CW-7	UNITED TECHNOLOGIES CORP CORPORATE 4.4		03/10/2021	SMBC NIKKO SECURITIES		870,728	740,000	10,611	2.A FE
91858#-AB-4	VA SOUTH CAROLINA -2021 LEASE CTL 3.10		01/21/2021	Direct		45,330,000	45,330,000	0	1.C Z
91913Y-AT-7	VALERO ENERGY CORPORATE 4.900% 03/15/4		02/19/2021	Goldman Sachs & Co		960,053	840,000	18,065	2.B FE
92343V-GJ-7	Verizon Communications CORPORATE 2.550		03/11/2021	Morgan Stanley & Co, Inc		3,445,779	3,460,000	0	2.A FE
92343V-GK-4	Verizon Communications CORPORATE 3.400		03/11/2021	Morgan Stanley & Co, Inc		484,719	485,000	0	2.A FE
931427-AR-9	WALGREENS BOOTS ALLIANCE CORPORATE 4.6		02/18/2021	JANE STREET EXECUTION SERVICES		936,231	815,000	8,527	2.B FE
94973V-BK-2	ANTHEM INC CORPORATE 4.650% 08/15/44		03/08/2021	JP Morgan Securities, Inc		923,223	785,000	2,535	2.B FE
95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER 5.0		01/22/2021	Citigroup Capital Markets Inc		3,712,284	2,700,000	42,109	2.A FE
96950F-AK-0	WILLIAMS PRTNRS CORPORATE 5.800% 11/15		02/24/2021	Morgan Stanley & Co, Inc		884,837	720,000	11,716	2.C FE
01626P-AN-6	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	02/18/2021	Various		4,859,559	4,375,000	6,705	2.B FE
071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	02/12/2021	JP Morgan Securities, Inc		233,156	225,000	2,428	4.B FE
303901-BH-4	FAIRFAX FINANCIAL HOLDINGS CORP FOREIGN	A	03/01/2021	Merrill Lynch,Pierce,Fenner &		254,656	255,000	0	2.C FE
58518N-2A-9	MEGLOBAL CANADA ULC GOVT FOREIGN 5.875	A	03/26/2021	Various		3,893,908	3,213,000	65,940	2.B FE
67077M-AN-8	NUTRIEN LTD CORP FOREIGN 4.125% 03/15/	A	03/22/2021	Pierpont Securities		454,711	410,000	423	2.B FE
67077M-AU-2	NUTRIEN LTD CORP FOREIGN 5.000% 04/01/	A	03/22/2021	Various		7,237,101	5,358,000	88,048	2.B FE
867224-AE-7	SUNCOR ENERGY INC CORP FOREIGN 3.750%	A	03/02/2021	Merrill Lynch,Pierce,Fenner &		970,301	975,000	0	2.A FE
878742-AS-4	TECK RESOURCES LTD CORP FOREIGN 6.000%	A	03/04/2021	Susquehanna Intl Group		1,104,846	890,000	3,412	2.C FE
C8665*-AC-0	TForce Holdings Inc Sr. Unsecured 3.25	A	01/05/2021	Direct		9,700,000	9,700,000	0	2.C PL
C8666#-AC-5	TQM Pipeline and Company, LP Sr. Unsecur		02/26/2021	Direct		29,139,882	29,139,882	0	1.G Z
05523R-AC-1	BAE Systems plc CORP FOREIGN 5.800% 10	D	03/11/2021	JANE STREET EXECUTION SERVICES		517,731	380,000	9,428	2.B FE
06738E-AV-7	BARCLAYS BANK PLC CORP FOREIGN 4.950%	D	02/24/2021	Barclays Capital Inc		1,062,798	850,000	5,376	2.B FE
06738E-BR-5	BARCLAYS BANK PLC CORP FRGN FLOATER 2.	D	03/03/2021	Barclays Capital Inc		1,400,000	1,400,000	0	2.B FE
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN	D	03/11/2021	Jefferies & Co, Inc		1,456,520	1,080,000	26,775	2.A FE
151191-BJ-1	CELULOSA ARAUCO CORP FOREIGN 4.200% 01	D	02/18/2021	JP Morgan Securities, Inc		3,341,250	3,000,000	8,050	2.C FE
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO 1.8	D	01/26/2021	Barclays Capital Inc		1,908,424	1,911,674	7,447	1.A FE
30216J-AF-2	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN	D	03/01/2021	Various		1,353,126	1,435,000	3,125	2.C FE
36830B-AB-1	GC TREASURY CENTER CO LTD CORP FOREIGN	D	03/11/2021	Citigroup Capital Markets Inc		429,249	435,000	0	2.B FE
46128M-AQ-4	INVERSIONES CMPC SA CORP FOREIGN 3.000	D	03/31/2021	Merrill Lynch,Pierce,Fenner &		1,260,767	1,270,000	0	2.C FE
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE	D	01/07/2021	Barclays Capital Inc		383,391	300,000	7,700	2.C FE
55818H-BQ-0	MADISON PARK FUNDING LTD CLO 1.210% 01	D	01/15/2021	Merrill Lynch,Pierce,Fenner &		6,000,000	6,000,000	0	1.A FE
66860T-AN-6	Northwoods Capital 20 Ltd CLO 1.548% 0	D	01/08/2021	JP Morgan Securities, Inc		1,750,000	1,750,000	0	1.A FE
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/10/2021	JP Morgan Securities, Inc		2,156,132	2,200,000	72	1.E FE
86964W-AH-5	SUZANO AUSTRIA GMBH CORP FOREIGN 5.000	D	02/18/2021	Goldman Sachs & Co		1,503,150	1,320,000	6,783	2.C FE
86964W-AJ-1	SUZANO AUSTRIA GMBH CORP FOREIGN 3.750	D	01/28/2021	JP Morgan Securities, Inc		244,663	230,000	383	2.C FE
89641A-AV-7	TRINITAS CLO LTD CLO 1.248% 10/25/28	D	01/11/2021	NATIXIS S.A.		2,875,000	2,875,000	0	1.A FE
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note	B	02/22/2021	Direct		1	268,085	0	6. Z
G8279#-AA-4	South West Water Limited Sr. Unsecured	B	03/25/2021	Direct		4,193,690	4,193,690	0	2.A Z
P4603#-AA-0	Gas Natural Del Noroeste, S.A. Sr. Unsec	D	01/19/2021	Direct		38,738,705	38,738,705	0	2.B Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						464,639,503	423,797,430	1,979,405	XXX
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		03/15/2021	Interest Capitalization		12,355	12,355	0	4.A
000000-00-0	Venture Metals, LLC Sr. Secured Term Loa		02/11/2021	Direct		5,700,000	5,700,000	0	4.C Z
98159*-AC-7	Worldwide Machinery Senior Secured Revol		03/03/2021	Direct		113,115	113,115	0	5.C
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						5,825,470	5,825,470	0	XXX
8399997. Total - Bonds - Part 3						5,652,334,929	5,882,002,900	31,043,562	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,652,334,929	5,882,002,900	31,043,562	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00771J-49-3	AST Bond Portfolio 2031		01/04/2021	PGIM, Inc.	499,500.000	4,995,000		0	
743969-85-9	PGIM STRATEGIC COM		02/03/2021	PGIM, Inc.	3,125.460	25,316		0	
74437E-88-3	Dryden Active Balanced Fund COM		03/08/2021	PGIM, Inc.	41.010	722		0	
74440B-10-8	Prudential Total Rtrn Bond A COMMON STK		03/01/2021	PGIM, Inc.	16.860	252		0	
74440Y-10-8	Prudential High Yield Fund A COM		03/01/2021	PGIM, Inc.	455.990	2,520		0	
74441L-80-8	STRATEGIC PART EQUITY INCM-A		03/22/2021	PGIM, Inc.	12.980	183		0	
74441N-10-1	Prudential Jennison Small Fd A COM		03/03/2021	PGIM, Inc.	4,471.440	115,587		0	
74441P-50-2	JENNISON HEALTH SCIENCE A COM		02/03/2021	PGIM, Inc.	104.090	5,408		0	
94975P-40-5	WELLS FARGO FDS Mgnt COM		03/02/2021	PGIM, Inc.	584,622.020	584,622		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,729,610	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						5,729,610	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						5,729,610	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						5,729,610	XXX	0	XXX
9999999 - Totals						5,658,064,539	XXX	31,043,562	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		03/01/2021	Paydown		42,093	42,093	41,606	41,636	0	457	0	457	0	42,093	0	0	0	222	07/15/2042	1.A
912810-RJ-9	UNITED STATES TREASURY TREASURY 3.000%		03/24/2021	Morgan Stanley & Co, Inc		624,345	540,000	648,316	0	0	(204)	0	(204)	0	648,112	0	(23,767)	(23,767)	5,175	11/15/2044	1.A
912810-RK-6	UNITED STATES TREASURY TREASURY 2.500%		01/21/2021	Various		265,047,016	231,350,000	227,988,059	228,384,491	0	6,082	0	6,082	0	228,390,573	0	36,656,443	36,656,443	2,499,273	02/15/2045	1.A
912810-RN-0	UNITED STATES TREASURY TREASURY 2.875%		01/27/2021	Various		620,633,908	502,765,000	558,851,857	557,774,398	0	(136,147)	0	(136,147)	0	557,638,251	0	62,995,657	62,995,657	6,480,957	08/15/2045	1.A
912810-RQ-3	UNITED STATES TREASURY TREASURY 2.500%		02/16/2021	Various		1,257,300,141	1,096,600,000	1,072,710,344	1,075,354,162	0	56,707	0	56,707	0	1,075,410,869	0	181,889,271	181,889,271	12,564,057	02/15/2046	1.A
912810-RS-9	UNITED STATES TREASURY TREASURY 2.500%		02/23/2021	Various		1,279,584,961	1,139,500,000	1,173,832,500	1,170,060,160	0	(56,800)	0	(56,800)	0	1,170,003,361	0	109,581,600	109,581,600	6,328,039	05/15/2046	1.A
912810-RT-7	UNITED STATES TREASURY TREASURY 2.250%		01/25/2021	Various		505,515,574	458,500,000	459,220,703	459,137,076	0	1,313	0	1,313	0	459,138,389	0	46,377,185	46,377,185	4,625,493	08/15/2046	1.A
912810-RV-2	UNITED STATES TREASURY TREASURY 3.000%		01/19/2021	Merrill Lynch,Pierce,Fenner &		157,480,469	125,000,000	123,046,875	123,207,200	0	3,401	0	3,401	0	123,210,600	0	34,269,868	34,269,868	1,620,245	02/15/2047	1.A
912810-RZ-3	UNITED STATES TREASURY TREASURY 2.750%		01/21/2021	Citadel Sec Institutional LLC		422,401,858	352,500,000	336,250,391	337,172,025	0	20,097	0	20,097	0	337,192,123	0	85,209,735	85,209,735	1,820,925	11/15/2047	1.A
912810-SA-7	UNITED STATES TREASURY TREASURY 3.000%		01/22/2021	Citigroup Capital Markets Inc		545,184,505	432,200,000	425,570,828	425,921,078	0	13,811	0	13,811	0	425,934,890	0	119,249,616	119,249,616	5,743,092	02/15/2048	1.A
912810-SC-3	UNITED STATES TREASURY TREASURY 3.125%		03/17/2021	Various		502,647,148	413,500,000	415,865,859	415,671,887	0	(18,717)	0	(18,717)	0	415,653,170	0	86,993,978	86,993,978	3,359,634	05/15/2048	1.A
912810-SD-1	UNITED STATES TREASURY TREASURY 3.000%		01/21/2021	Morgan Stanley & Co, Inc		173,707,500	138,000,000	136,533,750	136,592,586	0	2,975	0	2,975	0	136,595,561	0	37,111,939	37,111,939	1,800,000	08/15/2048	1.A
912810-SE-9	UNITED STATES TREASURY TREASURY 3.375%		02/23/2021	Various		1,691,348,504	1,258,500,000	1,347,217,270	1,343,486,683	0	(173,337)	0	(173,337)	0	1,343,313,346	0	348,035,158	348,035,158	9,195,477	11/15/2048	1.A
912810-SF-6	UNITED STATES TREASURY TREASURY 3.000%		02/10/2021	Morgan Stanley & Co, Inc		12,426,172	10,000,000	9,956,804	9,958,311	0	289	0	289	0	9,958,600	0	2,467,572	2,467,572	146,739	02/15/2049	1.A
912810-SL-3	UNITED STATES TREASURY TREASURY 2.000%		03/29/2021	Various		380,017,368	411,000,000	433,805,219	54,625,846	0	(97,859)	0	(97,859)	0	433,692,580	0	(53,675,212)	(53,675,212)	4,975,912	02/15/2050	1.A
912810-SN-9	UNITED STATES TREASURY TREASURY 1.250%		03/30/2021	Various		795,988,406	1,042,450,000	919,519,137	270,607,585	0	518,234	0	518,234	0	920,055,956	0	(124,067,550)	(124,067,550)	4,458,287	05/15/2050	1.A
912810-SP-4	UNITED STATES TREASURY TREASURY 1.375%		02/19/2021	Various		11,164,560	12,685,000	11,693,113	8,453,528	0	1,763	0	1,763	0	11,695,491	0	(530,932)	(530,932)	79,817	08/15/2050	1.A
912810-SS-8	UNITED STATES TREASURY TREASURY 1.625%		03/24/2021	Various		666,559,725	784,675,000	758,629,986	186,959,842	0	96,886	0	96,886	0	758,720,308	0	(92,160,583)	(92,160,583)	3,873,666	11/15/2050	1.A
912810-ST-6	UNITED STATES TREASURY TREASURY 1.375%		02/19/2021	Various		86,276,119	90,250,000	88,502,627	88,279,355	0	4,029	0	4,029	0	88,511,011	0	(2,234,892)	(2,234,892)	229,980	11/15/2040	1.A
912810-SW-9	UNITED STATES TREASURY TREASURY 1.875%		02/19/2021	Goldman Sachs & Co		196,750	200,000	198,617	0	0	0	0	0	0	198,617	0	(1,867)	(1,867)	145	02/15/2041	1.A
91282C-AV-3	US TREASURY NOTE TREASURY 0.875% 11/15		01/28/2021	Various		3,218,496	3,285,000	3,236,200	994,223	0	140	0	140	0	3,236,345	0	(17,849)	(17,849)	5,335	11/15/2030	1.A
91282C-BB-6	US TREASURY NOTE TREASURY 0.625% 12/31		01/11/2021	SMBC NIKKO SECURITIES		1,355,449	1,375,000	1,355,127	0	0	0	0	0	0	1,355,127	0	322	322	309	12/31/2027	1.A
91840@-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL 3.8		03/25/2021	Redemption 100.0000		85,391	85,391	85,391	85,391	0	0	0	0	0	85,391	0	0	0	546	05/25/2039	1.B IF
0599999. Subtotal - Bonds - U.S. Governments						9,378,806,458	8,505,002,484	8,504,760,579	6,892,767,463	0	243,120	0	243,120	0	8,500,680,764	0	878,125,692	878,125,692	69,813,325	XXX	XXX
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN 7.500%	D	03/31/2021	Redemption 100.0000		3,630	3,630	4,431	4,111	0	(481)	0	(481)	0	3,630	0	0	0	136	03/31/2030	2.C FE
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN 4.375	D	02/03/2021	Various		1,739,500	1,775,000	1,473,765	1,484,161	0	652	0	652	0	1,484,813	0	254,687	254,687	26,964	03/28/2042	2.C FE
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN	D	02/11/2021	Maturity		1,957,000	1,957,000	2,112,773	1,960,696	0	(3,696)	0	(3,696)	0	1,957,000	0	0	0	37,917	02/11/2021	1.C FE
1099999. Subtotal - Bonds - All Other Governments						3,700,130	3,735,630	3,590,969	3,448,968	0	(3,525)	0	(3,525)	0	3,445,443	0	254,687	254,687	65,017	XXX	XXX
31287P-5L-3	FHLMC GOLD POOL NO C64451 6.500% 03/01		03/01/2021	Paydown		98	98	113	111	0	(13)	0	(13)	0	98	0	0	0	1	03/01/2032	1.A
3128KC-PX-9	FHLMC POOL NO A50438 6.000% 07/01/36		03/01/2021	Paydown		8,979	8,979	10,211	10,112	0	(1,133)	0	(1,133)	0	8,979	0	0	0	78	07/01/2036	1.A
3128M4-S5-3	FHLMC POOL NO G02940 5.500% 05/01/37		03/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2037	1.A
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		03/01/2021	Paydown		279,707	279,707	293,483	292,427	0	(12,720)	0	(12,720)	0	279,707	0	0	0	1,748	04/01/2042	1.A
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		03/01/2021	Paydown		35,519	35,519	39,663	39,284	0	(3,765)	0	(3,765)	0	35,519	0	0	0	342	03/01/2036	1.A
3128PP-SA-2	FHLMC POOL NO J10513 4.500% 08/01/24		03/01/2021	Paydown		2,336	2,336	2,420	2,384	0	(48)	0	(48)	0	2,336	0	0	0	18	08/01/2024	1.A
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		03/01/2021	Paydown		196,993	196,993	216,429	214,736	0	(17,743)	0	(17,743)	0	196,993	0	0	0	1,375	06/01/2040	1.A
3132GL-F3-3	FHLMC POOL NO Q04986 3.500% 12/01/41		03/01/2021	Paydown		12,004	12,004	12,644	12,581	0	(577)	0	(577)	0	12,004	0	0	0	66	12/01/2041	1.A
3136AN-6U-6	FANNIE MAE Agency CMBS 3.092% 04/25/27		03/01/2021	Paydown		30,920	30,920	32,688	31,911	0	(991)	0	(991)	0	30,920	0	0	0	165	04/25/2027	1.A FE
31371M-5M-5	FNMA POOL NO 256552 5.500% 01/01/37		03/01/2021	Paydown		21,301	21,301	20,840	20,877	0	424	0	424	0	21,301	0	0	0	206	01/01/2037	1.A
31371N-DQ-5	FNMA POOL NO 256711 5.500% 05/01/37		03/01/2021	Paydown		11,381	11,381	11,103	11,124	0	256	0	256	0	11,381	0	0	0	113	05/01/2037	1.A
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		03/01/2021	Paydown		954	954	1,108	1,088	0	(134)	0	(134)	0	954	0	0	0	10	04/01/2032	1.A
3138E1-LK-1	FNMA POOL NO AJ8429 3.500% 11/01/41		03/01/2021	Paydown		10,196	10,196	10,739	10,679	0	(484)	0	(484)	0	10,196	0	0	0	60	11/01/2041	1.A
3138Y7-FK-3	FNMA POOL NO AX5569 3.500% 01/01/47		03/01/2021	Paydown		16,770	16,770	16,754	16,753	0	17	0	17	0	16,770	0	0	0	80	01/01/2047	1.A
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		03/01/2021	Paydown		457	457	531	520	0	(63)	0	(63)	0	457	0	0	0	5	04/01/2032	1.A
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		03/01/2021	Paydown		1,726	1,726	1,693	1,698	0	29	0	29	0	1,726	0	0	0	9	04/01/2033	1.A
314020-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		03/01/2021	Paydown		64,943	64,943	63,780	63,924	0	1,019	0	1,019	0	64,943	0	0	0	585	02/01/2035	1.A
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		03/01/2021	Paydown		98,771	98,771	111,204	110,055	0	(11,284)	0	(11,284)	0	98,771	0	0	0	916	04/01/2036	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31406K-L5-7	FNMA POOL NO 812248 6.000% 03/01/35		03/01/2021	Paydown		1,790	1,790	2,048	2,015	0	(225)	0	(225)	0	1,790	0	0	0	15	03/01/2035	1.A
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		03/01/2021	Paydown		58,305	58,305	65,602	64,987	0	(6,682)	0	(6,682)	0	58,305	0	0	0	579	06/01/2036	1.A
31409A-6W-4	FNMA POOL NO 865885 6.000% 03/01/36		03/01/2021	Paydown		19,272	19,272	22,055	21,781	0	(2,508)	0	(2,508)	0	19,272	0	0	0	128	03/01/2036	1.A
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		03/01/2021	Paydown		1,329	1,329	1,521	1,503	0	(173)	0	(173)	0	1,329	0	0	0	13	04/01/2036	1.A
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		03/01/2021	Paydown		688	688	793	785	0	(97)	0	(97)	0	688	0	0	0	7	04/01/2036	1.A
31410C-SC-7	FNMA POOL NO 885315 6.000% 06/01/36		03/01/2021	Paydown		4,332	4,332	4,957	4,899	0	(568)	0	(568)	0	4,332	0	0	0	43	06/01/2036	1.A
31410F-ST-3	FNMA POOL NO 888030 5.500% 12/01/36		03/01/2021	Paydown		10,648	10,648	10,329	10,355	0	293	0	293	0	10,648	0	0	0	79	12/01/2036	1.A
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		03/01/2021	Paydown		6,628	6,628	6,477	6,489	0	139	0	139	0	6,628	0	0	0	55	02/01/2037	1.A
31410K-JG-0	FNMA POOL NO 889563 5.500% 12/01/37		03/01/2021	Paydown		26,212	26,212	29,465	29,234	0	(3,022)	0	(3,022)	0	26,212	0	0	0	218	12/01/2037	1.A
31410K-JR-6	FNMA POOL NO 889572 5.500% 06/01/38		03/01/2021	Paydown		154,054	154,054	150,954	151,154	0	2,900	0	2,900	0	154,054	0	0	0	1,292	06/01/2038	1.A
31410K-QX-5	FNMA POOL NO 889770 5.500% 06/01/38		03/01/2021	Paydown		35,803	35,803	40,245	39,941	0	(4,138)	0	(4,138)	0	35,803	0	0	0	304	06/01/2038	1.A
31410R-CT-4	FNMA POOL NO 894782 6.000% 12/01/36		03/01/2021	Paydown		12,230	12,230	13,996	13,852	0	(1,621)	0	(1,621)	0	12,230	0	0	0	180	12/01/2036	1.A
31411C-EA-5	FNMA POOL NO 903829 6.000% 12/01/36		03/01/2021	Paydown		786	786	899	890	0	(105)	0	(105)	0	786	0	0	0	8	12/01/2036	1.A
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		03/01/2021	Paydown		202	202	226	224	0	(22)	0	(22)	0	202	0	0	0	2	02/01/2038	1.A
31415L-VV-6	FNMA POOL NO 983628 5.000% 05/01/23		03/01/2021	Paydown		49,727	49,727	51,790	50,601	0	(874)	0	(874)	0	49,727	0	0	0	277	05/01/2023	1.A
31416K-MN-5	FNMA POOL NO AA2164 4.500% 02/01/24		03/01/2021	Paydown		4,372	4,372	4,582	4,472	0	(100)	0	(100)	0	4,372	0	0	0	33	02/01/2024	1.A
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1 4.657% 11		03/25/2021	Paydown		1,037	1,037	1,121	1,115	0	(79)	0	(79)	0	1,037	0	0	0	5	11/25/2055	1.A FE
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO 4.438		03/25/2021	Paydown		146,799	146,799	154,139	153,520	0	(6,721)	0	(6,721)	0	146,799	0	0	0	1,225	11/25/2052	1.B
35563P-NN-5	FREDDIE MAC CMO 2.500% 08/25/59		01/01/2021	Paydown		68,627	68,627	71,471	71,155	0	(2,529)	0	(2,529)	0	68,627	0	0	0	143	08/25/2059	1.B FM
35563P-NN-5	FREDDIE MAC CMO 2.500% 08/25/59		03/01/2021	Paydown		150,869	150,869	157,122	156,428	0	(5,559)	0	(5,559)	0	150,869	0	0	0	788	08/25/2059	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						1,546,765	1,546,765	1,635,195	1,625,664	0	(78,901)	0	(78,901)	0	1,546,765	0	0	0	11,171	XXX	XXX
00023*-BE-2	AAA Cooper Transportation Senior Note		01/15/2021	Redemption 100.0000		1,142,857	1,142,857	1,142,857	1,142,857	0	0	0	0	0	1,142,857	0	0	0	12,571	01/15/2026	3.C
000759-BW-9	ABFS MORTGAGE LOAN TRUST SERIES 2001 3		03/01/2021	Paydown		999	999	822	888	0	111	0	111	0	999	0	0	0	9	03/15/2032	1.D FM
00111@-AA-2	Aes Hawaii, Inc. Senior Note 6.870% 06		03/31/2021	Redemption 100.0000		48,762	48,762	44,861	47,648	0	1,114	0	1,114	0	48,762	0	0	0	837	06/30/2022	5.C
00164V-AC-7	AMC NETWORKS INC CORPORATE 4.750% 12/1		02/25/2021	Call 100.0000		1,334,000	1,334,000	1,247,290	1,311,748	0	1,550	0	1,550	0	1,313,298	0	20,702	20,702	12,497	12/15/2022	3.C FE
002824-BM-1	ABBOTT LABORATORIES CORPORATE 3.875% 0		03/10/2021	Goldman Sachs & Co		533,726	480,000	534,792	526,735	0	(1,992)	0	(1,992)	0	524,743	0	8,983	8,983	9,145	09/15/2025	1.G FE
008016-B*-7	The Aerospace Corporation Senior Secured		03/02/2021	Redemption 100.0000		39,924	39,924	42,685	42,021	0	(2,096)	0	(2,096)	0	39,924	0	0	0	260	04/04/2033	2.B
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		03/22/2021	Redemption 100.0000		40,448	40,448	38,690	38,995	0	1,454	0	1,454	0	40,448	0	0	0	1,365	03/22/2035	3.B FE
020002-BD-2	ALLSTATE CORP CORPORATE 3.280% 12/15/2		03/15/2021	WELLS FARGO SEC LLC		552,055	500,000	541,910	537,037	0	(1,307)	0	(1,307)	0	535,730	0	16,325	16,325	4,191	12/15/2026	1.G FE
02376U-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES INC		01/15/2021	Redemption 100.0000		68,991	68,991	70,889	70,077	0	(1,086)	0	(1,086)	0	68,991	0	0	0	1,233	07/15/2027	2.A FE
02665W-DN-8	AMERICAN HONDA FINANCE CORPORA CORPORATE		02/24/2021	Citigroup Capital Markets Inc		2,007,620	2,000,000	1,999,900	1,999,900	0	7	0	7	0	1,999,907	0	7,713	7,713	9,222	09/10/2025	1.G FE
03076C-AH-9	AMERIPRISE FINANCIAL INC CORPORATE 2.8		03/22/2021	Susquehanna Intl Group		545,277	510,000	537,372	533,872	0	(951)	0	(951)	0	532,920	0	12,356	12,356	7,698	09/15/2026	1.G FE
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		03/31/2021	Redemption 100.0000		32,420	32,420	33,476	33,083	0	(663)	0	(663)	0	32,420	0	0	0	211	03/31/2027	2.B
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE		03/12/2021	Call 100.0000		380,000	380,000	393,627	380,618	0	(593)	0	(593)	0	380,025	0	(25)	(25)	3,958	04/15/2021	1.F FE
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE 4.15		02/01/2021	Maturity		4,200,000	4,200,000	4,582,159	4,206,842	0	(6,842)	0	(6,842)	0	4,200,000	0	0	0	87,150	02/01/2021	1.F FE
11135F-BC-4	BROADCOM INC CORPORATE 4.700% 04/15/25		03/31/2021	Taxable Exchange		957,531	850,000	971,338	964,162	0	(6,631)	0	(6,631)	0	957,531	0	0	0	18,421	04/15/2025	2.C FE
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project 4		01/11/2021	Redemption 100.0000		120,358	120,358	120,358	120,358	0	0	0	0	0	120,358	0	0	0	1,354	12/31/2027	3.A
12626G-AE-3	COMM MORTGAGE TRUST CMBS 3.916% 08/10/		03/01/2021	Paydown		713,799	713,799	744,372	724,091	0	(10,291)	0	(10,291)	0	713,799	0	0	0	2,349	08/10/2046	1.A FM
12636F-BJ-1	COMM MORTGAGE TRUST COMM_15-LC CMBS 3.		02/18/2021	Goldman Sachs & Co		671,039	600,000	641,859	634,595	0	(995)	0	(995)	0	633,600	0	37,439	37,439	5,095	10/10/2048	1.A FM
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS 3.		03/01/2021	Paydown		588	588	594	590	0	(2)	0	(2)	0	588	0	0	0	4	11/15/2048	1.A FM
126408-GZ-0	CSX CORP CORPORATE 3.700% 11/01/23		03/02/2021	Various		(3)	0	0	0	0	0	0	0	0	0	0	0	0	(3)	11/01/2023	2.A FE
12654P-AA-6	CREDIT SUISSE COMMERCIAL MORTG RMBS 3.		03/01/2021	Paydown		497,801	497,801	498,502	498,108	0	(307)	0	(307)	0	497,801	0	0	0	3,122	09/25/2057	1.A FM
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5 7.000% 0		03/01/2021	PGIM, Inc.		11,866	4,607	4,146	2,974	0	(5)	0	(5)	0	2,968	0	8,897	8,897	0	01/25/2035	1.D FM
12695*-AA-3	CVS Lease Backed Pass-Thru Pri CTL 3.4		03/10/2021	Redemption 100.0000		123,630	123,630	123,630	123,630	0	0	0	0	0	123,630	0	0	0	705	10/10/2038	2.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12698*-AA-0	CTL 2017-15 TR (Allina) Credit Tenant Le		03/15/2021	Redemption 100.0000		12,904	12,904	12,904	12,904	0	0	0	0	0	12,904	0	0	0	80	01/15/2037	1.B
12713#-AA-7	CTL 2019-07 (HOME DEPOT SALEM) Credit Te		03/15/2021	Redemption 100.0000		59,665	59,665	59,665	59,665	0	0	0	0	0	59,665	0	0	0	425	11/30/2036	1.C
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		03/25/2021	Redemption 100.0000		3,172	3,172	2,720	2,657	0	516	0	516	0	3,172	0	0	0	6	12/25/2032	1.A FM
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		03/10/2021	Redemption 100.0000		44,212	44,212	45,441	45,271	0	(1,059)	0	(1,059)	0	44,212	0	0	0	330	03/10/2045	1.C
166756-AP-1	CHEVRON USA INC. CORP 3.900% 11/15/24		02/17/2021	Citigroup Capital Markets Inc		412,543	370,000	388,735	0	0	(596)	0	(596)	0	388,139	0	24,404	24,404	3,768	11/15/2024	1.C Z
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		03/01/2021	Paydown		323	323	327	324	0	0	0	0	0	323	0	0	0	3	07/25/2036	1.A FM
20605P-AH-4	CONCHO RESOURCES INC CORPORATE 3.750%		02/08/2021	Taxable Exchange		984,246	930,000	987,807	985,014	0	(794)	0	(794)	0	984,220	0	26	26	12,303	10/01/2027	2.C FE
21246#-AR-7	Convenience Store Investments Senior Sec		02/24/2021	Redemption 100.0000		33,607	33,607	33,607	33,607	0	0	0	0	0	33,607	0	0	0	310	05/24/2033	2.C PL
22951@-AA-9	Texas Health Resources SPE 5.430% 12/1		03/15/2021	Redemption 100.0000		85,716	85,716	97,136	91,464	0	(5,748)	0	(5,748)	0	85,716	0	0	0	777	12/15/2025	1.B
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Te		03/15/2021	Redemption 100.0000		32,842	32,842	32,842	32,842	0	0	0	0	0	32,842	0	0	0	190	03/15/2028	2.A
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		03/15/2021	Redemption 100.0000		8,393	8,393	8,393	8,393	0	0	0	0	0	8,393	0	0	0	56	10/15/2036	2.B
22980@-AA-4	Home Depot Ogden Utah CTL 2017 Credit Te		03/15/2021	Redemption 100.0000		60,320	60,320	60,320	60,320	0	0	0	0	0	60,320	0	0	0	386	07/15/2037	1.C
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		03/25/2021	Paydown		470,851	470,851	470,678	470,730	0	121	0	121	0	470,851	0	0	0	2,434	05/27/2042	1.A FE
24422E-VF-3	JOHN DEERE CAPITAL CORP CORPORATE 1.75		03/10/2021	Merrill Lynch,Pierce,Fenner &		136,709	135,000	134,911	134,919	0	4	0	4	0	134,923	0	1,786	1,786	1,201	03/09/2027	1.F FE
25239*-AA-8	DeZurik, Inc. Senior Note 6.500% 01/03		03/31/2021	Redemption 100.0000		97,853	97,853	99,471	98,270	0	(417)	0	(417)	0	97,853	0	0	0	1,590	01/03/2023	4.B
27409L-AA-1	THE EAST OHIO GAS COMPANY CORPORATE 1.		03/09/2021	Citigroup Capital Markets Inc		1,366,775	1,365,000	1,363,621	1,363,764	0	47	0	47	0	1,363,811	0	2,963	2,963	4,239	06/15/2025	1.F FE
28103*-AX-5	Edison Properties Senior Unsecured Note		02/24/2021	Redemption 100.0000		10,106	10,106	10,106	10,106	0	0	0	0	0	10,106	0	0	0	51	10/24/2031	2.B
28103*-AX-5	Edison Properties Senior Unsecured Note		03/24/2021	Redemption 100.0000		5,079	5,079	5,079	5,079	0	0	0	0	0	5,079	0	0	0	51	10/24/2031	2.C
285512-AC-3	ELECTRONIC ARTS INC CORPORATE 3.700% 0		01/29/2021	Call 100.0000		5,955,000	5,955,000	6,190,461	5,959,279	0	(3,995)	0	(3,995)	0	5,955,284	0	(284)	(284)	91,806	03/01/2021	2.A FE
302445-AE-1	FLIR SYS INC CORPORATE 2.500% 08/01/30		03/10/2021	Various		2,196,841	2,206,000	2,244,305	2,243,017	0	(705)	0	(705)	0	2,242,312	0	(45,471)	(45,471)	33,480	08/01/2030	2.B FE
30295#-AA-5	FMR CTL Pass-Through Trust CTL 2.800%		03/31/2021	Redemption 100.0000		160,185	160,185	160,185	160,185	0	0	0	0	0	160,185	0	0	0	748	04/30/2040	1.E
313747-AY-3	FEDERAL REALTY INVT TR CORPORATE 3.250		03/23/2021	WELLS FARGO SEC LLC		295,742	277,000	295,927	295,342	0	(642)	0	(642)	0	294,700	0	1,042	1,042	6,252	07/15/2027	1.G FE
345370-CW-8	FORD MOTOR CO CORPORATE 9.000% 04/22/2		02/25/2021	Citigroup Capital Markets Inc		122,136	100,000	113,375	112,681	0	(446)	0	(446)	0	112,236	0	9,900	9,900	3,225	04/22/2025	3.A FE
345397-XL-2	FORD MOTOR CREDIT CO LLC CORPORATE 4.1		02/25/2021	Citigroup Capital Markets Inc		258,502	245,000	244,189	244,333	0	23	0	23	0	244,356	0	14,146	14,146	5,824	08/04/2025	3.B FE
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		03/15/2021	Redemption 100.0000		19,400	19,400	18,421	18,557	0	843	0	843	0	19,400	0	0	0	134	03/15/2046	1.B
36228F-T5-5	GSR MORTGAGE LOAN TRUST SERIES 2004 CW1		03/01/2021	Paydown		459	459	473	471	0	(12)	0	(12)	0	459	0	0	0	5	04/01/2034	1.A FM
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS 3.72		01/01/2021	Paydown		827,893	827,893	850,264	832,869	0	(4,976)	0	(4,976)	0	827,893	0	0	0	2,567	04/10/2047	1.A FM
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO 3.7		03/01/2021	Paydown		1,073,383	1,073,383	1,058,375	1,061,879	0	11,503	0	11,503	0	1,073,383	0	0	0	6,621	10/25/2057	1.A FM
38148L-AC-0	GOLDMAN SACHS GROUP INC/THE CORPORATE		03/04/2021	Morgan Stanley & Co, Inc		1,381,080	1,275,000	1,397,630	1,385,171	0	(5,270)	0	(5,270)	0	1,379,901	0	1,179	1,179	27,891	01/23/2025	2.A FE
384802-AE-4	WW GRAINGER INC CORPORATE 1.850% 02/15		03/22/2021	WELLS FARGO SEC LLC		515,825	500,000	498,610	498,833	0	63	0	63	0	498,896	0	16,929	16,929	5,627	02/15/2025	1.G FE
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE		01/15/2021	Call 100.0000		1,000,000	1,000,000	968,750	998,431	0	185	0	185	0	998,615	0	1,385	1,385	11,875	04/15/2021	3.B FE
39839#-AF-8	Griffith Laboratories Int'l Senior Note		01/15/2021	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	6,838	01/15/2029	2.C

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		03/31/2021	Redemption 100.0000		13,580	13,580	13,580	13,580	0	0	0	0	0	13,580	0	0	0	81	04/30/2034	1.C
42218S-AD-0	HEALTH CARE SVCS CORP CORPORATE 1.500%		03/19/2021	Goldman Sachs & Co		539,628	535,000	533,743	533,882	0	54	0	54	0	533,937	0	5,691	5,691	2,497	06/01/2025	1.G FE
437076-CB-6	Home Depot Inc CORPORATE 2.700% 04/15/		01/05/2021	Credit Suisse First Boston Cor		662,946	600,000	596,646	596,858	0	5	0	5	0	596,862	0	66,084	66,084	3,690	04/15/2030	1.F FE
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		03/31/2021	Redemption 100.0000		9,914	9,914	9,914	9,914	0	0	0	0	0	9,914	0	0	0	155	03/31/2042	3.C
446413-AP-1	HUNTINGTON INGALLS INDUSTRIES CORPORATE		01/04/2021	Tax Free Exchange		983,102	840,000	983,102	981,329	0	(118)	0	(118)	0	981,211	0	1,892	1,892	6,174	05/01/2030	2.C FE
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS 3.		03/01/2021	Paydown		830,766	830,766	880,718	848,481	0	(17,715)	0	(17,715)	0	830,766	0	0	0	6,131	02/15/2047	1.A FM
46663#-AA-5	J-POWER USA Generation Capital Senior Se		01/31/2021	Redemption 100.0000		39,500	39,500	39,500	39,500	0	0	0	0	0	39,500	0	0	0	533	10/25/2024	3.C
48262*-AA-0	Veyron/KDP I Partners, LLC CTL 3.720%		03/15/2021	Redemption 100.0000		105,671	105,671	105,671	105,671	0	0	0	0	0	105,671	0	0	0	656	12/31/2034	2.B
48837@-AC-0	Kemin Industries Inc. Senior Secured 4		01/27/2021	Redemption 100.0000		8,929	8,929	8,929	8,929	0	0	0	0	0	8,929	0	0	0	101	04/27/2028	2.C
491674-BK-2	KENTUCKY UTILITIES COMPANY CORPORATE 3		03/23/2021	Key Capital Markets		595,040	550,000	586,322	580,697	0	(1,515)	0	(1,515)	0	579,182	0	15,858	15,858	8,773	10/01/2025	1.F FE
49326E-ED-1	KEYCORP CORPORATE 5.100% 03/24/21		03/24/2021	Maturity		1,270,000	1,270,000	1,405,410	1,276,612	0	(6,612)	0	(6,612)	0	1,270,000	0	0	0	32,385	03/24/2021	2.A FE
49327M-2K-9	KEYBANK NA MONEY MARKET 3.300% 06/01/2		03/11/2021	Morgan Stanley & Co, Inc		545,615	500,000	537,320	531,568	0	(1,418)	0	(1,418)	0	530,149	0	15,466	15,466	4,767	06/01/2025	1.G FE
494368-BU-6	KIMBERLY CLARK CORP CORPORATE 2.750% 0		02/08/2021	Market Axess		647,743	590,000	597,340	596,446	0	(120)	0	(120)	0	596,325	0	51,418	51,418	7,887	02/15/2026	1.F FE
50077L-AY-2	KRAFT HEINZ FOODS CO CORPORATE 4.875%		01/21/2021	Tax Free Exchange		1,488,422	1,510,000	1,488,422	1,488,736	0	24	0	24	0	1,488,760	0	(338)	(338)	22,493	10/01/2049	3.A FE
50152#-AD-9	Kwik Trip, Inc. Senior Secured 3.500%		02/24/2021	Redemption 100.0000		62,390	62,390	62,647	62,590	0	(201)	0	(201)	0	62,390	0	0	0	546	02/24/2036	2.C PL
50212@-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured		03/05/2021	Redemption 100.0000		3,930	3,930	4,077	4,054	0	(125)	0	(125)	0	3,930	0	0	0	26	10/07/2024	1.G
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		03/31/2021	Redemption 100.0000		148,000	148,000	148,000	148,000	0	0	0	0	0	148,000	0	0	0	2,176	03/31/2024	3.C
527298-BK-8	LEVEL 3 FINANCING CORPORATE 5.375% 01/		02/11/2021	Call 100.0000		175,000	175,000	177,078	175,257	0	(257)	0	(257)	0	175,000	0	0	0	5,409	01/15/2024	3.B FE
53575#-AJ-9	Link Snacks Inc. Senior Secured Note 5		03/30/2021	Redemption 100.0000		617,563	617,563	628,250	620,743	0	(3,181)	0	(3,181)	0	617,563	0	0	0	8,569	03/31/2024	3.A
571748-AV-4	MARSH & MCLENNAN COS INC CORPORATE 3.5		03/18/2021	Susquehanna Intl Group		323,874	300,000	319,407	315,494	0	(1,073)	0	(1,073)	0	314,421	0	9,453	9,453	3,179	06/03/2024	2.A FE
585055-BS-4	MEDTRONIC INC CORP 3.500% 03/15/25		03/23/2021	Morgan Stanley & Co, Inc		383,108	349,000	375,636	371,023	0	(1,171)	0	(1,171)	0	369,852	0	13,255	13,255	6,447	03/15/2025	1.G FE
58646#-AM-6	Menasha Corporation Senior Note 4.370%		03/14/2021	Redemption 100.0000		464,286	464,286	464,286	464,286	0	0	0	0	0	464,286	0	0	0	5,072	03/14/2027	2.B
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		03/25/2021	Paydown		5,791	5,791	5,506	5,607	0	185	0	185	0	5,791	0	0	0	36	02/25/2034	1.A FM
59152*-AA-0	Methodist Health (Mckinney TX) Credit Te		03/15/2021	Redemption 100.0000		31,161	31,161	31,161	31,161	0	0	0	0	0	31,161	0	0	0	232	12/15/2039	1.B
594918-AL-8	MICROSOFT CORP CORPORATE 4.000% 02/08/		02/08/2021	Maturity		900,000	900,000	1,005,618	902,417	0	(2,417)	0	(2,417)	0	900,000	0	0	0	18,000	02/08/2021	1.A FE
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL 4.238% 01/31/		03/31/2021	Various		47,002	47,002	47,648	47,510	0	(508)	0	(508)	0	47,002	0	0	0	335	01/31/2038	1.C
63530Q-AH-2	NATIONAL CNEMDIA CORPORATE 5.750% 08/1		02/04/2021	Merrill Lynch,Pierce,Fenner &		60,750	75,000	75,281	75,227	0	(2)	0	(2)	0	75,225	0	(14,475)	(14,475)	2,072	08/15/2026	5.C FE
637639-AE-5	NATIONAL SECURITIES CLEARING C CORPORATE		02/17/2021	RBC Capital Markets		1,370,740	1,380,000	1,375,543	1,375,600	0	115	0	115	0	1,375,715	0	(4,975)	(4,975)	2,070	12/07/2025	1.B FE
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		03/15/2021	Paydown		177,955	177,955	177,921	177,922	0	33	0	33	0	177,955	0	0	0	354	09/16/2069	1.A FE
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK		03/15/2021	Paydown		57,565	57,565	57,561	57,561	0	5	0	5	0	57,565	0	0	0	121	07/15/2069	1.A FE
64952W-CN-1	NEW YORK LIFE GLOBAL FDG CORPORATE 2.9		02/17/2021	Susquehanna Intl Group		707,705	660,000	688,802	682,682	0	(971)	0	(971)	0	681,711	0	25,994	25,994	11,271	01/17/2024	1.A FE
655044-AH-8	NOBLE ENERGY INC CORPORATE 3.900% 11/1		01/06/2021	Tax Free Exchange		388,735	370,000	393,144	388,805	0	(70)	0	(70)	0	388,735	0	0	0	2,044	11/15/2024	2.C FE
65675*-AC-1	North American Breweries Hold Senior Uns		03/24/2021	Redemption 100.0000		353,571	353,571	353,571	353,571	0	0	0	0	0	353,571	0	0	0	4,128	06/24/2027	4.B
69401@-AA-6	PSH (East Hempfield PA) Credit Tenant Le		03/15/2021	Redemption 100.0000		11,918	11,918	11,918	11,918	0	0	0	0	0	11,918	0	0	0	76	12/15/2038	1.B
69401@-AA-6	PSH (East Hempfield PA) Credit Tenant Le		02/15/2021	Redemption 100.0000		5,959	5,959	5,959	5,959	0	0	0	0	0	5,959	0	0	0	38	12/15/2038	1.E
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		02/01/2021	Various		73,629	73,629	73,005	73,267	0	362	0	362	0	73,629	0	0	0	667	12/30/2024	4.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		03/01/2021	Various		36,814	36,814	36,502	36,633	0	181	0	181	0	36,814	0	0	0	667	12/30/2024	4.B YE
73965*-AA-8	Prairie Power Inc. Senior Secured Note		02/15/2021	Redemption 100.0000		42,389	42,389	46,491	45,487	0	(3,097)	0	(3,097)	0	42,389	0	0	0	540	11/15/2032	2.B
74256L-EE-5	PRINCIPAL LFE GLB FND II CORPORATE 1.2		03/11/2021	US Bank NA		476,696	475,000	474,611	474,650	0	14	0	14	0	474,663	0	2,032	2,032	1,352	06/23/2025	1.E FE
745867-AX-9	PULTEGROUP INC CORPORATE 5.000% 01/15/		02/12/2021	Tender (Corp Action)		72,895	61,000	66,803	66,036	0	(91)	0	(91)	0	65,945	0	5,120	5,120	2,647	01/15/2027	2.C FE
749571-AD-7	RHP HOTEL PROPERTIES LP / RHP CORPORATE		02/17/2021	Tender (Corp Action)		150,750	150,000	147,250	147,914	0	110	0	110	0	148,024	0	2,726	2,726	2,542	04/15/2023	4.A FE
75525@-AA-4	RE AZ Holdings, LLC Series A Senior Secu		03/31/2021	Redemption 100.0000		24,341	24,341	28,899	27,893	0	(3,552)	0	(3,552)	0	24,341	0	0	0	417	09/30/2035	2.C
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu		03/31/2021	Redemption 100.0000		51,985	51,985	61,494	59,479	0	(7,494)	0	(7,494)	0	51,985	0	0	0	890	09/30/2035	2.C
75659*-AA-4	Red Hills Finance LLC Senior Secured Not		03/31/2021	Redemption 100.0000		92,031	92,031	92,031	92,031	0	0	0	0	0	92,031	0	0	0	1,496	06/30/2028	3.B
761735-AT-6	REYNOLDS GROUP ISSUER INC/REYN CORPORATE		02/12/2021	Call 101.2810		8,102	8,000	8,110	8,067	0	(14)	0	(14)	0	8,053	0	(53)	(53)	341	07/15/2023	4.A FE
776743-AL-0	ROPER TECHNOLOGIES INC CORPORATE 1.750		03/11/2021	Fifth Third Bank		3,500,496	3,710,000	3,704,027	3,704,170	0	108	0	108	0	3,704,278	0	(203,782)	(203,782)	34,987	02/15/2031	2.B FE
83082@-AE-5	Sky Global Power One, LLC Debt in a Proj		03/31/2021	Redemption 100.0000		112,165	112,165	112,165	112,165	0	0	0	0	0	112,165	0	0	0	1,357	12/31/2041	3.B
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER 0.9		01/25/2021	Paydown		13,997	13,997	12,195	13,189	0	808	0	808	0	13,997	0	0	0	34	10/25/2040	1.A FE
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER 0.9		01/25/2021	Paydown		8,763	8,763	7,640	8,260	0	502	0	502	0	8,763	0	0	0	21	10/25/2040	1.A FE
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		03/15/2021	Paydown		768,699	768,699	768,655	768,659	0	40	0	40	0	768,699	0	0	0	5,938	08/17/2048	1.A FE
835495-AL-6	SONOCO PRODUCTS CO. CORPORATE 3.125% 0		01/26/2021	Pierpont Securities		329,589	300,000	301,440	301,347	0	(11)	0	(11)	0	301,336	0	28,253	28,253	2,266	05/01/2030	2.B FE
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP CORPORATE		01/21/2021	Call 102.7500		78,090	76,000	77,330	76,867	0	(27)	0	(27)	0	76,841	0	(841)	(841)	3,553	09/15/2024	3.C FE
882508-BH-6	Texas Instruments Inc CORPORATE 1.375%		03/10/2021	JP Morgan Securities, Inc		712,796	700,000	698,957	699,116	0	44	0	44	0	699,160	0	13,636	13,636	4,813	03/12/2025	1.E FE
88642R-AA-7	Tidewater, Inc. New Senior Secured Note		03/12/2021	JP Morgan Securities, Inc		721,877	721,877	729,096	724,437	0	(309)	0	(309)	0	724,128	0	(2,251)	(2,251)	21,015	08/01/2022	4.C
89055F-AA-1	TOPBUILD CORP CORPORATE 5.625% 05/01/2		03/15/2021	Call 103.4510		77,588	75,000	78,421	77,445	0	(210)	0	(210)	0	77,235	0	(2,235)	(2,235)	4,159	05/01/2026	3.B FE
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate 3.450%		01/22/2021	Call 100.0000		104,000	104,000	104,000	104,000	0	0	0	0	0	104,000	0	0	0	1,794	01/22/2041	1.A FE
89177B-AA-3	TOWD POINT MASTER TRUST RMBS 3.750% 03		03/01/2021	Paydown		1,696,178	1,696,178	1,685,848	1,686,735	0	9,443	0	9,443	0	1,696,178	0	0	0	10,081	03/25/2058	1.A FM
89788J-AA-7	TRUIST BANK BANK NOTE 1.500% 03/10/25		03/10/2021	Citigroup Capital Markets Inc		610,944	600,000	598,764	598,954	0	51	0	51	0	599,005	0	11,939	11,939	4,550	03/10/2025	1.F FE
89788M-AA-0	TRUIST FINANCIAL CORP CORPORATE 1.200%		03/08/2021	Morgan Stanley & Co, Inc		1,301,638	1,300,000	1,298,622	1,298,773	0	52	0	52	0	1,298,826	0	2,812	2,812	11,917	08/05/2025	1.G FE
89788M-AB-8	TRUIST FINANCIAL CORP CORPORATE 1.950%		03/30/2021	Various		21,528,753	22,232,000	22,167,750	22,170,962	0	1,360	0	1,360	0	22,172,322	0	(643,570)	(643,570)	139,691	06/05/2030	1.G FE
89837#-AB-4	Estate Bernice P Bishop Senior Note 6.		03/01/2021	Redemption 100.0000		238,095	238,095	294,032	264,455	0	(26,360)	0	(26,360)	0	238,095	0	0	0	8,095	03/01/2027	1.D
90363*-AA-0	USG Nevada LLC Senior Note in a Project		03/31/2021	Redemption 100.0000		14,578	14,578	16,698	16,290	0	(1,712)	0	(1,712)	0	14,578	0	0	0	246	12/31/2037	3.B
911312-AM-8	UNITED PARCEL SERVICE CORPORATE 3.125%		01/15/2021	Maturity		5,160,000	5,160,000	5,526,525	5,163,213	0	(3,213)	0	(3,213)	0	5,160,000	0	0	0	80,625	01/15/2021	1.G FE
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note		03/15/2021	Redemption 100.0000		21,820	21,820	22,272	22,206	0	(386)	0	(386)	0	21,820	0	0	0	170	07/15/2045	1.B
91845#-AA-2	SPE owned by Mesirow Realty Sa Credit-Te		03/15/2021	Redemption 100.0000		75,390	75,390	75,484	75,462	0	(72)	0	(72)	0	75,390	0	0	0	479	05/15/2035	2.A
91854*-AA-4	VZ (Irving TX) CTL 3.620% 08/15/36		03/15/2021	Redemption 100.0000		12,759	12,759	12,759	12,759	0	0	0	0	0	12,759	0	0	0	77	08/15/2036	2.B
91858#-AB-4	VA SOUTH CAROLINA -2021 LEASE CTL 3.10		03/21/2021	Redemption 100.0000		466,626	466,626	466,626	0	0	0	0	0	0	466,626	0	0	0	1,543	12/21/2040	1.C Z
92240M-BF-4	VECTOR GROUP LTD CORPORATE 6.125% 02/0		02/01/2021	Call 101.5310		329,976	325,000	314,969	316,025	0	182	0	182	0	316,207	0	8,793	8,793	14,929	02/01/2025	3.C FE
92826C-AM-4	Visa Inc CORPORATE 2.050% 04/15/30		03/24/2021	Goldman Sachs & Co		701,239	700,000	698,985	699,047	0	27	0	27	0	699,075	0	2,164	2,164	6,418	04/15/2030	1.D FE
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 2.		02/01/2021	Paydown		17,723	7,815	8,051	7,905	0	(91)	0	(91)	0	7,815	0	0	0	38	03/15/2048	1.A FM
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 3.		02/01/2021	Paydown		166,917	166,917	177,656	172,133	0	(5,215)	0	(5,215)	0	166,917	0	0	0	1,005	08/15/2046	1.A FM
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 4.		02/01/2021	Paydown		161,905	161,905	168,390	164,396	0	(2,491)	0	(2,491)	0	161,905	0	0	0	1,116	09/15/2046	1.A FM
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease 5.5		03/15/2021	Various		16,252	16,252	17,094	16,922	0	(669)	0	(669)	0	16,252	0	0	0	150	10/15/2036	1.B
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te		03/25/2021	Redemption 100.0000		36,692	36,692	36,692	36,692	0	0	0	0	0	36,692	0	0	0	315	04/25/2039	1.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.		01/01/2021	Paydown		631,454	571,147	576,830	573,854	0	(2,707)	0	(2,707)	0	571,147	0	0	0	5,871	09/15/2058	1.A FM
97314*-AA-5	Winco Foods, LLC Sr. Unsecured 3.000%		01/15/2021	Redemption 100.0000		34,833	34,833	34,833	34,833	0	0	0	0	0	34,833	0	0	0	261	04/15/2028	1.F
97314*-AB-3	Winco Foods, LLC Sr. Unsecured 3.000%		01/15/2021	Redemption 100.0000		61,667	61,667	61,667	61,667	0	0	0	0	0	61,667	0	0	0	463	04/15/2028	1.F
97424*-AA-2	Winmark Corporation Senior Secured Note		02/14/2021	Redemption 100.0000		91,330	91,330	91,761	91,532	0	(202)	0	(202)	0	91,330	0	0	0	1,256	05/14/2025	3.B
983793-AD-2	XPO Logistics Inc CORPORATE 6.500% 06/		01/21/2021	Call 100.0000		125,000	125,000	124,844	124,902	0	(2)	0	(2)	0	124,901	0	99	99	835	06/15/2022	3.C FE
D0823@-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un		01/28/2021	Redemption 100.0000		318,620	318,620	303,633	323,557	0	(1,832)	0	(1,832)	(22,213)	318,620	19,108	0	19,108	1,569	04/28/2025	1.G
064159-VL-7	BANK OF NOVA SCOTIA CORP FOREIGN 1.300	A	03/09/2021	Scotia Capital Markets USA		2,003,700	2,000,000	1,995,560	1,996,034	0	162	0	162	0	1,996,196	0	7,504	7,504	6,500	06/11/2025	1.F FE
105486-AA-2	Brantgate General Partner 1 Debt in a Pr		03/31/2021	Redemption 100.0000		38,181	38,181	37,379	37,667	0	0	0	0	(288)	38,181	802	0	802	350	06/30/2035	2.C
67077M-AX-6	NUTRIEN LTD CORP FOREIGN 3.950% 05/13/	A	03/22/2021	JP Morgan Securities, Inc		974,889	900,000	976,671	975,761	0	(355)	0	(355)	0	975,407	0	(518)	(518)	12,936	05/13/2050	2.B FE
724155-AB-2	PIP6 Courier Holdings LP Sr. Secured 4		02/15/2021	Redemption 100.0000		51,501	51,501	49,092	51,115	0	0	0	0	(2,023)	51,501	2,409	0	2,409	541	02/18/2042	2.B Z
80685X-AC-5	SCHLUMBERGER FINANCE CANADA LT CORP FORE	A	03/10/2021	Barclays Capital Inc		956,375	950,000	948,860	948,917	0	49	0	49	0	948,966	0	7,408	7,408	6,428	09/17/2025	1.F FE
89114Q-CH-9	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	03/04/2021	Morgan Stanley & Co, Inc		2,004,980	2,000,000	1,999,900	1,999,908	0	(1)	0	(1)	0	1,999,906	0	5,074	5,074	5,494	06/12/2025	1.D FE
C0557@-AA-0	Badger Daylighting LP Senior Note 4.83	A	01/24/2021	Redemption 100.0000		299,213	299,213	315,347	301,218	0	(2,004)	0	(2,004)	0	299,213	0	0	0	7,226	01/24/2022	2.C
001199-AA-6	AGL CLO CLO 2.434% 04/20/28	D	03/23/2021	Call 100.0000		20,000,000	20,000,000	19,800,000	19,819,173	0	22,046	0	22,046	0	19,841,218	0	158,782	158,782	124,117	04/20/2028	1.A FE
03836T-AA-8	APRES STAIC CLO 1 LTD APRES_20 CLO 2.7	D	01/15/2021	Paydown		1,917,226	1,917,226	1,917,226	1,917,226	0	0	0	0	0	1,917,226	0	0	0	13,410	04/15/2028	1.A FE
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	02/16/2021	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	6,500	08/15/2024	1.F FE
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO 1.4	D	02/17/2021	Call 100.0000		10,744,279	10,744,279	10,744,279	10,744,279	0	0	0	0	0	10,744,279	0	0	0	63,970	07/15/2029	1.A FE
09659W-2J-2	BNP PARIBAS SA CORP FRGN FLOATER 2.819	D	03/18/2021	Barclays Capital Inc		769,676	730,000	774,355	770,145	0	(2,270)	0	(2,270)	0	767,875	0	1,801	1,801	7,031	11/19/2025	1.G FE
14315J-AL-3	CARLYLE CLO CLO 1.444% 07/20/31	D	03/26/2021	Call 100.0000		2,500,000	2,500,000	2,486,000	2,492,405	0	407	0	407	0	2,492,812	0	7,188	7,188	9,190	07/20/2031	1.A FE
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRA CORP FRGN	D	03/18/2021	CREDIT AGRICOLE SECURITIES USA		2,033,660	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	33,660	33,660	10,171	06/16/2026	1.G FE
23329P-AF-7	DNB BANK ASA CORP FOREIGN 1.127% 09/16	D	02/24/2021	Barclays Capital Inc		2,003,540	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	3,540	3,540	10,018	09/16/2026	1.G FE
25820N-AA-2	DORCHESTER PK CLO LTD CLO 1.124% 04/20	D	01/20/2021	Paydown		777,385	777,385	777,385	777,385	0	0	0	0	0	777,385	0	0	0	2,222	04/20/2028	1.A FE
26876F-AC-6	ENN ENERGY HOLDINGS LTD CORP FOREIGN 2	D	01/07/2021	WELLS FARGO SEC LLC		445,653	450,000	447,102	447,166	0	8	0	8	0	447,173	0	(1,520)	(1,520)	3,741	09/17/2030	2.B FE
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO 1.8	D	02/16/2021	Paydown		33,379	33,379	33,323	0	0	57	0	57	0	33,379	0	0	0	164	02/15/2029	1.A FE
338422-AQ-1	FLAGSHIP CLO 1.073% 01/16/26	D	01/19/2021	Paydown		1,366,968	1,366,968	1,366,968	1,366,968	0	0	0	0	0	1,366,968	0	0	0	3,896	01/16/2026	1.A FE
398079-AL-7	GREYWOLF CLO CLO 1.471% 10/15/29	D	03/12/2021	Call 100.0000		24,500,000	24,500,000	24,377,500	24,392,696	0	8,469	0	8,469	0	24,401,165	0	98,835	98,835	91,843	10/15/2029	1.A FE
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	01/07/2021	Redemption 100.0000		159,621	159,621	160,210	159,750	0	(129)	0	(129)	0	159,621	0	0	0	2,344	07/08/2022	3.A FE
59801T-AL-7	MIDOCEAN CLO CLO 1.343% 07/19/28	D	01/08/2021	Morgan Stanley & Co, Inc		1,666,779	1,666,779	1,657,362	1,658,699	0	151	0	151	0	1,658,850	0	7,929	7,929	5,265	07/19/2028	1.A FE
59802U-AU-3	MIDOCEAN CREDIT CLO I MID CLO 1.344% 0	D	01/21/2021	Paydown		23,960	23,960	23,960	23,960	0	0	0	0	0	23,960	0	0	0	81	04/21/2031	1.A FE
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	03/11/2021	Barclays Capital Inc		1,002,350	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,350	2,350	9,335	07/17/2025	1.G FE
66860T-AA-4	Northwoods Capital 20 Ltd CLO 1.538% 0	D	01/25/2021	Call 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	970	01/25/2030	1.A FE
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO 1.2	D	02/01/2021	Paydown		35,564	35,564	35,422	35,477	0	87	0	87	0	35,564	0	0	0	117	04/30/2027	1.A FE
708326-A@-2	Pennon Group plc Senior Note 4.770% 03	B	03/11/2021	Call 100.0000		4,918,058	4,179,332	5,000,000	4,089,726	0	0	0	0	910,274	4,179,332	(820,668)	0	(820,668)	836,741	03/30/2026	2.C
83610K-AA-1	SOUND POINT CLO I LTD CLO 1.498% 07/25	D	02/23/2021	Call 100.0000		3,500,000	3,500,000	3,497,949	3,488,174	0	567	0	567	0	3,488,740	0	11,260	11,260	20,796	07/25/2030	1.A FE
86562M-CA-6	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	03/11/2021	Goldman Sachs & Co		1,408,834	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	8,834	8,834	14,159	07/08/2025	1.G FE
86563V-AT-6	SUMITOMO MITSUI TRUST BANK LTD CORP FORE	D	02/24/2021	SMBC NIKKO SECURITIES		1,996,380	2,000,000	1,997,580	1,997,711	0	77	0	77	0	1,997,788	0	(1,408)	(1,408)	9,333	09/12/2025	1.F FE
89640Y-AJ-3	TRINITAS CLO LTD CLO 1.388% 07/25/29	D	02/09/2021	Call 100.0000		250,000	250,000	248,625	249,075	0	44	0	44	0	249,118	0	882	882	1,174	07/25/2029	1.A FE
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO 1.364% 10	D	01/20/2021	Paydown		8,532	8,532	8,507	8,518	0	15	0	15	0	8,532	0	0	0	30	10/20/2028	1.A FE
F5754#-AD-9	LISI SA Senior Unsecured Note 1.780% 0	B	03/04/2021	Redemption 100.0000		723,861	723,861	664,286	735,554	0	0	0	0	(71,268)	723,861	59,575	0	59,575	6,442	03/04/2026	2.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	03/17/2021	Redemption 100.0000		484,205	484,205	484,205	484,205	0	0	0	0	0	484,205	0	0	0	3,381	02/17/2027	1.F PL
G5264#-AC-3	Kingspan Securities Limited Senior Note	B	03/30/2021	Maturity		6,880,939	6,880,939	6,720,093	7,180,758	0	(1,637)	0	(1,637)	(492,978)	6,880,939	194,796	0	194,796	57,456	03/30/2021	2.B
G6855#-AA-0	Oxford Instruments plc Senior Note 4.3	B	03/31/2021	Maturity		2,254,734	2,254,734	2,390,518	2,235,817	0	(2,018)	0	(2,018)	115,066	2,254,734	(94,131)	0	(94,131)	49,153	03/31/2021	3.B
G8955#-AB-3	Total Produce C Holdings Ltd Sr. Unsecur	D	03/08/2021	Redemption 100.0000		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	8,033	03/08/2024	2.C
P4917*-AB-3	Great Shale LNG Transport S.A. Sr. Secur	D	03/31/2021	Redemption 100.0000		21,160	21,160	21,160	21,160	0	0	0	0	0	21,160	0	0	0	171	09/30/2037	2.A PL
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	D	03/30/2021	Redemption 100.0000		115,850	115,850	115,850	115,850	0	0	0	0	0	115,850	0	0	0	2,699	03/30/2032	2.C PL
R6237@-AA-9	Norspan LNG VI AS Sr. Secured 2.680% 0	D	03/31/2021	Redemption 100.0000		642,434	642,434	642,434	642,434	0	0	0	0	0	642,434	0	0	0	7,652	05/28/2030	2.C PL
R9836#-AB-4	Welco Eco Ship AS Senior Note 5.360% 0	D	01/31/2021	Redemption 100.0000		4,119	4,119	4,119	4,119	0	0	0	0	0	4,119	0	0	0	18	04/30/2031	3.A FE
R9836#-AB-4	Welco Eco Ship AS Senior Note 5.360% 0	D	03/31/2021	Redemption 100.0000		7,875	7,875	7,875	7,875	0	0	0	0	0	7,875	0	0	0	89	04/30/2031	3.A PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						188,557,251	187,370,409	189,963,497	187,248,107	0	(100,681)	0	(100,681)	436,570	187,834,559	(638,109)	(97,839)	(735,948)	2,385,394	XXX	XXX
05357@-AA-4	Avenger Flight Group, LLC Sr. Secured Te		03/31/2021	Redemption 100.0000		39,584	39,584	39,584	39,584	0	0	0	0	0	39,584	0	0	0	756	09/25/2025	5.A
05357@-AB-2	Avenger Flight Group, LLC Sr. Secured Te		03/31/2021	Various		19,091	19,091	19,091	19,091	0	0	0	0	0	19,091	0	0	0	360	09/25/2025	5.A
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		03/31/2021	Redemption 100.0000		16,800	16,800	17,166	17,005	0	(205)	0	(205)	0	16,800	0	0	0	205	10/08/2025	2.C PL
08516*-AB-6	Berlin Station LLC Senior Note 7.500%		01/29/2021	Call 56.3377		21,439	38,054	18,862	18,862	0	0	0	0	0	21,439	0	0	0	0	04/08/2036	4.B PL
08516*-AB-6	Berlin Station LLC Senior Note 7.500%		01/29/2021	Capital Distribution		67,988	0	67,988	67,988	0	0	0	0	0	67,988	0	0	0	0	04/08/2036	4.B PL
09354*-AA-1	Bleu Midco LLC Sr. Secured 5.608% 11/1		03/31/2021	Redemption 100.0000		89,719	89,719	89,719	89,719	0	0	0	0	0	89,719	0	0	0	1,370	11/13/2024	4.B
228047-A#-3	Crowley Holdings, Inc. Senior Secured		03/22/2021	Call 100.0000		151,672	151,672	151,672	151,672	0	0	0	0	0	151,672	0	0	0	1,150	06/20/2024	4.C
26950@-AA-1	Eagle Creek Hydro Hldngs, LLC Senior Sec		02/26/2021	Call 100.0000		227,740	206,897	206,897	206,897	0	0	0	0	0	206,897	0	0	0	5,783	10/23/2028	3.B
29278@-AA-0	EnerVest Energy Instl Fund Sr. Secured		03/31/2021	Redemption 100.0000		307,368	307,368	307,368	307,368	0	0	0	0	0	307,368	0	0	0	7,876	07/06/2024	4.B
40480@-AB-9	HCLS Buyer, LLC Sr. Secured 7.604% 12/		03/31/2021	Redemption 100.0000		94,625	94,625	94,625	94,625	0	0	0	0	0	94,625	0	0	0	1,774	12/29/2025	4.A Z
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		03/01/2021	Redemption 100.0000		133,250	133,250	133,250	133,250	0	0	0	0	0	133,250	0	0	0	1,434	06/30/2025	5.B
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		03/01/2021	Redemption 100.0000		30,952	30,952	30,952	30,952	0	0	0	0	0	30,952	0	0	0	221	06/30/2024	5.B
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		03/11/2021	Call 100.0000		14,904	14,904	14,904	14,904	0	0	0	0	0	14,904	0	0	0	(2)	06/07/2024	4.A
65446#-AA-9	Nine Point Energy, LLC Term Loan Conv. f		03/01/2021	Redemption 100.0000		25,640	25,640	23,563	23,915	0	1,724	0	1,724	0	25,640	0	0	0	0	06/07/2024	4.A
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		02/01/2021	Redemption 100.0000		71,531	71,531	71,531	71,531	0	0	0	0	0	71,531	0	0	0	728	10/31/2022	4.B
73935@-AA-3	The Power-Sonic Corporation Senior Secur		02/21/2021	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	0	11/21/2022	4.C
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan		03/31/2021	Call 100.0000		1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	0	0	30,356	03/31/2021	5.B GI
88915#-AA-3	Toledo AcquisitionCo Inc. Sr. Secured		01/29/2021	Redemption 100.0000		14,250	14,250	14,250	14,250	0	0	0	0	0	14,250	0	0	0	187	08/21/2026	4.C
000000-00-0	Venture Metals, LLC Sr. Secured Term Loa		03/31/2021	Redemption 100.0000		35,625	35,625	35,625	0	0	0	0	0	0	35,625	0	0	0	380	07/01/2024	4.C Z
98159*-AC-7	Worldwide Machinery Senior Secured Revol		02/24/2021	Call 100.0000		92,103	92,103	92,103	92,103	0	0	0	0	0	92,103	0	0	0	647	12/21/2023	4.A
98159*-AC-7	Worldwide Machinery Senior Secured Revol		03/31/2021	Call 100.0000		106,777	106,777	106,777	106,777	0	0	0	0	0	106,777	0	0	0	1,596	12/21/2023	5.C
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa	B	01/25/2021	Redemption 100.0000		104,954	104,954	98,926	104,942	0	0	0	0	(6,017)	104,954	6,028	0	6,028	1,439	05/05/2023	4.A
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/31/2021	Call 100.0000		18,912	18,912	18,912	18,912	0	0	0	0	0	18,912	0	0	0	177	12/22/2022	4.C
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/31/2021	Call 100.0000		6,612	6,612	6,612	6,612	0	0	0	0	0	6,612	0	0	0	62	12/22/2022	4.C

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G8374#-AA-8	Springbok Buyer Ltd Sr. Secured Term Loa	C	03/31/2021	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	875	12/03/2024	5.A
Y7543*-AA-0	STI Clapham Shipping Ltd Senior Secured	D	03/01/2021	Redemption 100.0000		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	2,032	12/29/2025	4.B
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						3,541,536	3,469,320	3,510,377	3,480,959	0	1,519	0	1,519	(6,017)	3,520,693	6,028	0	6,028	59,406	XXX	XXX
8399997. Total - Bonds - Part 4						9,576,152,139	8,701,124,608	8,703,460,617	7,088,571,161	0	61,532	0	61,532	430,553	8,697,028,224	(632,081)	878,282,540	877,650,459	72,334,313	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						9,576,152,139	8,701,124,608	8,703,460,617	7,088,571,161	0	61,532	0	61,532	430,553	8,697,028,224	(632,081)	878,282,540	877,650,459	72,334,313	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
743969-85-9	PGIM STRATEGIC COM		02/25/2021	PGIM, Inc.	2,104.380	17,487		17,046	0	0	0	0	0	0	17,046	0	442	442	0		
74437E-88-3	Dryden Active Balanced Fund COM		02/25/2021	PGIM, Inc.	180.220	3,219		3,084	2,603	(44)	0	0	(44)	0	3,084	0	135	135	0		
74440K-50-4	PGIM STRATEGIC COM		03/02/2021	PGIM, Inc.	8,724.740	219,463		179,378	214,192	(34,814)	0	0	(34,814)	0	179,378	0	40,085	40,085	0		
74440N-10-2	JENNISON VALUE FUND-A		01/13/2021	PGIM, Inc.	147.590	2,879		2,819	2,776	43	0	0	43	0	2,819	0	60	60	0		
74440V-10-4	PRUDENTIAL INVT PORTFOLIOS 5 COM		02/25/2021	PGIM, Inc.	3,970.470	68,463		64,628	66,744	(2,116)	0	0	(2,116)	0	64,628	0	3,835	3,835	0		
74440Y-10-8	Prudential High Yield Fund A COM		02/25/2021	PGIM, Inc.	568.640	3,162		3,137	1,109	(3)	0	0	(3)	0	3,137	0	25	25	12		
74441C-10-5	JENNISON US EMERGING GROWTH COM		02/25/2021	PGIM, Inc.	3,219.450	71,234		68,598	68,027	571	0	0	571	0	68,598	0	2,636	2,636	0		
74441J-10-0	Prudential Total Rtrn Bond A		02/25/2021	PGIM, Inc.	1,385.680	24,831		20,036	23,446	(3,410)	0	0	(3,410)	0	20,036	0	4,795	4,795	0		
74441L-10-5	Prudential Mid Cap Value Fnd A REL VALUE		02/25/2021	PGIM, Inc.	1,938.360	38,239		35,891	33,359	2,532	0	0	2,532	0	35,891	0	2,347	2,347	0		
74441L-80-8	STRATEGIC PART EQUITY INCM-A		02/25/2021	PGIM, Inc.	2,689.530	37,976		24,594	36,255	(11,661)	0	0	(11,661)	0	24,594	0	13,382	13,382	0		
74441N-10-1	Prudential Jennison Small Fd A COM		02/25/2021	PGIM, Inc.	2,047.610	52,734		42,256	47,627	(5,372)	0	0	(5,372)	0	42,256	0	10,478	10,478	0		
74441P-50-2	JENNISON HEALTH SCIENCE A COM		02/25/2021	PGIM, Inc.	351.610	17,832		17,690	12,366	(84)	0	0	(84)	0	17,690	0	143	143	0		
875921-78-5	PGIM STRATEGIC COM		02/25/2021	PGIM, Inc.	1,396.950	27,055		20,949	22,309	(1,360)	0	0	(1,360)	0	20,949	0	6,106	6,106	0		
94975P-40-5	WELLS FARGO FDS Mgnt COM		03/08/2021	PGIM, Inc.	748,700.040	748,700		748,700	266,884	0	0	0	0	0	748,700	0	0	0	3		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,333,274	XXX	1,248,806	797,697	(55,718)	0	0	(55,718)	0	1,248,806	0	84,469	84,469	15	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,333,274	XXX	1,248,806	797,697	(55,718)	0	0	(55,718)	0	1,248,806	0	84,469	84,469	15	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,333,274	XXX	1,248,806	797,697	(55,718)	0	0	(55,718)	0	1,248,806	0	84,469	84,469	15	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,333,274	XXX	1,248,806	797,697	(55,718)	0	0	(55,718)	0	1,248,806	0	84,469	84,469	15	XXX	XXX
9999999 - Totals						9,577,485,413	XXX	8,704,709,423	7,089,368,858	(55,718)	61,532	0	5,814	430,553	8,698,277,030	(632,081)	878,367,009	877,734,928	72,334,328	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Milson Bidco Limited Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	Milson Bidco Limited None	11/22/2016	01/01/2069	11,520	11,520	.000051	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	3,024		3,024	(1,406)	141	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/25/2019	10/25/2021	23,352	50,000,000	2141.1500000000001	1,575,000	0	0	3,524,054		3,524,054	169,710	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2020	05/14/2021	6,952	21,500,000	3092.8000000000002	0	0	0	6,609,921		6,609,921	1,356,371	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2020	05/14/2021	9,807	30,400,000	3099.96	0	0	0	9,271,061		9,271,061	1,910,993	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2020	05/14/2021	4,940	15,350,000	3107.1100000000001	0	0	0	4,643,436		4,643,436	961,423	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2020	05/14/2021	4,399	13,700,000	3114.27	0	0	0	4,110,492		4,110,492	854,905	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2020	05/17/2021	1,384	4,300,000	3107.1100000000001	0	0	0	1,301,506		1,301,506	268,493	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2020	06/15/2021	9,987	33,000,000	3304.25	0	0	0	7,320,745		7,320,745	1,632,613	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2020	06/15/2021	6,311	20,950,000	3319.5799999999999	0	0	0	4,547,673		4,547,673	1,023,307	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2020	06/15/2021	18,771	62,600,000	3334.9200000000001	0	0	0	13,290,636		13,290,636	3,017,434	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2020	07/15/2021	8,687	30,200,000	3476.6199999999999	0	0	0	4,958,589		4,958,589	1,172,195	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2020	07/15/2021	9,413	32,800,000	3484.6799999999998	0	0	0	5,311,992		5,311,992	1,261,988	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2020	08/13/2021	5,985	21,500,000	3592.0900000000001	0	0	0	2,823,649		2,823,649	696,346	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2020	08/13/2021	6,907	25,100,000	3634.25	0	0	0	3,031,992		3,031,992	767,410	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2021	01/14/2022	12,364	50,200,000	4060.29	0	0	0	2,532,366		2,532,366	2,532,366	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2021	01/14/2022	10,762	43,800,000	4069.71	0	0	0	2,151,542		2,151,542	2,151,542	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/27/2021	12/17/2021	222,521	962,405,000	4325	0	19,870,142	0	17,691,385		17,691,385	(2,178,756)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	12/17/2021	219,827	950,750,000	4325	0	21,375,000	0	17,693,609		17,693,609	(3,681,391)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/08/2021	01/21/2022	56,536	233,209,800	4125	0	3,128,400	0	1,234,512		1,234,512	(1,893,888)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/09/2021	12/17/2021	9,356	39,155,900	4185	0	1,530,000	0	1,177,989		1,177,989	(352,011)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/09/2021	01/21/2022	17,598	78,311,800	4450	0	1,570,000	0	1,065,654		1,065,654	(504,346)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	01/21/2022	58,570	275,281,300	4700	0	2,810,500	0	1,508,452		1,508,452	(1,302,048)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	02/18/2022	29,285	137,640,650	4700	0	1,676,500	0	919,393		919,393	(757,107)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	02/18/2022	29,225	137,357,850	4700	0	1,737,249	0	919,393		919,393	(817,856)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2021	02/04/2022	73,608	345,957,040	4700	0	3,586,000	0	2,107,207		2,107,207	(1,478,793)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2021	02/18/2022	29,083	136,691,100	4700	0	1,671,002	0	919,393		919,393	(751,608)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2021	03/04/2022	29,120	136,866,100	4700	0	1,706,001	0	1,005,685		1,005,685	(700,316)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2021	01/21/2022	152,582	686,617,750	4500	0	8,718,500	0	7,771,792		7,771,792	(946,708)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2021	02/04/2022	100,765	453,444,000	4500	0	8,741,760	0	5,566,612		5,566,612	(3,175,148)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2021	02/18/2022	99,973	449,880,000	4500	0	9,417,350	0	5,946,168		5,946,168	(3,471,182)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/22/2021	03/04/2022	140,150	658,705,800	4700	0	9,475,800	0	4,884,757		4,884,757	(4,591,042)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/22/2021	03/18/2022	140,150	658,705,800	4700	0	7,990,000	0	5,314,795		5,314,795	(2,675,204)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/22/2021	03/18/2022	131,906	619,958,400	4700	0	7,648,000	0	5,018,082		5,018,082	(2,629,918)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/24/2021	02/18/2022	258,758	1,164,411,000	4500	0	22,740,000	0	15,555,006		15,555,006	(7,184,994)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2021	03/04/2022	109,040	490,678,750	4500	0	9,297,500	0	6,952,880		6,952,880	(2,344,620)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2021	03/04/2022	152,656	686,950,250	4500	0	11,487,508	0	9,730,992		9,730,992	(1,756,516)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2021	02/18/2022	106,584	479,627,500	4500	0	7,315,000	0	6,463,226		6,463,226	(851,774)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2021	02/18/2022	124,056	558,250,000	4500	0	8,700,000	0	7,513,895		7,513,895	(1,186,106)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2021	03/18/2022	85,022	382,600,000	4500	0	7,000,000	0	5,943,685		5,943,685	(1,056,315)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2021	02/18/2022	129,700	583,650,000	4500	0	9,855,000	0	7,755,872		7,755,872	(2,099,129)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2021	03/04/2022	124,876	565,065,000	4525	0	9,816,500	0	7,384,815		7,384,815	(2,431,685)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2021	03/18/2022	125,004	565,643,550	4525	0	10,400,850	0	7,933,199		7,933,199	(2,467,651)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2021	05/05/2021	69,811	159,396,000	2283.2399999999998	0	796,980	0	581,690		581,690	(215,290)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@3950	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/01/2021	04/16/2021	400	158,000,000	3950	0	2,601,752	0	388,000		388,000	(2,213,752)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@4000	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/04/2021	04/30/2021	500	200,000,000	4000	0	1,338,495	0	2,662,500		2,662,500	1,324,005	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@4000	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/05/2021	04/30/2021	600	240,000,000	4000	0	1,874,068	0	3,195,000		3,195,000	1,320,932	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@4025	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/22/2021	05/21/2021	300	120,750,000	4025	0	1,797,278	0	1,831,500		1,831,500	34,222	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@4030	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/01/2021	04/16/2021	600	241,800,000	4030	0	1,998,379	0	1,209,000		1,209,000	(789,379)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@4075	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/17/2021	04/30/2021	600	244,500,000	4075	0	1,917,050	0	1,383,000		1,383,000	(534,050)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@4100	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/22/2021	05/21/2021	600	246,000,000	4100	0	1,977,472	0	1,896,000		1,896,000	(81,472)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION@4100.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/26/2021	05/07/2021	800	328,000,000	4100	0	1,125,635	0	1,736,000		1,736,000	610,365	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@4500	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	02/23/2021	01/21/2022	6,600	2,970,000,000	4500	0	37,271,642	0	28,248,000		28,248,000	(9,023,642)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@4500	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	02/24/2021	03/18/2022	1,848	831,600,000	4500	0	15,326,254	0	10,718,400		10,718,400	(4,607,854)	0	0	0	0		EL (Equity Risk Liability)
Interest Rate Swaption - 115639AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2016	12/02/2031	100,000,000	100,000,000	0.18838 / 2.77	6,640,000	0	0	645,118		645,118	565,722	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118306AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/19/2017	06/23/2047	100,000,000	100,000,000	0.19688 / 2.5925	12,850,000	0	0	10,528,398		10,528,398	5,851,032	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118335AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2017	06/24/2032	100,000,000	100,000,000	0.1905 / 2.785	5,185,000	0	0	1,301,447		1,301,447	1,097,662	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118462AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/29/2017	07/01/2047	50,000,000	50,000,000	0.2375 / 2.695	6,452,500	0	0	4,913,346		4,913,346	2,776,919	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119194AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/03/2017	08/05/2052	75,000,000	75,000,000	0.19513 / 2.905	8,220,000	0	0	2,499,064		2,499,064	1,920,449	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119336AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/17/2017	08/19/2057	50,000,000	50,000,000	0.18138 / 3.115	6,160,000	0	0	4,150,602		4,150,602	2,468,706	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119509AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/13/2017	09/15/2052	75,000,000	75,000,000	0.18388 / 2.8275	8,265,000	0	0	3,012,034		3,012,034	2,294,452	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119735AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2017	09/28/2052	100,000,000	100,000,000	0.193 / 2.835	10,680,000	0	0	4,054,089		4,054,089	3,083,694	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 120108AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2017	10/27/2037	100,000,000	100,000,000	0.21288 / 3.1125	6,740,000	0	0	4,893,518		4,893,518	2,963,516	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 120317AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2017	11/17/2032	150,000,000	150,000,000	0.1915 / 3.16	5,930,000	0	0	1,785,938		1,785,938	1,488,143	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 120415AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/27/2017	11/30/2052	100,000,000	100,000,000	0.18975 / 2.886	10,025,000	0	0	4,133,333		4,133,333	3,130,328	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 121371AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2018	01/06/2038	100,000,000	100,000,000	0.23725 / 3.0075	5,947,000	0	0	5,223,834		5,223,834	3,080,698	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 121702AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/25/2018	01/27/2038	200,000,000	200,000,000	0.21288 / 3.184	11,650,000	0	0	9,381,341		9,381,341	5,621,902	0	0	0	0		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swaption - 121875AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/31/2018	02/02/2038	50,000,000	50,000,000	0.20188 / 2.985	3,640,000	0	0	2,711,305		2,711,305	1,585,024	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 122195AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2018	02/21/2033	200,000,000	200,000,000	0.18238 / 3.5875	7,710,000	0	0	1,808,295		1,808,295	1,499,149	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 122204AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/21/2018	02/24/2038	100,000,000	100,000,000	0.1755 / 3.135	7,022,500	0	0	4,951,738		4,951,738	2,932,000	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 122300AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/02/2018	03/06/2053	50,000,000	50,000,000	0.1755 / 2.99	5,915,000	0	0	2,020,153		2,020,153	1,512,386	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 122399AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/13/2018	03/15/2028	150,000,000	150,000,000	0.18388 / 3.0375	4,601,250	0	0	1,121,281		1,121,281	1,019,730	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 122513AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2018	03/22/2038	140,000,000	140,000,000	0.18663 / 3.06	9,908,500	0	0	7,288,380		7,288,380	4,253,681	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 123246AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/21/2018	05/24/2033	150,000,000	150,000,000	0.1755 / 3.235	8,235,000	0	0	2,359,926		2,359,926	1,923,654	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 123270AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/25/2018	05/30/2053	100,000,000	100,000,000	0.18975 / 3.236	8,125,000	0	0	3,209,272		3,209,272	2,404,976	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 125055AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2018	10/23/2058	50,000,000	50,000,000	0.21775 / 3.25	7,400,000	0	0	4,144,052		4,144,052	2,328,705	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 126476AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/18/2019	01/22/2054	100,000,000	100,000,000	0.22238 / 3.195	9,250,000	0	0	4,379,039		4,379,039	3,217,613	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 126545AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/24/2019	01/28/2036	170,000,000	170,000,000	0.2185 / 3.5025	7,803,000	0	0	5,145,378		5,145,378	3,704,655	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 126577AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2019	01/31/2054	60,000,000	60,000,000	0.2115 / 3.17	5,496,000	0	0	2,724,956		2,724,956	1,994,007	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 126768AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/07/2019	02/11/2046	100,000,000	100,000,000	0.2025 / 3.184	8,321,250	0	0	5,863,470		5,863,470	3,921,945	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 127174AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/14/2019	03/18/2056	40,000,000	40,000,000	0.19 / 3.3925	3,196,000	0	0	2,221,649		2,221,649	1,486,835	0	0	0	0		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swaption - 137547AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/19/2020	10/24/2052	100,000,000	100,000,000	0.21775 / 2.7125	990,000	0	0	4,991,016		4,991,016	3,769,678	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 137616AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2020	06/15/2052	100,000,000	100,000,000	0.18388 / 2.5625	860,000	0	0	5,133,543		5,133,543	3,941,960	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 137682AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/23/2020	08/22/2052	100,000,000	100,000,000	0.18238 / 2.32	1,620,000	0	0	7,993,843		7,993,843	5,902,893	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 137718AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2020	06/20/2052	100,000,000	100,000,000	0.18663 / 2.533	1,025,000	0	0	5,401,340		5,401,340	4,136,711	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 137807AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/02/2020	07/20/2052	100,000,000	100,000,000	0.224 / 2.7	1,075,000	0	0	4,410,830		4,410,830	3,384,185	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 137855AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2020	09/22/2052	100,000,000	100,000,000	0.18663 / 2.6	1,395,000	0	0	5,621,380		5,621,380	4,233,148	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 137880AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2020	10/05/2052	100,000,000	100,000,000	0.23838 / 2.64875	1,446,400	0	0	5,337,716		5,337,716	4,024,416	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 138039AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2020	06/30/2052	100,000,000	100,000,000	0.199 / 2.335	1,830,000	0	0	7,367,596		7,367,596	5,526,340	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 139436AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/11/2021	01/14/2056	100,000,000	100,000,000	0.23375 / 2.09	0	9,870,000	0	17,131,357		17,131,357	7,261,357	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 139686AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/21/2021	01/23/2056	100,000,000	100,000,000	0.21775 / 2.175	0	9,140,000	0	15,639,426		15,639,426	6,499,426	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 140834AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2021	09/15/2041	75,000,000	75,000,000	0.18388 / 2.011	0	2,797,500	0	4,469,309		4,469,309	1,671,809	0	0	0	0		LD (Liability Cashflow)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										213,198,925	299,097,070	0	475,228,531	XXX	475,228,531	72,793,170	141	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2019	04/02/2021	52,173	100,000,000	1916.711	9,300,000	0	0	208		208	(1,448,273)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/02/2019	07/02/2021	51,401	100,000,000	1945.48	9,580,000	0	0	857,204		857,204	(2,197,974)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/25/2019	10/25/2021	28,541	50,000,000	1751.8499999999999	2,800,000	0	0	722,342		722,342	(550,446)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/09/2021	12/17/2021	9,106	39,155,900	4300	0	5,280,000	0	4,343,378		4,343,378	(936,622)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2021	01/21/2022	67,231	196,650,000	2925	0	5,202,500	0	3,068,759		3,068,759	(2,133,741)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2021	01/21/2022	64,475	196,650,000	3050	0	6,142,500	0	3,717,406		3,717,406	(2,425,094)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2021	02/18/2022	142,105	389,367,000	2740	0	8,692,200	0	5,159,687		5,159,687	(3,532,513)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	02/18/2022	117,064	344,168,000	2940	0	10,738,332	0	6,218,121		6,218,121	(4,520,211)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2021	04/05/2021	26,531	56,004,000	2110.9200000000001	0	907,265	0	4,608		4,608	(902,657)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@3600	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/04/2021	04/01/2021	250	90,000,000	3600	0	1,430,235	0	625		625	(1,429,610)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@3670	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/01/2021	04/16/2021	200	73,400,000	3670	0	1,045,735	0	119,000		119,000	(926,735)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@3700	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/04/2021	04/01/2021	100	37,000,000	3700	0	832,425	0	500		500	(831,925)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@3725.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/26/2021	05/07/2021	400	149,000,000	3725	0	1,427,502	0	1,032,000		1,032,000	(395,502)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@3750	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/01/2021	04/16/2021	400	150,000,000	3750	0	2,677,652	0	2,440,000		2,440,000	(237,652)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@3775	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/17/2021	04/30/2021	300	113,250,000	3775	0	1,495,952	0	768,000		768,000	(727,952)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@3775	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	03/22/2021	05/21/2021	400	151,000,000	3775	0	2,293,374	0	1,784,000		1,784,000	(509,374)	0	0	0	0		EL (Equity Risk Liability)
Interest Rate Swaption - 116316AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/19/2017	01/21/2037	100,000,000	100,000,000	2.82625 / 0.22363	8,132,000	0	0	7,112,120		7,112,120	(5,600,149)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 117772AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/12/2017	05/14/2037	100,000,000	100,000,000	2.7875 / 0.19763	7,900,000	0	0	7,004,536		7,004,536	(5,369,590)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118179AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2017	06/16/2057	100,000,000	100,000,000	2.555 / 0.1895	17,260,000	0	0	15,382,646		15,382,646	(13,157,807)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118190AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2017	06/16/2037	200,000,000	200,000,000	2.73 / 0.1895	15,880,000	0	0	13,546,029		13,546,029	(10,368,858)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118204AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2017	06/18/2054	150,000,000	150,000,000	2.58 / 0.19	22,845,000	0	0	19,185,857		19,185,857	(23,606,271)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118226AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2017	06/17/2037	200,000,000	200,000,000	2.681 / 0.182	15,870,000	0	0	13,113,607		13,113,607	(10,118,447)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118305AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/19/2017	06/23/2047	100,000,000	100,000,000	2.5925 / 0.19688	12,850,000	0	0	10,950,027		10,950,027	(8,918,731)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118328AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2017	06/23/2057	100,000,000	100,000,000	2.274 / 0.19688	14,830,000	0	0	12,403,403		12,403,403	(11,204,886)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118334AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2017	06/24/2032	100,000,000	100,000,000	2.285 / 0.1905	5,185,000	0	0	4,427,876		4,427,876	(6,922,838)	0	0	0	0		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swaption - 118344AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/23/2017	06/25/2037	200,000,000	200,000,000	2.39875 / 0.20063	14,010,000	0	0	10,708,609		10,708,609	(8,727,938)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118461AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/29/2017	07/01/2047	50,000,000	50,000,000	2.695 / 0.2375	6,447,500	0	0	5,885,553		5,885,553	(4,704,667)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118522AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/05/2017	07/08/2057	100,000,000	100,000,000	2.6825 / 0.234	17,150,000	0	0	16,862,969		16,862,969	(14,047,567)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118556AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/06/2017	07/08/2037	200,000,000	200,000,000	2.8525 / 0.234	15,960,000	0	0	14,710,729		14,710,729	(10,928,485)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118621AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/10/2017	07/12/2034	100,000,000	100,000,000	2.835 / 0.22438	7,080,000	0	0	6,823,340		6,823,340	(7,174,877)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119140AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/01/2017	08/03/2052	100,000,000	100,000,000	2.7075 / 0.1955	13,375,000	0	0	13,399,044		13,399,044	(18,848,222)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119195AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/03/2017	08/05/2052	75,000,000	75,000,000	2.405 / 0.19513	8,197,500	0	0	6,817,381		6,817,381	(12,139,629)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119335AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/17/2017	08/19/2057	50,000,000	50,000,000	2.115 / 0.18138	6,160,000	0	0	5,481,389		5,481,389	(5,060,667)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119510AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/13/2017	09/15/2052	75,000,000	75,000,000	2.3275 / 0.18388	8,265,000	0	0	6,221,677		6,221,677	(11,447,702)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119675AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/21/2017	09/23/2037	200,000,000	200,000,000	2.7075 / 0.19688	15,870,000	0	0	13,510,050		13,510,050	(10,041,706)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119736AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/26/2017	09/28/2052	100,000,000	100,000,000	2.335 / 0.193	10,680,000	0	0	8,427,754		8,427,754	(15,295,721)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119791AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/28/2017	09/30/2052	100,000,000	100,000,000	2.43375 / 0.199	10,587,500	0	0	9,632,393		9,632,393	(16,251,723)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119819AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/03/2017	10/05/2032	250,000,000	250,000,000	2.695 / 0.23838	15,037,500	0	0	17,231,888		17,231,888	(19,598,844)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119900AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/12/2017	10/14/2052	100,000,000	100,000,000	2.425 / 0.23375	10,580,000	0	0	9,556,175		9,556,175	(16,115,916)	0	0	0	0		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swaption - 120107AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/24/2017	10/27/2037	100,000,000	100,000,000	2.6125 / 0.21288	6,750,000	0	0	6,289,773		6,289,773	(4,801,617)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 120318AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/15/2017	11/17/2032	150,000,000	150,000,000	2.16 / 0.1915	5,930,000	0	0	5,476,534		5,476,534	(9,292,294)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 120414AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/27/2017	11/30/2052	100,000,000	100,000,000	2.386 / 0.18975	10,025,000	0	0	9,202,121		9,202,121	(15,576,762)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 120889AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/11/2017	12/13/2054	100,000,000	100,000,000	2.635 / 0.18388	13,790,000	0	0	13,843,084		13,843,084	(15,737,285)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 121876AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/31/2018	02/02/2038	50,000,000	50,000,000	2.985 / 0.20188	3,640,000	0	0	4,045,020		4,045,020	(2,797,079)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 122205AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/21/2018	02/24/2038	100,000,000	100,000,000	3.135 / 0.1755	7,022,500	0	0	8,836,276		8,836,276	(5,934,261)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 122234AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/23/2018	02/25/2038	200,000,000	200,000,000	3.145 / 0.1875	14,080,000	0	0	17,779,768		17,779,768	(11,910,700)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 122299AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/02/2018	03/06/2053	50,000,000	50,000,000	2.99 / 0.1755	5,915,000	0	0	9,046,082		9,046,082	(10,150,993)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 122400AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/13/2018	03/15/2028	150,000,000	150,000,000	3.0375 / 0.18388	4,601,250	0	0	9,438,414		9,438,414	(6,587,741)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 122512AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/19/2018	03/22/2038	140,000,000	140,000,000	3.06 / 0.18663	9,908,500	0	0	11,867,604		11,867,604	(8,030,997)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 123100AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/08/2018	05/12/2051	100,000,000	100,000,000	3.043 / 0.20088	9,030,000	0	0	19,292,679		19,292,679	(22,529,733)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 124335AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/27/2018	08/29/2055	100,000,000	100,000,000	2.928 / 0.18975	13,785,000	0	0	18,233,679		18,233,679	(17,332,461)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 124467AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/13/2018	09/15/2058	75,000,000	75,000,000	2.973 / 0.18388	11,546,250	0	0	15,919,919		15,919,919	(11,713,109)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 125054AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/19/2018	10/23/2058	50,000,000	50,000,000	3.25 / 0.21775	7,400,000	0	0	12,484,333		12,484,333	(8,699,970)	0	0	0	0		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swaption - 125085AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2018	10/25/2053	60,000,000	60,000,000	3.2925 / 0.21775	6,840,000	0	0	13,932,335		13,932,335	(13,004,868)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 125096AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2018	10/25/2038	200,000,000	200,000,000	3.341 / 0.21775	14,420,000	0	0	20,142,572		20,142,572	(12,361,830)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 127171AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/14/2019	03/18/2056	40,000,000	40,000,000	2.3925 / 0.19	3,196,000	0	0	4,827,478		4,827,478	(5,158,562)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 129618AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2019	08/30/2054	75,000,000	75,000,000	1.5835 / 0.18975	10,072,500	0	0	3,392,310		3,392,310	(5,408,635)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 130186AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/10/2019	10/13/2052	105,000,000	105,000,000	1.7955 / 0.2245	10,890,750	0	0	3,970,338		3,970,338	(9,953,460)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 130239AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2019	10/17/2054	93,000,000	93,000,000	1.65055 / 0.22338	9,295,350	0	0	4,604,758		4,604,758	(7,171,851)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 130356AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2019	10/19/2032	230,000,000	230,000,000	1.80125 / 0.22338	9,982,000	0	0	4,997,092		4,997,092	(11,112,054)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 130430AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2019	10/25/2032	240,000,000	240,000,000	1.618 / 0.21775	7,764,000	0	0	3,876,025		3,876,025	(9,677,149)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 130550AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/28/2019	05/03/2032	280,000,000	280,000,000	1.625 / 0.1955	7,826,000	0	0	4,131,678		4,131,678	(12,366,043)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 130759AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2019	11/16/2027	200,000,000	200,000,000	1.769 / 0.19375	4,360,000	0	0	4,017,157		4,017,157	(5,980,244)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 140485AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2021	02/25/2056	100,000,000	100,000,000	2.2 / 0.1875	0	12,740,000	0	10,366,810		10,366,810	(2,373,190)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 140556AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/24/2021	02/26/2056	100,000,000	100,000,000	2.225 / 0.18975	0	12,800,000	0	10,599,458		10,599,458	(2,200,542)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 140836AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2021	09/15/2041	75,000,000	75,000,000	2.011 / 0.18388	0	2,797,500	0	1,617,466		1,617,466	(1,180,034)	0	0	0	0		LD (Liability Cashflow)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										509,902,100	76,503,173	0	530,861,652	XXX	530,861,652	(538,400,987)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										723,101,025	375,600,244	0	1,006,090,183	XXX	1,006,090,183	(465,607,817)	141	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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0439999999. Total Purchased Options - Call Options and Warrants										213,198,925	299,097,070	0	475,228,531	XXX	475,228,531	72,793,170	141	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										509,902,100	76,503,173	0	530,861,652	XXX	530,861,652	(538,400,987)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										723,101,025	375,600,244	0	1,006,090,183	XXX	1,006,090,183	(465,607,817)	141	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2020	05/14/2021	4,784	13,700,000	2863.6999999999998	(635,680)	0	0	(5,297,323)		(5,297,323)	(943,212)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2020	05/14/2021	5,360	15,350,000	2863.6999999999998	(693,820)	0	0	(5,935,322)		(5,935,322)	(1,056,810)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2020	05/14/2021	10,616	30,400,000	2863.6999999999998	(1,340,640)	0	0	(11,754,645)		(11,754,645)	(2,092,966)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2020	05/14/2021	7,508	21,500,000	2863.6999999999998	(922,350)	0	0	(8,313,318)		(8,313,318)	(1,480,223)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2020	05/17/2021	1,502	4,300,000	2863.6999999999998	(190,920)	0	0	(1,662,994)		(1,662,994)	(295,397)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2020	06/15/2021	20,414	62,600,000	3066.5900000000001	(2,885,860)	0	0	(18,573,363)		(18,573,363)	(3,609,582)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2020	06/15/2021	10,761	33,000,000	3066.5900000000001	(1,372,800)	0	0	(9,791,070)		(9,791,070)	(1,902,815)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2020	06/15/2021	6,832	20,950,000	3066.5900000000001	(919,705)	0	0	(6,215,846)		(6,215,846)	(1,207,999)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2020	07/15/2021	9,360	30,200,000	3226.5599999999999	(1,247,260)	0	0	(7,119,569)		(7,119,569)	(1,455,110)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2020	07/15/2021	10,166	32,800,000	3226.5599999999999	(1,394,000)	0	0	(7,732,513)		(7,732,513)	(1,580,384)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2020	08/13/2021	6,374	21,500,000	3372.8499999999999	(746,050)	0	0	(4,048,750)		(4,048,750)	(872,283)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2020	08/13/2021	7,442	25,100,000	3372.8499999999999	(1,009,020)	0	0	(4,726,680)		(4,726,680)	(1,018,340)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2021	01/14/2022	11,623	43,800,000	3768.25	0	(1,835,220)	0	(4,368,853)		(4,368,853)	(2,533,633)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2021	01/14/2022	13,322	50,200,000	3768.25	0	(2,053,180)	0	(5,007,224)		(5,007,224)	(2,954,044)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/12/2021	01/21/2022	84,935	332,945,000	3920	0	(26,588,000)	0	(23,431,246)		(23,431,246)	3,156,754	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/12/2021	02/04/2022	84,892	332,775,000	3920	0	(26,987,500)	0	(23,983,267)		(23,983,267)	3,004,234	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/12/2021	02/18/2022	99,847	390,900,000	3915	0	(32,400,000)	0	(29,175,839)		(29,175,839)	3,224,161	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	01/21/2022	153,094	629,214,400	4110	0	(33,304,000)	0	(26,826,665)		(26,826,665)	6,477,335	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	02/18/2022	76,547	314,607,200	4110	0	(17,760,000)	0	(14,428,732)		(14,428,732)	3,331,268	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	02/18/2022	76,389	313,960,800	4110	0	(17,972,000)	0	(14,428,732)		(14,428,732)	3,543,268	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2021	02/04/2022	191,306	786,266,000	4110	0	(40,440,000)	0	(34,880,907)		(34,880,907)	5,559,093	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2021	02/18/2022	76,019	312,436,800	4110	0	(17,232,000)	0	(14,428,732)		(14,428,732)	2,803,268	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2021	03/04/2022	76,116	312,836,800	4110	0	(17,456,000)	0	(14,930,609)		(14,930,609)	2,525,391	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2021	01/21/2022	143,195	588,529,500	4110	0	(27,099,000)	0	(25,196,336)		(25,196,336)	1,902,664	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2021	02/04/2022	95,109	390,900,000	4110	0	(21,074,000)	0	(17,403,999)		(17,403,999)	3,670,001	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2021	02/18/2022	95,182	391,200,000	4110	0	(21,866,000)	0	(18,035,914)		(18,035,914)	3,830,086	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/22/2021	03/04/2022	75,605	309,979,200	4100	0	(18,696,800)	0	(15,338,934)		(15,338,934)	3,357,866	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/22/2021	03/18/2022	75,421	309,979,200	4110	0	(16,960,000)	0	(15,428,895)		(15,428,895)	1,531,106	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/22/2021	03/18/2022	84,848	348,726,600	4110	0	(19,269,000)	0	(17,397,619)		(17,397,619)	1,871,381	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2021	12/17/2021	111,850	483,750,000	4325	0	(10,687,500)	0	(8,831,014)		(8,831,014)	1,856,486	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/24/2021	12/17/2021	224,357	970,342,500	4325	0	(23,587,500)	0	(17,696,878)		(17,696,878)	5,890,622	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2021	12/17/2021	113,452	490,678,750	4325	0	(10,940,000)	0	(8,847,178)		(8,847,178)	2,092,823	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2021	03/04/2022	191,484	785,086,000	4100	0	(38,160,000)	0	(38,423,229)		(38,423,229)	(263,229)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2021	02/18/2022	93,902	385,000,000	4100	0	(18,310,000)	0	(18,579,106)		(18,579,106)	(269,106)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2021	02/18/2022	89,233	383,702,000	4300	0	(10,254,000)	0	(10,143,091)		(10,143,091)	110,909	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2021	03/18/2022	93,317	382,600,000	4100	0	(19,320,000)	0	(19,838,522)		(19,838,522)	(518,522)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2021	01/21/2022	56,596	233,460,000	4125	0	(10,254,000)	0	(9,614,799)		(9,614,799)	639,201	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2021	02/18/2022	53,145	217,896,000	4100	0	(10,925,600)	0	(10,384,792)		(10,384,792)	540,808	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2021	02/18/2022	72,157	312,079,200	4325	0	(8,656,000)	0	(7,468,516)		(7,468,516)	1,187,484	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2021	02/18/2022	85,599	370,215,000	4325	0	(10,339,325)	0	(8,849,307)		(8,849,307)	1,490,018	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/03/2021	12/17/2021	9,248	38,702,900	4185	0	(1,182,000)	0	(1,175,728)		(1,175,728)	6,272	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/03/2021	12/17/2021	9,001	38,702,900	4300	0	(806,000)	0	(779,729)		(779,729)	26,271	0	0	0	0		EL (Equity Risk Liability)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(13,358,105)	(532,414,625)	0	(566,495,780)	XXX	(566,495,780)	39,575,118	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/08/2021	01/21/2022	74,627	233,209,800	3125	0	0	0	3,387,483		3,387,483	3,387,483	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/09/2021	01/21/2022	64,190	195,779,500	3050	0	(6,025,000)	0	(3,717,406)		(3,717,406)	2,307,594	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2021	01/21/2022	76,886	255,645,000	3325	0	(11,212,500)	0	(7,272,952)		(7,272,952)	3,939,548	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2021	02/18/2022	104,434	368,128,800	3525	0	(21,794,760)	0	(15,102,947)		(15,102,947)	6,691,813	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	02/18/2022	35,287	117,330,000	3325	0	(5,771,283)	0	(3,697,944)		(3,697,944)	2,073,339	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/03/2021	03/18/2022	9,461	29,801,233	3150	0	(1,232,000)	0	(808,822)		(808,822)	423,178	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@2875	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	01/22/2021	05/21/2021	200	57,500,000	2875	0	(544,474)	0	(74,000)		(74,000)	470,474	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@3325	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	02/16/2021	12/17/2021	1,230	408,975,000	3325	0	(19,559,093)	0	(12,158,550)		(12,158,550)	7,400,543	0	0	0	0		EL (Equity Risk Liability)
S&P 500 INDEX OPTION@3325	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	02/16/2021	01/21/2022	150	49,875,000	3325	0	(2,591,948)	0	(1,656,000)		(1,656,000)	935,948	0	0	0	0		EL (Equity Risk Liability)
Interest Rate Swaption - 122196AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2018	02/21/2033	200,000,000	200,000,000	2.5875 / 0.18238	(7,520,000)	0	0	(11,758,381)		(11,758,381)	14,803,138	0	0	0	0		LD (Liability Cashflow)
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(7,520,000)	(68,731,057)	0	(52,859,520)	XXX	(52,859,520)	42,433,056	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(20,878,105)	(601,145,683)	0	(619,355,300)	XXX	(619,355,300)	82,008,174	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(13,358,105)	(532,414,625)	0	(566,495,780)	XXX	(566,495,780)	39,575,118	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(7,520,000)	(68,731,057)	0	(52,859,520)	XXX	(52,859,520)	42,433,056	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(20,878,105)	(601,145,683)	0	(619,355,300)	XXX	(619,355,300)	82,008,174	0	0	0	0	XXX	XXX
Currency Swap - 100445AG - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	5,182	529,085		662,269	0	(25,806)	0	0	42,807		100% \ 100%
Currency Swap - 101214AG - Receive: Fixed USD Pay: Fixed CAD	C2969@\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	3,220	255,971		348,744	0	(15,355)	0	0	24,441		100% \ 100%
Currency Swap - 101698AG - 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	2,516	194,965		267,178	0	(11,128)	0	0	17,879		100% \ 100%
Currency Swap - 101993AG - 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	5,789	380,034		555,125	0	(24,535)	0	0	38,546		100% \ 100%
Currency Swap - 102427AG - 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	5,016	336,077		488,345	0	(22,598)	0	0	35,259		100% \ 100%
Currency Swap - 104783AG - 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	20,034	729,288		735,779	0	175,327	0	0	8,980		100% \ 100%
Currency Swap - 106478AG - 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	1,165,000	4.41 / 2.9	0	0	4,862	93,200		96,461	0	44,001	0	0	13,873		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 110071AC - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	14,408,114	3.85 / 3.41	0	0	32,094	1,639,053		1,880,883	0	(118,001)	0	0	149,871		100% \ 100%
Currency Swap - 110642AC - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	5,415,560	3.45 / 3.07	0	0	8,766	498,253		567,722	0	(45,442)	0	0	50,619		100% \ 100%
Currency Swap - 111185AG - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2015	12/15/2025	0	1,042,877	3.99 / 3.86	0	0	(108)	(60,697)		(48,834)	0	(14,856)	0	0	11,313		100% \ 100%
Currency Swap - 111225AG - 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	16,000,000	4.13 / 2.25	0	0	63,928	(1,657,089)		(1,722,821)	0	724,883	0	0	185,449		99% \ 100%
Currency Swap - 111263AG - Receive: Fixed USD Pay: Fixed AUD	Q8773@AH1 - Stockland Trust Mgmt Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2015	12/22/2025	0	11,814,500	3.43 / 4.581	0	0	(38,980)	(529,141)		(1,262,944)	0	162,064	0	0	128,417		100% \ 100%
Currency Swap - 111733AG - 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	3,505,000	3.86 / 3.4	0	0	6,125	183,675		172,942	0	(30,693)	0	0	54,888		100% \ 100%
Currency Swap - 112107AG - 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	3,321,429	3.51 / 1.78	0	0	13,268	(211,309)		(184,053)	0	145,031	0	0	36,864		100% \ 100%
Currency Swap - 112455AG - Receive: Fixed USD Pay: Fixed EUR	G7738@AB1 - SH Euro Finance Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2016	06/09/2026	0	2,607,550	4.12 / 2.22	0	0	10,890	(191,220)		(182,596)	0	114,899	0	0	29,705		100% \ 100%
Currency Swap - 113535AG - 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	1,178,000	3.25 / 2.8	0	0	1,833	51,207		53,076	0	(10,413)	0	0	13,489		98% \ 100%
Currency Swap - 113748AC - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	12,163,476	3.48 / 3.1	0	0	20,523	735,524		755,827	0	(105,607)	0	0	139,029		100% \ 100%
Currency Swap - 113770AG - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	8,000,000	3.769 / 3.33	0	0	12,545	275,997		357,258	0	(71,379)	0	0	72,141		99% \ 100%
Currency Swap - 113857AG - 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	16,000,000	3.612 / 4.73	0	0	(42,314)	(309,422)		(1,417,524)	0	214,133	0	0	203,412		100% \ 100%
Currency Swap - 114010AC - Receive: Fixed USD Pay: Fixed AUD	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/06/2026	0	22,615,509	2.86 / 3.915	0	0	(65,080)	(536,510)		(1,841,035)	0	303,972	0	0	259,491		100% \ 100%
Currency Swap - 114128AG - Receive: Fixed USD Pay: Fixed EUR	55384@AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2016	07/28/2026	0	8,000,000	3.55 / 1.84	0	0	31,423	(423,580)		(447,284)	0	345,816	0	0	92,306		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 114193AG - 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	5,536,000	3.96 / 2.08	0	0	23,353	(369,837)		(307,268)	0	242,454	0	0	63,779		100% \ 100%
Currency Swap - 114592AG - 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	7,142,604	3.92 / 3.85	0	0	2,616	(292,387)		(207,213)	0	(100,086)	0	0	83,385		100% \ 100%
Currency Swap - 114816AG - 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	4,606,700	3.14 / 1.31	0	0	20,473	(209,395)		(253,857)	0	197,717	0	0	63,012		100% \ 100%
Currency Swap - 115341AG - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2016	01/11/2024	0	2,368,000	4.25 / 2.25	0	0	10,618	(151,792)		(105,203)	0	103,446	0	0	19,740		100% \ 100%
Currency Swap - 115572AC - 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	6,290,000	4.04 / 1.8	0	0	30,796	(725,218)		(631,147)	0	287,998	0	0	75,150		100% \ 100%
Currency Swap - 115724AG - Receive: Fixed USD Pay: Fixed EUR	G8472#AD3 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2016	02/27/2029	0	16,000,000	4.137 / 2.04	0	0	74,887	(1,512,386)		(1,635,158)	0	718,942	0	0	224,940		100% \ 100%
Currency Swap - 115816AG - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2016	12/20/2024	0	2,690,838	5.95 / 3.5	0	0	12,957	(290,723)		(230,918)	0	122,403	0	0	25,951		100% \ 100%
Currency Swap - 115824AG - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2016	12/20/2024	0	1,793,892	5.95 / 3.5	0	0	8,638	(193,815)		(153,946)	0	81,602	0	0	17,301		100% \ 100%
Currency Swap - 116013AG - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2016	01/05/2022	0	8,000,000	3.96 / 3.46	0	0	8,137	(347,854)		(327,903)	0	(112,375)	0	0	34,950		100% \ 100%
Currency Swap - 116335AG - Receive: Fixed USD Pay: Fixed AUD	Q8458*AA0 - Servco Australia PTY LTD. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/20/2017	02/15/2029	0	1,785,720	5.05 / 6.13	0	0	(4,555)	(13,822)		(139,120)	0	23,627	0	0	25,054		100% \ 100%
Currency Swap - 116392AG - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/24/2017	03/08/2027	0	34,250,000	3.64 / 1.44	0	0	175,775	(3,195,605)		(2,606,542)	0	1,537,267	0	0	417,308		100% \ 100%
Currency Swap - 116784AC - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2017	03/02/2027	0	8,505,540	3.94 / 2.54	0	0	26,123	(931,608)		(639,361)	0	(87,210)	0	0	103,492		100% \ 100%
Currency Swap - 117063AG - Receive: Fixed USD Pay: Fixed EUR	81725TG@3 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2017	05/03/2027	0	14,326,667	3.9 / 1.71	0	0	72,821	(1,344,000)		(1,151,562)	0	643,333	0	0	176,796		100% \ 100%
Currency Swap - 117217AG - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	12,490,240	3.63 / 4.5	0	0	(20,663)	(820)		(608,274)	0	164,000	0	0	154,406		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 117233AC - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	09/30/2024	0	1,901,824	4.25 / 2.83	0	0	5,290	(195,320)		(134,901)	0	(19,380)	0	0	17,790		100% \ 100%
Currency Swap - 117457AG - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/20/2017	05/31/2032	0	21,775,971	3.99 / 2.07	0	0	91,971	(2,002,993)		(2,384,335)	0	976,206	0	0	363,839		100% \ 100%
Currency Swap - 117683AC - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/08/2017	05/10/2022	0	7,226,100	4.42 / 3.07	0	0	22,944	(472,626)		(391,517)	0	(71,145)	0	0	38,070		100% \ 100%
Currency Swap - 117886AG - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2017	06/14/2027	0	8,728,000	3.73 / 1.65	0	0	42,377	(439,130)		(296,110)	0	376,341	0	0	108,700		100% \ 100%
Currency Swap - 118348AG - Receive: Fixed USD Pay: Fixed EUR	B6961#AE8 - Puratos NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/23/2017	07/19/2027	0	7,679,000	3.24 / 1.35	0	0	34,411	(392,122)		(378,332)	0	331,347	0	0	96,379		100% \ 100%
Currency Swap - 118514AG - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	6,555,498	5.28 / 3	0	0	34,480	(244,746)		(119,751)	0	279,173	0	0	59,698		100% \ 100%
Currency Swap - 119478AC - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2017	09/14/2027	0	15,087,384	4.29 / 2.34	0	0	72,310	236,293		359,567	0	609,687	0	0	191,650		100% \ 100%
Currency Swap - 120209AG - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2017	11/21/2022	0	7,678,509	5.46 / 2.94	0	0	47,198	(93,237)		100,162	0	319,056	0	0	49,163		100% \ 100%
Currency Swap - 120926AG - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2017	06/30/2035	0	4,964,697	3.79 / 3.67	0	0	1,132	(106,455)		353	0	(68,266)	0	0	93,707		100% \ 100%
Currency Swap - 121184AG - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2017	01/30/2026	0	7,067,594	4.75 / 2.41	0	0	40,791	75,554		344,554	0	287,047	0	0	77,668		99% \ 100%
Currency Swap - 121271AC - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2017	12/20/2024	0	32,884,999	4.1975 / 1.84	0	0	188,802	406,226		1,679,368	0	1,333,362	0	0	317,150		100% \ 100%
Currency Swap - 121284AC - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2017	12/20/2024	0	11,564,265	3.79 / 2.47	0	0	37,089	(333,734)		64,905	0	(109,951)	0	0	111,528		100% \ 100%
Currency Swap - 121609AC - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/19/2018	01/19/2028	0	6,608,250	3.625 / 4.23	0	0	(6,615)	324,638		163,662	0	82,500	0	0	86,168		100% \ 100%
Currency Swap - 122026AG - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/08/2018	02/21/2028	0	12,387,650	5.58 / 3.1	0	0	79,395	517,120		1,099,329	0	487,325	0	0	162,578		100% \ 100%

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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 123981AG - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2018	07/31/2026	0	12,380,000	6.207 / 3.36	0	0	85,557	(56,080)		656,789	0	510,543	0	0	142,952		100% \ 100%
Currency Swap - 124009AC - Receive: Fixed USD Pay: Fixed EUR	750000248 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2018	09/14/2027	0	5,055,643	4.95 / 2.33	0	0	32,109	(19,431)		216,630	0	208,349	0	0	64,220		100% \ 100%
Currency Swap - 124109AG - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/02/2018	09/19/2028	0	6,764,444	6.89 / 3.9	0	0	49,182	(75,658)		258,924	0	280,809	0	0	92,427		100% \ 100%
Currency Swap - 124140AG - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/07/2018	09/20/2028	0	3,141,914	6.68 / 3.7	0	0	22,715	(44,187)		127,310	0	130,800	0	0	42,938		100% \ 100%
Currency Swap - 124279AG - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2018	10/04/2028	0	7,610,000	6.56 / 3.7	0	0	51,937	(241,153)		135,406	0	322,316	0	0	104,279		100% \ 100%
Currency Swap - 124782AG - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2018	10/26/2026	0	9,112,169	4.235 / 2.75	0	0	31,924	(481,161)		(76,277)	0	(88,653)	0	0	107,526		100% \ 100%
Currency Swap - 125110AG - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2018	01/03/2026	0	27,609,989	4.75 / 4.39	0	0	16,357	(1,200,530)		(561,167)	0	(387,834)	0	0	301,128		100% \ 100%
Currency Swap - 125600AG - Receive: Fixed USD Pay: Fixed AUD	Q2308#AE3 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2018	06/13/2028	0	1,409,025	3.925 / 3.942	0	0	(511)	(61,493)		(60,502)	0	19,307	0	0	18,906		100% \ 100%
Currency Swap - 125808AG - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/07/2018	01/17/2029	0	9,487,007	5.015 / 3.6	0	0	29,367	(764,578)		(485,523)	0	(94,736)	0	0	132,442		100% \ 100%
Currency Swap - 126021AG - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2018	01/20/2026	0	7,925,339	5.44 / 2.73	0	0	50,441	(322,094)		52,114	0	338,585	0	0	86,852		100% \ 100%
Currency Swap - 126264AG - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2019	01/29/2024	0	18,145,056	4.11 / 1.49	0	0	115,069	(570,068)		170,648	0	768,319	0	0	152,568		100% \ 100%
Currency Swap - 127357AG - Receive: Fixed USD Pay: Fixed EUR	F2004#AB8 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2019	04/17/2031	0	15,787,620	4.56 / 2.14	0	0	92,355	(549,050)		(117,359)	0	670,675	0	0	250,194		100% \ 100%
Currency Swap - 127384AC - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/22/2019	03/30/2027	0	5,651,000	3.66 / 1.27	0	0	32,252	(225,500)		(32,782)	0	241,250	0	0	69,195		100% \ 100%
Currency Swap - 127392AC - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/22/2019	03/30/2027	0	16,953,000	3.69 / 1.36	0	0	93,891	(676,500)		(166,661)	0	723,750	0	0	207,584		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 127607AG - Receive: Fixed USD Pay: Fixed EUR	435596E*8 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/11/2019	05/10/2029	0	7,500,000	4.6 / 2.03	0	0	46,321	(322,817)		(72,751)	0	321,153	0	0	106,794		100% \ 100%
Currency Swap - 127930AG - Receive: Fixed USD Pay: Fixed AUD	Q2309*AB2 - Charter Hall Wholesale Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2019	06/13/2029	0	19,148,306	3.43 / 3.33	0	0	(9,205)	(1,905,985)		(1,691,801)	0	276,430	0	0	274,189		100% \ 100%
Currency Swap - 128042AG - Receive: Fixed USD Pay: Fixed GBP	227047B@5 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/16/2019	06/07/2027	0	12,982,349	3.556 / 2.46	0	0	31,407	(1,005,739)		(751,184)	0	(129,266)	0	0	161,440		100% \ 100%
Currency Swap - 128704AG - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2019	08/20/2026	0	20,000,060	4.08 / 2.98	0	0	42,207	(2,133,639)		(1,809,409)	0	(204,541)	0	0	232,102		100% \ 100%
Currency Swap - 128725AG - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/10/2019	06/30/2042	0	12,933,240	3.3675 / 3.365	0	0	(2,528)	(565,447)		(325,395)	0	(181,713)	0	0	298,096		100% \ 100%
Currency Swap - 129141AG - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2019	02/16/2027	0	11,094,035	5.26 / 4.03	(177,842)	0	21,484	(1,669,934)		(1,411,148)	0	(117,275)	5,411	0	134,466		100% \ 100%
Currency Swap - 129147AG - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2019	08/23/2027	0	13,035,452	3.422 / 2.77	(630,389)	0	11,211	(2,350,582)		(2,006,419)	0	(139,859)	18,536	0	164,825		100% \ 100%
Currency Swap - 129149AG - Receive: Fixed USD Pay: Fixed GBP	G1944#\H8 - Castle Bidco plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2019	08/16/2027	0	13,470,643	4.288 / 3.62	(737,141)	0	8,720	(2,510,977)		(2,165,104)	0	(145,010)	21,353	0	170,076		100% \ 100%
Currency Swap - 129331AG - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2019	09/05/2031	0	9,980,460	4.5175 / 2.25	0	0	53,494	(479,710)		(376,307)	0	429,425	0	0	161,163		100% \ 100%
Currency Swap - 129679AC - Receive: Fixed USD Pay: Fixed EUR	750000297 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/06/2019	09/10/2026	0	43,260,750	3.21 / 1.01	0	0	227,662	(2,752,245)		(1,687,551)	0	1,888,988	0	0	504,667		100% \ 100%
Currency Swap - 130109AG - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	05/07/2030	0	27,609,189	3.385 / 1.33	0	0	134,028	(2,043,630)		(2,159,990)	0	1,217,348	0	0	416,481		100% \ 100%
Currency Swap - 130221AG - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2019	10/31/2029	0	10,459,410	3.33 / 2.55	0	0	16,149	(925,874)		(1,089,751)	0	(105,213)	0	0	153,216		100% \ 100%
Currency Swap - 130225AG - Receive: Fixed USD Pay: Fixed GBP	G3056@AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2019	10/31/2031	0	11,685,083	3.44 / 2.62	0	0	19,080	(1,034,372)		(1,312,441)	0	(117,542)	0	0	190,070		100% \ 100%
Currency Swap - 130391AG - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2019	08/15/2029	0	21,063,016	2.87 / 2.547	0	0	95	(2,774,497)		(2,552,723)	0	312,972	0	0	304,753		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 130574AG - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2019	07/31/2025	0	10,202,980	6.365 / 6.39	0	0	(3,528)	(394,456)		(514,759)	0	139,138	0	0	106,196		100% \ 100%
Currency Swap - 130580AG - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2019	11/25/2024	0	14,280,593	5.46 / 4.64	0	0	18,925	(1,020,280)		(900,533)	0	(141,398)	0	0	136,425		100% \ 100%
Currency Swap - 130928AG - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/19/2019	02/15/2042	0	7,606,439	3.912 / 4.166	0	0	(7,222)	(421,521)		(474,126)	0	(108,069)	0	0	173,760		100% \ 100%
Currency Swap - 131016AG - Receive: Fixed USD Pay: Fixed CHF	116794B@6 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/25/2019	12/11/2029	0	18,956,914	3.31 / 1.01	0	0	103,242	(1,145,089)		(948,894)	0	1,300,791	0	0	279,514		100% \ 100%
Currency Swap - 131288AG - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri GmbH Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2019	01/30/2030	0	20,007,000	3.76 / 1.7	0	0	96,000	(1,148,400)		(1,244,789)	0	868,500	0	0	297,268		100% \ 100%
Currency Swap - 131406AG - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2019	12/30/2031	0	27,841,250	3.66 / 1.6	0	0	131,742	(1,541,250)		(1,385,454)	0	1,206,250	0	0	456,361		100% \ 100%
Currency Swap - 131440AC - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2019	12/19/2029	0	4,977,082	3.88 / 2.55	0	0	12,921	(378,407)		(342,977)	0	328,501	0	0	73,476		100% \ 100%
Currency Swap - 131469AC - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2019	12/19/2029	0	12,228,631	3.91 / 1.66	0	0	64,571	(718,979)		(566,638)	0	520,267	0	0	180,530		100% \ 100%
Currency Swap - 131472AC - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2019	12/19/2029	0	7,596,905	4.08 / 1.94	0	0	37,755	(409,410)		(421,696)	0	328,686	0	0	112,152		100% \ 100%
Currency Swap - 131547AC - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/19/2019	12/23/2029	0	16,797,150	3.56 / 3.4	0	0	(5,059)	(1,825,193)		(1,519,464)	0	244,500	0	0	248,128		100% \ 100%
Currency Swap - 132232AG - Receive: Fixed USD Pay: Fixed EUR	G4940@AA4 - Irish Residential Prop REITplc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/12/2020	03/11/2030	0	19,999,890	3.786 / 1.83	0	0	89,529	(1,580,968)		(1,972,112)	0	885,967	0	0	299,101		100% \ 100%
Currency Swap - 132361AC - Receive: Fixed USD Pay: Fixed EUR	260543DB6 - DOW CHEMICAL CO/THE CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2020	09/15/2039	0	8,931,600	3.695 / 1.875	113,342	0	40,479	(670,595)		(1,502,367)	0	394,009	(1,451)	0	191,858		100% \ 100%
Currency Swap - 132504AC - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2020	02/27/2027	0	13,565,193	3.04 / 1.25	0	0	55,987	(1,137,104)		(1,200,571)	0	603,579	0	0	164,831		100% \ 100%
Currency Swap - 135387AG - Receive: Fixed USD Pay: Fixed GBP	43761AD*4 - HomeServe plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2020	08/20/2030	0	20,472,294	3.635 / 3.21	0	0	14,303	(1,689,828)		(2,856,606)	0	(204,803)	0	0	313,619		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 136137AG - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/10/2020	12/13/2032	0	27,420,031	2.8975 / 1.66	0	0	84,831	347,818		(2,075,281)	0	1,111,405	0	0	468,987		100% \ 100%
Currency Swap - 136421AG - Receive: Fixed USD Pay: Fixed CAD	982244AA3 - Wright Canada Holdings, LTD. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/22/2020	09/30/2035	0	8,270,677	3.13 / 3.435	0	0	(9,440)	(481,362)		(578,331)	0	(117,816)	0	0	157,469		100% \ 100%
Currency Swap - 136583AC - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/06/2020	04/15/2050	0	4,716,000	3.055 / 1.625	(235,657)	0	16,860	(216,888)		(801,576)	0	202,574	1,657	0	127,070		100% \ 100%
Currency Swap - 137199AG - Receive: Fixed USD Pay: Fixed EUR	03063#AD6 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/30/2020	01/07/2031	0	8,737,106	3.035 / 1.62	0	0	30,908	(47,086)		(549,899)	0	360,621	0	0	136,540		100% \ 100%
Currency Swap - 137657AG - Receive: Fixed USD Pay: Fixed EUR	E8203#AA7 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/20/2020	12/11/2032	0	16,369,532	3.555 / 2.15	0	0	57,498	158,620		(793,034)	0	665,512	0	0	279,917		100% \ 100%
Currency Swap - 140388AG - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/17/2021	02/26/2031	0	29,139,882	2.6 / 2.8	0	0	(5,666)	(362,843)		(319,447)	0	(362,843)	0	0	458,507		100% \ 100%
Currency Swap - 140868AG - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	734	50,450		(17,236)	0	50,450	0	0	93,736		100% \ 100%
Currency Swap - 96870AG - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/15/2011	11/17/2023	0	3,363,250	4.224 / 4.01	0	0	5,977	447,110		437,615	0	119,717	0	0	27,266		100% \ 100%
Currency Swap - 99145AG - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	2,204	92,160		81,689	0	79,123	0	0	11,683		100% \ 100%
Currency Swap - 99146AG - Receive: Fixed USD Pay: Fixed EUR	N5375@AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	2,204	92,160		81,689	0	79,123	0	0	11,683		100% \ 100%
Currency Swap - 99321AG - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	5,654	488,987		510,450	0	(33,127)	0	0	37,427		100% \ 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(1,667,686)	0	3,379,256	(51,591,722)	XXX	(48,224,771)	0	25,840,765	45,506	0	14,757,187	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(1,667,686)	0	3,379,256	(51,591,722)	XXX	(48,224,771)	0	25,840,765	45,506	0	14,757,187	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - 100009RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/18/2032	0	65,000,000	2.474 / .2256	4,950,910	0	365,616	4,106,726		4,106,726	(6,336,845)	0	(69,194)	0	1,104,445		LD (Liability Cashflow)
Interest Rate Swap - 100057RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/25/2032	0	75,000,000	2.524 / .2178	6,253,289	0	432,572	5,132,491		5,132,491	(7,342,254)	0	(87,505)	0	1,275,397		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 100059RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/25/2032	0	100,000,000	2.518 / .2178	8,251,191	0	575,263	6,779,634		6,779,634	(9,786,781)	0	(115,457)	0	1,700,530		LD (Liability Cashflow)
Interest Rate Swap - 100060RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/25/2032	0	75,000,000	2.491 / .2178	5,896,361	0	426,384	4,869,781		4,869,781	(7,330,327)	0	(82,486)	0	1,275,397		LD (Liability Cashflow)
Interest Rate Swap - 100082RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/31/2032	0	100,000,000	2.455 / .2115	7,373,238	0	560,651	6,127,400		6,127,400	(9,765,862)	0	(102,556)	0	1,701,715		LD (Liability Cashflow)
Interest Rate Swap - 100124RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/13/2032	0	65,000,000	2.32 / .1976	3,499,610	0	342,975	3,026,458		3,026,458	(6,327,800)	0	(49,115)	0	1,107,782		LD (Liability Cashflow)
Interest Rate Swap - 100181RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/21/2042	0	100,000,000	2.6 / .1824	10,213,633	0	600,036	7,762,707		7,762,707	(16,631,904)	0	(79,618)	0	2,325,929		LD (Liability Cashflow)
Interest Rate Swap - 100926RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/08/2023	0	100,000,000	1.935 / .234	3,634,903	0	425,333	2,947,129		2,947,129	(414,519)	0	(137,823)	0	665,490		LD (Liability Cashflow)
Interest Rate Swap - 101163RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/25/2033	0	100,000,000	2.835 / .1875	12,888,575	0	658,972	10,168,138		10,168,138	(10,222,722)	0	(176,850)	0	1,724,858		LD (Liability Cashflow)
Interest Rate Swap - 101186RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/27/2033	0	100,000,000	2.72 / .1898	11,210,929	0	625,835	8,917,360		8,917,360	(10,166,446)	0	(154,048)	0	1,725,247		LD (Liability Cashflow)
Interest Rate Swap - 101234RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/04/2043	0	100,000,000	.1834 / 2.85	(15,488,079)	0	(658,540)	(12,256,870)		(12,256,870)	17,196,836	0	117,948	0	2,341,336		LD (Liability Cashflow)
Interest Rate Swap - 101235RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/04/2023	0	150,000,000	.1834 / 1.89	(4,980,325)	0	(627,810)	(4,634,491)		(4,634,491)	678,930	0	183,224	0	1,041,236		LD (Liability Cashflow)
Interest Rate Swap - 101262RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/07/2023	0	150,000,000	.1755 / 1.815	(4,232,151)	0	(601,096)	(4,426,341)		(4,426,341)	679,482	0	154,986	0	1,043,413		LD (Liability Cashflow)
Interest Rate Swap - 101372RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/21/2033	0	65,000,000	2.795 / .1866	8,015,351	0	416,349	6,341,803		6,341,803	(6,664,703)	0	(108,733)	0	1,124,571		LD (Liability Cashflow)
Interest Rate Swap - 101431RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/02/2043	0	50,000,000	3.124 / .2375	10,630,085	0	360,828	8,587,218		8,587,218	(8,847,483)	0	(80,197)	0	1,172,747		LD (Liability Cashflow)
Interest Rate Swap - 101467RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/03/2033	0	70,000,000	2.798 / .2375	8,663,930	0	448,108	6,850,191		6,850,191	(7,202,615)	0	(117,199)	0	1,212,843		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 101509RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/08/2033	0	75,000,000	2.71 / .234	8,311,619	0	464,312	6,615,784		6,615,784	(7,689,197)	0	(112,262)	0	1,300,202		LD (Liability Cashflow)
Interest Rate Swap - 101529RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/09/2043	0	100,000,000	2.8425 / .2248	15,355,698	0	654,306	12,145,955		12,145,955	(17,244,534)	0	(115,588)	0	2,346,497		LD (Liability Cashflow)
Interest Rate Swap - 101532RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/09/2033	0	75,000,000	2.6775 / .2248	7,953,192	0	459,792	6,348,176		6,348,176	(7,680,942)	0	(107,506)	0	1,300,347		LD (Liability Cashflow)
Interest Rate Swap - 101581RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/11/2043	0	5,000,000	2.855 / .2248	781,070	0	32,839	618,588		618,588	(863,579)	0	(5,892)	0	117,339		LD (Liability Cashflow)
Interest Rate Swap - 101601RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/16/2023	0	150,000,000	2.46 / .2256	10,711,697	0	837,551	6,603,588		6,603,588	(737,228)	0	(386,515)	0	1,072,004		LD (Liability Cashflow)
Interest Rate Swap - 101760RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/08/2043	0	30,000,000	.1926 / 2.8513	(4,668,526)	0	(198,751)	(3,695,751)		(3,695,751)	5,192,013	0	35,381	0	705,237		LD (Liability Cashflow)
Interest Rate Swap - 101806RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/13/2043	0	41,000,000	.1976 / 2.926	(7,027,440)	0	(278,453)	(5,602,948)		(5,602,948)	7,149,550	0	53,308	0	964,117		LD (Liability Cashflow)
Interest Rate Swap - 102074RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/28/2043	0	75,000,000	2.9325 / .1898	12,925,804	0	510,225	10,303,264		10,303,264	(12,992,609)	0	(99,609)	0	1,755,571		LD (Liability Cashflow)
Interest Rate Swap - 102080RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/07/2023	0	110,000,000	2.2813 / .1755	6,545,601	0	569,022	4,690,086		4,690,086	(597,263)	0	(232,394)	0	813,086		LD (Liability Cashflow)
Interest Rate Swap - 102096RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/10/2023	0	225,000,000	2.2275 / .1825	12,561,690	0	1,130,125	9,377,067		9,377,067	(1,232,515)	0	(446,265)	0	1,666,196		LD (Liability Cashflow)
Interest Rate Swap - 102163RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/19/2023	0	100,000,000	3 / .1896	10,916,758	0	692,112	5,904,016		5,904,016	(560,617)	0	(385,841)	0	744,604		LD (Liability Cashflow)
Interest Rate Swap - 102197RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/25/2023	0	150,000,000	.2006 / 2.03	(6,334,137)	0	(668,594)	(5,679,347)		(5,679,347)	841,204	0	224,272	0	1,120,960		LD (Liability Cashflow)
Interest Rate Swap - 102673RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/05/2023	0	150,000,000	.1951 / 1.9	(4,944,404)	0	(635,007)	(5,421,668)		(5,421,668)	929,165	0	171,884	0	1,148,939		LD (Liability Cashflow)
Interest Rate Swap - 102747RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/15/2023	0	100,000,000	.1976 / 2.0175	(4,119,261)	0	(451,981)	(3,916,919)		(3,916,919)	633,383	0	142,036	0	770,334		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 102930RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/12/2023	0	200,000,000	.1841 / 2.32	(12,509,223)	0	(1,054,180)	(9,487,101)		(9,487,101)	1,355,352	0	425,580	0	1,564,904		LD (Liability Cashflow)
Interest Rate Swap - 102978RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/16/2043	0	100,000,000	.1895 / 2.815	(14,878,136)	0	(650,260)	(11,753,207)		(11,753,207)	17,458,370	0	109,844	0	2,369,582		LD (Liability Cashflow)
Interest Rate Swap - 103419RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/10/2033	0	540,000,000	3.5 / .2248	125,454,091	0	4,417,325	95,327,704		95,327,704	(61,936,401)	0	(1,645,104)	0	9,556,200		LD (Liability Cashflow)
Interest Rate Swap - 103516RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/22/2033	0	90,000,000	2.8975 / .1824	12,495,562	0	606,970	9,808,051		9,808,051	(9,407,485)	0	(169,240)	0	1,568,072		LD (Liability Cashflow)
Interest Rate Swap - 103517RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/23/2033	0	90,000,000	2.8875 / .1753	12,362,133	0	605,303	9,709,432		9,709,432	(9,402,004)	0	(167,334)	0	1,568,246		LD (Liability Cashflow)
Interest Rate Swap - 103793RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/18/2023	0	200,000,000	.1886 / 1.94	(7,033,636)	0	(867,218)	(7,981,485)		(7,981,485)	1,583,253	0	234,545	0	1,622,258		LD (Liability Cashflow)
Interest Rate Swap - 103836RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/25/2023	0	200,000,000	.1875 / 2.0125	(8,080,556)	0	(906,694)	(8,401,192)		(8,401,192)	1,615,283	0	268,929	0	1,628,047		LD (Liability Cashflow)
Interest Rate Swap - 104029RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/15/2043	0	117,000,000	2.734 / .1839	15,452,657	0	738,171	12,086,713		12,086,713	(20,428,723)	0	(115,328)	0	2,787,633		LD (Liability Cashflow)
Interest Rate Swap - 104117RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/30/2033	0	100,000,000	.199 / 2.66	(10,428,560)	0	(605,196)	(8,249,915)		(8,249,915)	10,813,221	0	136,610	0	1,785,169		LD (Liability Cashflow)
Interest Rate Swap - 104214RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/23/2024	0	100,000,000	.2178 / 2	(3,922,058)	0	(446,137)	(4,302,408)		(4,302,408)	916,560	0	127,691	0	838,425		LD (Liability Cashflow)
Interest Rate Swap - 104473RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/15/2044	0	119,000,000	2.909 / .1839	20,259,665	0	802,852	16,196,118		16,196,118	(21,315,930)	0	(146,232)	0	2,850,850		LD (Liability Cashflow)
Interest Rate Swap - 104854RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/23/2044	0	50,000,000	.2178 / 3.0675	(10,239,043)	0	(356,506)	(8,286,274)		(8,286,274)	9,129,577	0	73,825	0	1,200,568		LD (Liability Cashflow)
Interest Rate Swap - 105115RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/15/2044	0	60,000,000	2.799 / .1839	8,828,337	0	388,299	6,981,024		6,981,024	(10,717,463)	0	(64,293)	0	1,445,209		LD (Liability Cashflow)
Interest Rate Swap - 105116RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/15/2044	0	59,000,000	2.8078 / .1839	8,792,972	0	383,118	6,960,718		6,960,718	(10,548,070)	0	(64,029)	0	1,421,122		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 105230RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/28/2043	0	30,000,000	3.107 / .1898	6,296,011	0	217,178	5,086,927		5,086,927	(5,328,805)	0	(47,839)	0	706,094		LD (Liability Cashflow)
Interest Rate Swap - 105254RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/28/2043	0	40,000,000	3.107 / .1898	8,394,681	0	289,570	6,782,569		6,782,569	(7,105,073)	0	(63,785)	0	941,458		LD (Liability Cashflow)
Interest Rate Swap - 105293RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/28/2043	0	20,000,000	3.107 / .1898	4,197,341	0	144,785	3,391,285		3,391,285	(3,552,536)	0	(31,893)	0	470,729		LD (Liability Cashflow)
Interest Rate Swap - 105425RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/23/2024	0	100,000,000	.2178 / 2.175	(5,199,098)	0	(489,887)	(5,198,316)		(5,198,316)	1,345,461	0	158,477	0	909,921		LD (Liability Cashflow)
Interest Rate Swap - 105489RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/28/2043	0	30,000,000	3.107 / .1898	6,296,011	0	217,178	5,086,927		5,086,927	(5,328,805)	0	(47,839)	0	706,094		LD (Liability Cashflow)
Interest Rate Swap - 105561RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/28/2043	0	19,000,000	3.107 / .1898	3,987,474	0	137,546	3,221,720		3,221,720	(3,374,910)	0	(30,298)	0	447,193		LD (Liability Cashflow)
Interest Rate Swap - 105706RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/28/2043	0	25,000,000	3.107 / .1898	5,246,676	0	180,981	4,239,106		4,239,106	(4,440,670)	0	(39,866)	0	588,412		LD (Liability Cashflow)
Interest Rate Swap - 105711RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/26/2024	0	200,000,000	2.565 / .1898	16,574,854	0	1,174,024	13,143,123		13,143,123	(2,888,346)	0	(498,469)	0	1,844,783		LD (Liability Cashflow)
Interest Rate Swap - 105752RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/28/2044	0	100,000,000	3.14 / .1898	22,218,895	0	732,176	18,095,054		18,095,054	(18,603,026)	0	(159,419)	0	2,419,122		LD (Liability Cashflow)
Interest Rate Swap - 105765RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/28/2043	0	6,000,000	3.107 / .1898	1,259,202	0	43,436	1,017,385		1,017,385	(1,065,761)	0	(9,568)	0	141,219		LD (Liability Cashflow)
Interest Rate Swap - 105797RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/04/2044	0	100,000,000	3.12 / .1834	21,753,798	0	726,040	17,698,329		17,698,329	(18,574,688)	0	(154,414)	0	2,420,094		LD (Liability Cashflow)
Interest Rate Swap - 105808RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/15/2044	0	120,000,000	2.972 / .1839	22,249,424	0	828,498	17,923,718		17,923,718	(21,988,723)	0	(156,893)	0	2,905,945		LD (Liability Cashflow)
Interest Rate Swap - 105883RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/28/2043	0	4,000,000	3.107 / .1898	839,468	0	28,957	678,257		678,257	(710,507)	0	(6,379)	0	94,146		LD (Liability Cashflow)
Interest Rate Swap - 106003RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/28/2043	0	40,000,000	3.107 / .1898	8,394,681	0	289,570	6,782,569		6,782,569	(7,105,073)	0	(63,785)	0	941,458		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 106061RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/29/2024	0	200,000,000	.193 / 2.35	(13,166,088)	0	(1,050,467)	(11,834,865)		(11,834,865)	3,056,354	0	389,054	0	1,869,391		LD (Liability Cashflow)
Interest Rate Swap - 106171RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/03/2034	0	100,000,000	3.011 / .2375	15,969,953	0	693,404	12,248,019		12,248,019	(12,041,875)	0	(195,175)	0	1,837,666		LD (Liability Cashflow)
Interest Rate Swap - 106207RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/07/2034	0	125,000,000	3.035 / .2369	20,459,189	0	874,759	15,685,156		15,685,156	(15,092,256)	0	(250,281)	0	2,297,997		LD (Liability Cashflow)
Interest Rate Swap - 106210RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/07/2024	0	200,000,000	.2369 / 2.5	(15,584,878)	0	(1,132,114)	(12,910,808)		(12,910,808)	3,109,264	0	459,415	0	1,875,851		LD (Liability Cashflow)
Interest Rate Swap - 106262RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/15/2044	0	120,000,000	2.8684 / .1839	19,623,581	0	797,411	15,676,739		15,676,739	(21,934,758)	0	(139,503)	0	2,921,389		LD (Liability Cashflow)
Interest Rate Swap - 107808RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/17/2034	0	100,000,000	2.615 / .182	9,541,436	0	598,510	7,368,399		7,368,399	(11,945,007)	0	(117,142)	0	1,851,511		LD (Liability Cashflow)
Interest Rate Swap - 107993RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/24/2034	0	150,000,000	2.7 / .1905	16,729,204	0	924,789	13,081,396		13,081,396	(17,424,094)	0	(205,637)	0	2,779,171		LD (Liability Cashflow)
Interest Rate Swap - 108092RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/07/2035	0	100,000,000	3.09 / .2369	17,373,930	0	713,557	13,519,144		13,519,144	(11,911,444)	0	(212,342)	0	1,855,318		LD (Liability Cashflow)
Interest Rate Swap - 108093RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/07/2025	0	200,000,000	2.63 / .2369	17,813,871	0	1,197,114	14,259,414		14,259,414	(3,639,727)	0	(513,718)	0	1,941,344		LD (Liability Cashflow)
Interest Rate Swap - 108175RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/14/2025	0	100,000,000	2.87 / .2338	10,900,607	0	659,238	8,042,581		8,042,581	(1,848,144)	0	(313,246)	0	973,092		LD (Liability Cashflow)
Interest Rate Swap - 109272RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/14/2035	0	200,000,000	3.01 / .2338	32,276,488	0	1,388,477	24,738,046		24,738,046	(24,986,437)	0	(382,064)	0	3,746,683		LD (Liability Cashflow)
Interest Rate Swap - 109345RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/21/2045	0	150,000,000	3.0625 / .2236	31,120,325	0	1,065,826	25,306,669		25,306,669	(28,279,897)	0	(213,780)	0	3,678,553		LD (Liability Cashflow)
Interest Rate Swap - 109729RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/11/2035	0	100,000,000	3.432 / .1825	23,098,090	0	803,403	17,983,302		17,983,302	(12,499,659)	0	(273,648)	0	1,883,895		LD (Liability Cashflow)
Interest Rate Swap - 109753RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/15/2045	0	115,000,000	2.9289 / .1839	20,512,642	0	781,584	16,525,792		16,525,792	(21,488,199)	0	(142,416)	0	2,829,034		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 110148RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/06/2025	0	8,000,000	2.279 / .1926	470,218	0	41,393	480,282		480,282	(199,355)	0	(12,621)	0	83,421		LD (Liability Cashflow)
Interest Rate Swap - 110186RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/10/2035	0	200,000,000	2.853 / .1954	27,185,527	0	1,326,477	20,818,489		20,818,489	(25,282,426)	0	(317,570)	0	3,789,487		LD (Liability Cashflow)
Interest Rate Swap - 110343RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/25/2035	0	250,000,000	2.485 / .1875	18,463,816	0	1,428,681	14,107,798		14,107,798	(31,005,028)	0	(214,296)	0	4,743,505		LD (Liability Cashflow)
Interest Rate Swap - 110357RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/26/2035	0	125,000,000	2.4045 / .1898	7,530,322	0	683,609	5,747,253		5,747,253	(15,421,053)	0	(87,684)	0	2,371,974		LD (Liability Cashflow)
Interest Rate Swap - 110449RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/08/2035	0	125,000,000	2.564 / .1755	10,897,053	0	734,861	8,333,443		8,333,443	(15,604,576)	0	(125,556)	0	2,374,850		LD (Liability Cashflow)
Interest Rate Swap - 110476RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/15/2045	0	115,000,000	3.0125 / .1839	22,746,693	0	805,621	18,476,147		18,476,147	(21,847,409)	0	(153,101)	0	2,843,605		LD (Liability Cashflow)
Interest Rate Swap - 110678RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/30/2035	0	125,000,000	2.48 / .199	9,121,402	0	700,245	6,958,751		6,958,751	(15,575,222)	0	(103,267)	0	2,379,929		LD (Liability Cashflow)
Interest Rate Swap - 110719RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/01/2022	0	80,000,000	1.705 / .2375	1,727,307	0	293,582	1,752,430		1,752,430	(297,896)	0	(67,550)	0	490,337		LD (Liability Cashflow)
Interest Rate Swap - 110749RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/02/2021	0	200,000,000	.2375 / 1.57	(3,426,905)	0	(666,310)	(1,400,248)		(1,400,248)	519,669	0	159,278	0	710,898		LD (Liability Cashflow)
Interest Rate Swap - 110760RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/02/2035	0	70,000,000	2.4435 / .2375	4,673,903	0	386,071	3,562,618		3,562,618	(8,708,919)	0	(52,899)	0	1,333,007		LD (Liability Cashflow)
Interest Rate Swap - 110793RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/07/2021	0	122,850,000	.2369 / 1.565	(2,068,860)	0	(408,239)	(871,085)		(871,085)	319,409	0	95,595	0	442,438		LD (Liability Cashflow)
Interest Rate Swap - 110903RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/19/2021	0	76,000,000	1.535 / .2234	1,147,983	0	249,422	557,199		557,199	(200,671)	0	(52,809)	0	282,091		LD (Liability Cashflow)
Interest Rate Swap - 110910RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/15/2038	0	61,000,000	2.98 / .1976	10,174,484	0	422,490	7,964,535		7,964,535	(8,741,184)	0	(100,652)	0	1,262,113		LD (Liability Cashflow)
Interest Rate Swap - 110916RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/04/2040	0	70,000,000	4.4385 / .1834	31,700,700	0	738,965	25,792,791		25,792,791	(12,154,022)	0	(283,387)	0	1,522,698		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 111009RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/29/2022	0	45,000,000	1.685 / .2115	904,204	0	165,708	1,016,214		1,016,214	(173,562)	0	(35,041)	0	282,638		LD (Liability Cashflow)
Interest Rate Swap - 111083RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	11/12/2035	0	250,000,000	2.671 / .2009	26,365,930	0	1,540,106	20,127,667		20,127,667	(31,767,200)	0	(302,266)	0	4,778,793		LD (Liability Cashflow)
Interest Rate Swap - 111170RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	12/15/2045	0	60,000,000	2.977 / .1839	11,443,228	0	414,999	9,281,509		9,281,509	(11,444,538)	0	(77,625)	0	1,491,184		LD (Liability Cashflow)
Interest Rate Swap - 111171RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	12/15/2045	0	55,000,000	3.0003 / .1839	10,776,630	0	383,613	8,757,110		8,757,110	(10,516,201)	0	(73,093)	0	1,366,918		LD (Liability Cashflow)
Interest Rate Swap - 111255RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	12/04/2021	0	200,000,000	.1834 / 1.7395	(5,182,114)	0	(761,830)	(2,086,407)		(2,086,407)	544,229	0	235,415	0	823,055		LD (Liability Cashflow)
Interest Rate Swap - 111490RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	12/18/2021	0	175,000,000	.19 / 1.837	(5,473,793)	0	(703,428)	(2,051,247)		(2,051,247)	482,651	0	247,136	0	739,907		LD (Liability Cashflow)
Interest Rate Swap - 111493RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	12/18/2022	0	650,000,000	1.9325 / .19	23,143,792	0	2,767,919	18,598,727		18,598,727	(2,644,168)	0	(884,567)	0	4,256,202		LD (Liability Cashflow)
Interest Rate Swap - 112381RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	03/11/2046	0	234,000,000	2.1961 / .1773	1,653,043	0	1,161,554	(1,117,741)		(1,117,741)	(43,260,520)	0	(9,095)	0	5,843,706		LD (Liability Cashflow)
Interest Rate Swap - 112531AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/09/2031	0	70,000,000	3.325 / .1909	13,430,181	0	546,794	10,329,074		10,329,074	(6,363,786)	0	(207,124)	0	1,126,409		LD (Liability Cashflow)
Interest Rate Swap - 112533AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/05/2026	0	35,000,000	5.82 / .2384	13,894,367	0	488,409	8,526,318		8,526,318	(1,328,547)	0	(337,752)	0	401,488		LD (Liability Cashflow)
Interest Rate Swap - 112536AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/16/2032	0	75,000,000	2.53 / .1938	6,318,707	0	435,435	5,234,119		5,234,119	(7,071,865)	0	(91,886)	0	1,250,857		LD (Liability Cashflow)
Interest Rate Swap - 112537AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/10/2040	0	50,000,000	4.035 / .1954	18,849,500	0	479,369	15,296,594		15,296,594	(8,498,825)	0	(167,045)	0	1,092,881		LD (Liability Cashflow)
Interest Rate Swap - 112538AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/11/2040	0	60,000,000	4.003 / .2025	22,249,799	0	569,314	18,048,992		18,048,992	(10,175,268)	0	(197,207)	0	1,311,549		LD (Liability Cashflow)
Interest Rate Swap - 112539AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/04/2031	0	70,000,000	3.455 / .1923	14,652,944	0	569,138	11,197,396		11,197,396	(6,385,247)	0	(226,238)	0	1,125,678		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 112540AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/18/2042	0	50,000,000	2.575 / .1886	4,823,908	0	296,180	3,643,295		3,643,295	(8,152,436)	0	(38,505)	0	1,149,231		LD (Liability Cashflow)
Interest Rate Swap - 112552AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/19/2029	0	50,000,000	4.1738 / .1896	13,995,036	0	492,775	10,119,567		10,119,567	(3,590,694)	0	(257,019)	0	716,665		LD (Liability Cashflow)
Interest Rate Swap - 112553AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/24/2028	0	22,500,000	4.155 / .2178	6,058,496	0	221,515	4,320,737		4,320,737	(1,456,148)	0	(117,164)	0	309,416		LD (Liability Cashflow)
Interest Rate Swap - 112556AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/07/2030	0	15,000,000	4.07 / .1926	4,171,949	0	145,079	3,074,197		3,074,197	(1,215,614)	0	(70,863)	0	226,273		LD (Liability Cashflow)
Interest Rate Swap - 112557AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/09/2029	0	20,000,000	4.075 / .2248	5,376,077	0	192,486	3,907,403		3,907,403	(1,444,150)	0	(98,266)	0	287,649		LD (Liability Cashflow)
Interest Rate Swap - 112558AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/23/2040	0	30,000,000	4.15 / .1969	12,164,203	0	293,244	9,933,565		9,933,565	(5,287,177)	0	(105,117)	0	666,252		LD (Liability Cashflow)
Interest Rate Swap - 112559AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/18/2041	0	45,000,000	4.15 / .19	18,352,766	0	441,094	15,016,089		15,016,089	(8,013,369)	0	(154,798)	0	1,005,351		LD (Liability Cashflow)
Interest Rate Swap - 112560AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/08/2021	0	120,000,000	2.6325 / .1926	8,796,515	0	729,381	1,032,054		1,032,054	(302,632)	0	(422,314)	0	357,410		LD (Liability Cashflow)
Interest Rate Swap - 112561AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/28/2031	0	30,000,000	2.5563 / .1898	2,635,500	0	175,871	2,194,748		2,194,748	(2,714,899)	0	(39,750)	0	489,713		LD (Liability Cashflow)
Interest Rate Swap - 112562AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/14/2040	0	22,500,000	3.99 / .1839	8,305,116	0	212,469	6,742,536		6,742,536	(3,827,183)	0	(73,657)	0	493,006		LD (Liability Cashflow)
Interest Rate Swap - 112563AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/25/2042	0	15,000,000	2.52 / .1875	1,278,086	0	87,033	950,281		950,281	(2,435,307)	0	(10,238)	0	344,923		LD (Liability Cashflow)
Interest Rate Swap - 112564AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/07/2022	0	110,000,000	1.7125 / .1755	2,612,885	0	412,616	1,929,915		1,929,915	(350,293)	0	(108,493)	0	598,840		LD (Liability Cashflow)
Interest Rate Swap - 112565AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/27/2032	0	35,000,000	2.116 / .2129	884,734	0	166,431	922,233		922,233	(3,289,683)	0	(12,862)	0	588,858		LD (Liability Cashflow)
Interest Rate Swap - 112566AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/25/2042	0	50,000,000	2.505 / .1875	4,106,376	0	288,236	3,037,401		3,037,401	(8,106,231)	0	(32,901)	0	1,149,743		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 112567AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/04/2041	0	50,000,000	2.6865 / .2375	5,915,001	0	306,140	4,565,911		4,565,911	(8,055,817)	0	(47,863)	0	1,132,220		LD (Liability Cashflow)
Interest Rate Swap - 112568AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/21/2042	0	35,000,000	2.5025 / .1824	2,856,578	0	201,481	2,110,719		2,110,719	(5,669,249)	0	(22,842)	0	804,615		LD (Liability Cashflow)
Interest Rate Swap - 112569AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/03/2041	0	50,000,000	2.8215 / .1955	7,283,911	0	327,322	5,715,152		5,715,152	(8,178,599)	0	(59,452)	0	1,134,444		LD (Liability Cashflow)
Interest Rate Swap - 112570AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/01/2042	0	275,000,000	2.5808 / .2375	26,950,314	0	1,611,302	20,389,039		20,389,039	(45,444,554)	0	(206,175)	0	6,376,011		LD (Liability Cashflow)
Interest Rate Swap - 112571AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/02/2032	0	90,000,000	2.3844 / .2375	5,695,163	0	483,080	4,842,278		4,842,278	(8,707,876)	0	(79,385)	0	1,526,381		LD (Liability Cashflow)
Interest Rate Swap - 112732AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/08/2016	04/12/2036	0	200,000,000	2.475 / .2244	5,040,000	0	1,123,712	10,846,596		10,846,596	(25,832,937)	0	(60,588)	0	3,877,146		LD (Liability Cashflow)
Interest Rate Swap - 112822AG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/20/2021	0	73,200,000	2.2413 / .1866	3,906,537	0	367,537	703,770		703,770	(185,436)	0	(182,763)	0	251,032		PD (Duration)
Interest Rate Swap - 112823AG - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/07/2022	0	70,000,000	1.864 / .1035	2,784,624	0	304,720	1,022,823		1,022,823	(185,305)	0	(121,785)	0	323,092		PD (Duration)
Interest Rate Swap - 113063AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/20/2016	04/22/2021	0	150,000,000	1.222 / .2224	622,500	0	375,438	87,460		87,460	(336,126)	0	(30,896)	0	182,390		LD (Liability Cashflow)
Interest Rate Swap - 113081AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/25/2016	04/27/2056	0	25,000,000	2.2913 / .2129	0	0	129,833	544,194		544,194	(6,011,627)	0	0	0	740,276		LD (Liability Cashflow)
Interest Rate Swap - 113101AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2013	05/17/2023	0	320,000,000	2.0755 / .1915	12,275,928	0	1,494,458	11,949,238		11,949,238	(1,746,367)	0	(443,580)	0	2,334,593		LD (Liability Cashflow)
Interest Rate Swap - 113407AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/02/2011	12/06/2021	0	30,200,000	2.2888 / .1755	1,469,123	0	156,789	428,130		428,130	(90,495)	0	(68,306)	0	124,773		LD (Liability Cashflow)
Interest Rate Swap - 113409AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2013	05/17/2023	0	60,000,000	2.0755 / .1915	2,313,246	0	280,211	2,240,482		2,240,482	(326,252)	0	(84,363)	0	437,736		LD (Liability Cashflow)
Interest Rate Swap - 113561AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/08/2016	06/10/2036	0	150,000,000	2.5725 / .1825	5,400,000	0	882,792	10,089,117		10,089,117	(19,671,202)	0	(69,814)	0	2,923,418		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 113645AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/15/2036	0	200,000,000	2.5525 / .1839	7,220,000	0	1,171,081	12,908,649		12,908,649	(26,219,267)	0	(91,394)	0	3,899,614		LD (Liability Cashflow)
Interest Rate Swap - 113736AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/16/2016	06/20/2028	0	120,000,000	1.5305 / .1866	0	0	389,294	414,916		414,916	(6,867,375)	0	0	0	1,612,251		LD (Liability Cashflow)
Interest Rate Swap - 114041AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/08/2046	0	100,000,000	1.7735 / .234	0	0	384,958	(9,103,353)		(9,103,353)	(17,697,121)	0	0	0	2,513,539		LD (Liability Cashflow)
Interest Rate Swap - 114043AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/08/2023	0	300,000,000	1.1275 / .234	0	0	670,373	5,375,501		5,375,501	(1,519,367)	0	0	0	2,260,727		LD (Liability Cashflow)
Interest Rate Swap - 114351AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/05/2016	08/09/2026	0	400,000,000	1.7013 / .1909	6,140,000	0	1,500,785	11,975,270		11,975,270	(14,572,512)	0	(152,772)	0	4,629,266		LD (Liability Cashflow)
Interest Rate Swap - 114407AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2016	11/15/2041	0	130,000,000	1.739 / .1976	0	0	497,063	(10,093,947)		(10,093,947)	(19,990,093)	0	0	0	2,951,863		LD (Liability Cashflow)
Interest Rate Swap - 114497AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/18/2016	11/15/2041	0	130,000,000	1.7545 / .1976	0	0	502,101	(9,743,446)		(9,743,446)	(20,023,836)	0	0	0	2,951,863		LD (Liability Cashflow)
Interest Rate Swap - 114693AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/09/2016	02/15/2042	0	110,000,000	1.8768 / .1976	0	0	458,473	(6,026,194)		(6,026,194)	(17,318,348)	0	0	0	2,512,823		LD (Liability Cashflow)
Interest Rate Swap - 114714AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/13/2016	09/15/2028	0	250,000,000	1.635 / .1839	0	0	890,413	2,148,070		2,148,070	(15,012,807)	0	0	0	3,413,436		LD (Liability Cashflow)
Interest Rate Swap - 114923AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/29/2016	10/03/2026	0	325,000,000	1.4588 / .2375	0	0	992,360	5,142,935		5,142,935	(12,310,651)	0	0	0	3,813,756		LD (Liability Cashflow)
Interest Rate Swap - 115526AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	11/25/2022	0	200,000,000	.1875 / 1.87	0	0	(835,444)	(5,304,343)		(5,304,343)	1,042,568	0	0	0	1,284,733		LD (Liability Cashflow)
Interest Rate Swap - 115527AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	11/25/2022	0	260,000,000	.1875 / 1.885	0	0	(1,095,828)	(6,959,954)		(6,959,954)	1,365,076	0	0	0	1,670,152		LD (Liability Cashflow)
Interest Rate Swap - 115546AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/23/2016	11/25/2022	0	350,000,000	.1875 / 1.961	0	0	(1,541,653)	(9,807,777)		(9,807,777)	1,904,016	0	0	0	2,248,282		LD (Liability Cashflow)
Interest Rate Swap - 115558AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/23/2016	11/25/2022	0	250,000,000	.1875 / 1.925	0	0	(1,078,681)	(6,857,154)		(6,857,154)	1,337,541	0	0	0	1,605,916		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 115630AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2016	12/02/2036	0	30,000,000	2.4948 / .1884	0	0	171,019	1,684,269		1,684,269	(4,028,387)	0	0	0	593,819		LD (Liability Cashflow)
Interest Rate Swap - 115647AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2016	12/05/2032	0	150,000,000	.1938 / 2.465	0	0	(843,416)	(8,878,877)		(8,878,877)	15,411,729	0	0	0	2,563,213		LD (Liability Cashflow)
Interest Rate Swap - 115662AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/02/2016	12/06/2026	0	100,000,000	.1755 / 1.78	2,100,000	0	(391,980)	(3,211,366)		(3,211,366)	4,142,072	0	(50,915)	0	1,191,931		LD (Liability Cashflow)
Interest Rate Swap - 115664AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/02/2016	12/06/2022	0	350,000,000	.1755 / 1.9585	0	0	(1,528,119)	(9,975,963)		(9,975,963)	1,900,934	0	0	0	2,270,146		LD (Liability Cashflow)
Interest Rate Swap - 115679AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/05/2016	12/07/2031	0	155,000,000	.1755 / 2.4853	0	0	(880,854)	(9,866,991)		(9,866,991)	14,627,843	0	0	0	2,533,371		LD (Liability Cashflow)
Interest Rate Swap - 115701AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2016	12/08/2022	0	200,000,000	.1755 / 1.9738	0	0	(880,652)	(5,769,806)		(5,769,806)	1,095,055	0	0	0	1,299,297		LD (Liability Cashflow)
Interest Rate Swap - 115716AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/07/2016	12/09/2036	0	100,000,000	.1854 / 1.8725	1,290,000	0	(413,405)	3,063,190		3,063,190	12,774,545	0	(13,732)	0	1,980,585		LD (Liability Cashflow)
Interest Rate Swap - 115718AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/07/2016	12/15/2021	0	200,000,000	.1839 / 1.8475	0	0	(818,581)	(2,316,598)		(2,316,598)	842,946	0	0	0	840,827		LD (Liability Cashflow)
Interest Rate Swap - 115728AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2016	12/12/2021	0	250,000,000	.1841 / 1.8425	0	0	(1,019,288)	(2,864,222)		(2,864,222)	1,047,235	0	0	0	1,045,021		LD (Liability Cashflow)
Interest Rate Swap - 115747AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2016	12/12/2023	0	300,000,000	.1841 / 2.0708	0	0	(1,394,333)	(13,205,547)		(13,205,547)	2,968,719	0	0	0	2,464,261		LD (Liability Cashflow)
Interest Rate Swap - 115781AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2016	12/13/2041	0	60,000,000	.1839 / 2.6813	0	0	(370,272)	(5,184,553)		(5,184,553)	10,202,753	0	0	0	1,364,971		LD (Liability Cashflow)
Interest Rate Swap - 115798AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2016	12/14/2031	0	150,000,000	.1839 / 2.608	0	0	(898,211)	(11,389,792)		(11,389,792)	14,298,912	0	0	0	2,453,807		LD (Liability Cashflow)
Interest Rate Swap - 115813AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2016	12/14/2036	0	200,000,000	2.917 / .1839	0	0	1,352,114	23,013,313		23,013,313	(27,834,892)	0	0	0	3,962,865		LD (Liability Cashflow)
Interest Rate Swap - 115859AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2016	12/16/2022	0	350,000,000	.1895 / 2.0213	0	0	(1,581,378)	(10,499,189)		(10,499,189)	1,985,040	0	0	0	2,288,206		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 116078AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/28/2016	12/30/2021	0	150,000,000	.199 / 1.45	492,000	0	(454,044)	(1,389,875)		(1,389,875)	510,001	0	(24,502)	0	648,354		LD (Liability Cashflow)
Interest Rate Swap - 116135AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2017	01/06/2037	0	200,000,000	2.6463 / .2373	9,980,000	0	1,204,604	15,448,205		15,448,205	(27,210,113)	0	(118,711)	0	3,970,659		LD (Liability Cashflow)
Interest Rate Swap - 116302AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/18/2017	01/20/2027	0	250,000,000	.224 / 1.6638	3,412,500	0	(900,585)	(6,158,939)		(6,158,939)	10,586,519	0	(83,797)	0	3,011,375		LD (Liability Cashflow)
Interest Rate Swap - 116349AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/24/2017	01/26/2043	0	125,000,000	.2153 / 2.6625	0	0	(764,809)	(10,546,452)		(10,546,452)	22,081,442	0	0	0	2,919,485		LD (Liability Cashflow)
Interest Rate Swap - 116358AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/25/2017	01/27/2043	0	125,000,000	.2129 / 2.7325	0	0	(787,054)	(12,137,497)		(12,137,497)	22,243,187	0	0	0	2,919,665		LD (Liability Cashflow)
Interest Rate Swap - 116361AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2017	01/30/2032	0	150,000,000	.2115 / 2.6455	0	0	(912,414)	(11,925,516)		(11,925,516)	14,499,880	0	0	0	2,468,246		LD (Liability Cashflow)
Interest Rate Swap - 116497AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/02/2017	02/06/2022	0	250,000,000	.1926 / 1.9814	0	0	(1,107,526)	(3,740,177)		(3,740,177)	1,153,531	0	0	0	1,152,079		LD (Liability Cashflow)
Interest Rate Swap - 116510AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/03/2017	02/07/2027	0	250,000,000	.1926 / 1.82	0	0	(1,011,731)	(8,284,457)		(8,284,457)	10,780,672	0	0	0	3,023,902		LD (Liability Cashflow)
Interest Rate Swap - 116524AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/06/2017	02/08/2042	0	50,000,000	.1926 / 2.7045	0	0	(312,909)	(4,527,709)		(4,527,709)	8,572,197	0	0	0	1,141,677		LD (Liability Cashflow)
Interest Rate Swap - 116587AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/14/2017	02/16/2042	0	120,000,000	.1938 / 2.6888	0	0	(744,322)	(10,540,115)		(10,540,115)	20,557,156	0	0	0	2,741,438		LD (Liability Cashflow)
Interest Rate Swap - 116666AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2017	02/21/2042	0	120,000,000	.1824 / 2.6988	0	0	(749,683)	(10,756,339)		(10,756,339)	20,584,032	0	0	0	2,742,321		LD (Liability Cashflow)
Interest Rate Swap - 116688AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/21/2017	02/23/2031	0	200,000,000	.1753 / 2.5863	0	0	(1,194,494)	(14,941,848)		(14,941,848)	17,602,559	0	0	0	3,145,658		LD (Liability Cashflow)
Interest Rate Swap - 116767AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/27/2017	03/01/2047	0	125,000,000	2.6132 / .1905	0	0	749,933	10,078,162		10,078,162	(24,992,641)	0	0	0	3,181,941		LD (Liability Cashflow)
Interest Rate Swap - 116782AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2017	03/02/2043	0	55,000,000	.1884 / 2.6175	0	0	(330,406)	(4,201,339)		(4,201,339)	9,701,530	0	0	0	1,287,577		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 116878AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/06/2017	03/08/2043	0	60,000,000	.1755 / 2.739	0	0	(378,983)	(5,917,455)		(5,917,455)	10,723,551	0	0	0	1,405,146		LD (Liability Cashflow)
Interest Rate Swap - 116879AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/06/2017	03/08/2027	0	200,000,000	.1755 / 2.33	3,260,000	0	(1,058,777)	(12,500,258)		(12,500,258)	9,210,167	0	(80,944)	0	2,436,836		LD (Liability Cashflow)
Interest Rate Swap - 116921AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2017	03/13/2043	0	70,000,000	.1839 / 2.8175	0	0	(455,827)	(7,908,371)		(7,908,371)	12,619,041	0	0	0	1,639,839		LD (Liability Cashflow)
Interest Rate Swap - 116924AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2017	03/13/2027	0	350,000,000	.1839 / 2.37	5,521,250	0	(1,887,575)	(22,680,690)		(22,680,690)	16,250,717	0	(137,115)	0	4,269,287		LD (Liability Cashflow)
Interest Rate Swap - 116949AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/10/2017	03/14/2042	0	120,000,000	.1839 / 2.857	0	0	(793,268)	(14,129,439)		(14,129,439)	20,953,689	0	0	0	2,746,552		LD (Liability Cashflow)
Interest Rate Swap - 116954AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/10/2017	03/14/2027	0	100,000,000	.1839 / 2.5775	4,435,000	0	(591,182)	(7,691,247)		(7,691,247)	4,779,385	0	(108,278)	0	1,220,072		LD (Liability Cashflow)
Interest Rate Swap - 117056AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/16/2017	03/20/2042	0	120,000,000	.1866 / 2.7807	0	0	(764,354)	(12,521,976)		(12,521,976)	20,804,852	0	0	0	2,747,609		LD (Liability Cashflow)
Interest Rate Swap - 117193AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/29/2017	03/31/2042	0	120,000,000	.2025 / 2.654	0	0	(720,207)	(9,844,418)		(9,844,418)	20,566,020	0	0	0	2,749,545		LD (Liability Cashflow)
Interest Rate Swap - 117194AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/29/2017	03/31/2037	0	150,000,000	2.665 / .2025	0	0	904,384	12,006,934		12,006,934	(20,773,842)	0	0	0	3,000,000		LD (Liability Cashflow)
Interest Rate Swap - 117223AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2031	0	100,000,000	.2384 / 2.5163	0	0	(569,516)	(6,807,119)		(6,807,119)	8,866,455	0	0	0	1,582,201		LD (Liability Cashflow)
Interest Rate Swap - 117283AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/05/2017	04/07/2022	0	300,000,000	.2369 / 2.005	0	0	(1,326,922)	(5,448,618)		(5,448,618)	1,431,354	0	0	0	1,514,047		LD (Liability Cashflow)
Interest Rate Swap - 117286AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/05/2017	04/07/2042	0	160,000,000	.2369 / 2.6695	0	0	(973,491)	(13,562,390)		(13,562,390)	27,488,705	0	0	0	3,667,703		LD (Liability Cashflow)
Interest Rate Swap - 117289AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/05/2017	04/07/2031	0	150,000,000	.2369 / 2.51	0	0	(852,836)	(10,121,654)		(10,121,654)	13,294,465	0	0	0	2,373,939		LD (Liability Cashflow)
Interest Rate Swap - 117298AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/06/2017	04/10/2042	0	50,000,000	.2248 / 2.6325	0	0	(300,574)	(3,911,262)		(3,911,262)	8,559,856	0	0	0	1,146,377		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 117314AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/07/2017	04/11/2032	0	170,000,000	.2248 / 2.4983	0	0	(964,895)	(10,918,185)		(10,918,185)	16,560,721	0	0	0	2,822,918		LD (Liability Cashflow)
Interest Rate Swap - 117341AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2017	04/18/2042	0	100,000,000	.2256 / 2.561	0	0	(584,237)	(6,559,743)		(6,559,743)	17,010,952	0	0	0	2,293,926		LD (Liability Cashflow)
Interest Rate Swap - 117394AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2017	04/19/2042	0	170,000,000	.2234 / 2.5145	0	0	(974,205)	(9,754,110)		(9,754,110)	28,791,291	0	0	0	3,899,923		LD (Liability Cashflow)
Interest Rate Swap - 117400AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2017	04/19/2031	0	100,000,000	.2234 / 2.38	0	0	(539,437)	(5,504,417)		(5,504,417)	8,825,324	0	0	0	1,585,172		LD (Liability Cashflow)
Interest Rate Swap - 117403AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2017	04/19/2047	0	50,000,000	2.523 / .2234	0	0	287,593	3,104,696		3,104,696	(9,927,845)	0	0	0	1,276,006		LD (Liability Cashflow)
Interest Rate Swap - 117433AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/18/2017	04/20/2047	0	175,000,000	2.465 / .224	0	0	980,957	8,757,434		8,757,434	(34,512,299)	0	0	0	4,466,253		LD (Liability Cashflow)
Interest Rate Swap - 117434AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/18/2017	04/20/2043	0	100,000,000	.224 / 2.461	0	0	(559,547)	(4,781,103)		(4,781,103)	17,430,451	0	0	0	2,348,072		LD (Liability Cashflow)
Interest Rate Swap - 117443AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/19/2017	04/21/2047	0	100,000,000	2.4785 / .2236	0	0	564,551	5,284,678		5,284,678	(19,754,345)	0	0	0	2,552,276		LD (Liability Cashflow)
Interest Rate Swap - 117445AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/19/2017	04/21/2043	0	100,000,000	.2236 / 2.474	0	0	(563,426)	(5,019,155)		(5,019,155)	17,456,854	0	0	0	2,348,215		LD (Liability Cashflow)
Interest Rate Swap - 117456AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/20/2017	04/24/2043	0	100,000,000	.2178 / 2.504	0	0	(571,763)	(5,568,295)		(5,568,295)	17,517,556	0	0	0	2,348,644		LD (Liability Cashflow)
Interest Rate Swap - 117464AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/20/2017	04/24/2043	0	100,000,000	.2178 / 2.512	0	0	(573,763)	(5,714,968)		(5,714,968)	17,532,427	0	0	0	2,348,644		LD (Liability Cashflow)
Interest Rate Swap - 117466AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/20/2017	05/15/2037	0	125,000,000	2.487 / .1976	0	0	711,695	6,830,512		6,830,512	(17,173,312)	0	0	0	2,509,642		LD (Liability Cashflow)
Interest Rate Swap - 117521AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2017	04/28/2042	0	130,000,000	.2185 / 2.584	0	0	(768,422)	(9,055,619)		(9,055,619)	22,188,909	0	0	0	2,984,008		LD (Liability Cashflow)
Interest Rate Swap - 117558AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/28/2017	05/03/2023	0	180,000,000	.1955 / 2.0385	0	0	(826,009)	(6,487,877)		(6,487,877)	1,196,305	0	0	0	1,301,550		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 117636AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2017	05/04/2042	0	75,000,000	.1923 / 2.5603	0	0	(442,025)	(4,909,997)		(4,909,997)	12,779,456	0	0	0	1,722,311		LD (Liability Cashflow)
Interest Rate Swap - 117645AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2017	05/04/2042	0	150,000,000	.1923 / 2.5645	0	0	(885,644)	(9,932,877)		(9,932,877)	25,569,971	0	0	0	3,444,622		LD (Liability Cashflow)
Interest Rate Swap - 117647AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2017	05/04/2047	0	125,000,000	2.573 / .1923	0	0	740,693	9,067,375		9,067,375	(25,004,084)	0	0	0	3,192,648		LD (Liability Cashflow)
Interest Rate Swap - 117732AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/10/2017	05/12/2042	0	57,500,000	.2009 / 2.589	0	0	(342,437)	(4,057,596)		(4,057,596)	9,833,612	0	0	0	1,321,112		LD (Liability Cashflow)
Interest Rate Swap - 117741AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/10/2017	05/12/2032	0	210,000,000	.2009 / 2.52	0	0	(1,214,414)	(13,918,176)		(13,918,176)	20,642,028	0	0	0	3,500,706		LD (Liability Cashflow)
Interest Rate Swap - 117743AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/10/2017	05/12/2037	0	170,000,000	2.587 / .2009	0	0	1,011,572	11,711,058		11,711,058	(23,542,823)	0	0	0	3,412,259		LD (Liability Cashflow)
Interest Rate Swap - 117762AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/11/2017	05/15/2032	0	230,000,000	.1976 / 2.52	0	0	(1,328,495)	(15,242,652)		(15,242,652)	22,630,682	0	0	0	3,835,497		LD (Liability Cashflow)
Interest Rate Swap - 117763AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/11/2017	05/15/2037	0	190,000,000	2.5885 / .1976	0	0	1,129,990	13,133,073		13,133,073	(26,323,389)	0	0	0	3,814,656		LD (Liability Cashflow)
Interest Rate Swap - 117770AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/12/2017	05/16/2024	0	71,500,000	.1938 / 2.1	0	0	(338,253)	(3,453,350)		(3,453,350)	952,081	0	0	0	632,113		LD (Liability Cashflow)
Interest Rate Swap - 117787AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2017	05/17/2038	0	150,000,000	2.5345 / .1915	0	0	872,652	9,138,015		9,138,015	(21,730,773)	0	0	0	3,104,043		LD (Liability Cashflow)
Interest Rate Swap - 117788AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2017	05/17/2032	0	200,000,000	.1915 / 2.451	0	0	(1,121,786)	(11,821,444)		(11,821,444)	19,589,714	0	0	0	3,336,020		LD (Liability Cashflow)
Interest Rate Swap - 118110AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/07/2017	06/09/2032	0	95,000,000	.1854 / 2.321	0	0	(499,254)	(4,311,522)		(4,311,522)	9,273,552	0	0	0	1,589,005		LD (Liability Cashflow)
Interest Rate Swap - 118166AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/12/2017	06/14/2042	0	57,500,000	.1839 / 2.458	0	0	(322,752)	(2,724,110)		(2,724,110)	9,734,840	0	0	0	1,323,884		LD (Liability Cashflow)
Interest Rate Swap - 118181AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2017	06/15/2031	0	100,000,000	.1839 / 2.335	0	0	(531,165)	(5,026,952)		(5,026,952)	8,936,065	0	0	0	1,597,419		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 118199AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2017	06/16/2042	0	80,000,000	.1895 / 2.448	0	0	(446,808)	(3,647,186)		(3,647,186)	13,531,042	0	0	0	1,842,159		LD (Liability Cashflow)
Interest Rate Swap - 118292AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/16/2017	06/20/2042	0	64,000,000	.1866 / 2.4245	0	0	(350,664)	(2,651,106)		(2,651,106)	10,799,855	0	0	0	1,474,100		LD (Liability Cashflow)
Interest Rate Swap - 118327AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2017	06/23/2042	0	50,000,000	.1969 / 2.43	0	0	(273,740)	(2,119,033)		(2,119,033)	8,445,056	0	0	0	1,151,860		LD (Liability Cashflow)
Interest Rate Swap - 118343AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/23/2017	06/27/2032	0	70,000,000	.193 / 2.3125	0	0	(361,101)	(3,103,299)		(3,103,299)	6,858,222	0	0	0	1,173,375		LD (Liability Cashflow)
Interest Rate Swap - 118368AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/26/2017	06/28/2042	0	65,000,000	.193 / 2.395	0	0	(348,714)	(2,350,517)		(2,350,517)	10,944,635	0	0	0	1,497,892		LD (Liability Cashflow)
Interest Rate Swap - 118398AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2017	06/29/2032	0	10,000,000	.193 / 2.3675	0	0	(52,961)	(501,455)		(501,455)	983,640	0	0	0	167,665		LD (Liability Cashflow)
Interest Rate Swap - 118425AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2017	06/29/2042	0	150,000,000	.193 / 2.464	0	0	(830,600)	(7,290,834)		(7,290,834)	25,441,321	0	0	0	3,456,892		LD (Liability Cashflow)
Interest Rate Swap - 118445AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2017	06/30/2042	0	54,000,000	.199 / 2.4775	0	0	(302,168)	(2,753,819)		(2,753,819)	9,173,905	0	0	0	1,244,639		LD (Liability Cashflow)
Interest Rate Swap - 118469AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2017	07/05/2043	0	55,000,000	.2384 / 2.565	0	0	(319,937)	(3,686,892)		(3,686,892)	9,762,873	0	0	0	1,297,564		LD (Liability Cashflow)
Interest Rate Swap - 118505AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/07/2042	0	55,000,000	.2369 / 2.5963	0	0	(324,566)	(3,960,092)		(3,960,092)	9,464,080	0	0	0	1,268,249		LD (Liability Cashflow)
Interest Rate Swap - 118662AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/12/2017	07/14/2043	0	55,000,000	.2338 / 2.5783	0	0	(322,465)	(3,821,423)		(3,821,423)	9,784,002	0	0	0	1,298,269		LD (Liability Cashflow)
Interest Rate Swap - 118794AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2017	07/19/2042	0	50,000,000	.2234 / 2.567	0	0	(293,093)	(3,339,448)		(3,339,448)	8,590,028	0	0	0	1,153,827		LD (Liability Cashflow)
Interest Rate Swap - 118804AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/18/2017	07/20/2043	0	50,000,000	.224 / 2.531	0	0	(288,523)	(3,037,461)		(3,037,461)	8,855,044	0	0	0	1,180,672		LD (Liability Cashflow)
Interest Rate Swap - 119325AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/16/2017	08/18/2031	0	170,000,000	.1886 / 2.386	0	0	(926,686)	(9,282,578)		(9,282,578)	15,495,104	0	0	0	2,738,758		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 119427AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/06/2017	09/08/2032	0	50,000,000	.1755 / 2.2655	0	0	(256,632)	(1,929,032)		(1,929,032)	4,964,931	0	0	0	845,509		LD (Liability Cashflow)
Interest Rate Swap - 119485AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2017	09/14/2033	0	9,000,000	.1839 / 2.335	0	0	(47,750)	(383,212)		(383,212)	973,553	0	0	0	158,808		LD (Liability Cashflow)
Interest Rate Swap - 119537AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/14/2017	09/18/2032	0	80,000,000	.19 / 2.3625	0	0	(426,667)	(3,903,196)		(3,903,196)	8,018,807	0	0	0	1,354,403		LD (Liability Cashflow)
Interest Rate Swap - 119650AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2017	09/22/2042	0	60,000,000	.1866 / 2.4925	0	0	(339,331)	(3,211,188)		(3,211,188)	10,286,951	0	0	0	1,390,260		LD (Liability Cashflow)
Interest Rate Swap - 119677AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/21/2017	09/25/2032	0	65,000,000	.2006 / 2.4015	0	0	(350,093)	(3,437,575)		(3,437,575)	6,542,252	0	0	0	1,101,355		LD (Liability Cashflow)
Interest Rate Swap - 119786AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/28/2017	10/02/2042	0	55,000,000	.2375 / 2.5775	0	0	(321,767)	(3,783,284)		(3,783,284)	9,523,777	0	0	0	1,275,282		LD (Liability Cashflow)
Interest Rate Swap - 119809AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2017	10/04/2042	0	60,000,000	.2375 / 2.56	0	0	(348,393)	(3,939,329)		(3,939,329)	10,374,481	0	0	0	1,391,391		LD (Liability Cashflow)
Interest Rate Swap - 119818AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/03/2017	10/05/2032	0	100,000,000	.2384 / 2.48	0	0	(560,454)	(6,124,747)		(6,124,747)	10,139,197	0	0	0	1,696,573		LD (Liability Cashflow)
Interest Rate Swap - 119861AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2017	10/10/2032	0	80,000,000	.2248 / 2.484	0	0	(451,218)	(4,929,619)		(4,929,619)	8,126,371	0	0	0	1,358,050		LD (Liability Cashflow)
Interest Rate Swap - 119874AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2017	10/10/2031	0	150,000,000	.2248 / 2.481	0	0	(844,910)	(9,537,908)		(9,537,908)	13,942,854	0	0	0	2,433,387		LD (Liability Cashflow)
Interest Rate Swap - 119884AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2017	10/13/2031	0	85,000,000	.2245 / 2.445	0	0	(471,867)	(5,100,036)		(5,100,036)	7,891,283	0	0	0	1,379,447		LD (Liability Cashflow)
Interest Rate Swap - 119899AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/12/2017	10/16/2043	0	50,000,000	.2256 / 2.585	0	0	(294,809)	(3,546,309)		(3,546,309)	8,975,586	0	0	0	1,186,987		LD (Liability Cashflow)
Interest Rate Swap - 119915AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2017	10/17/2032	0	140,000,000	.2256 / 2.425	0	0	(770,331)	(7,733,881)		(7,733,881)	14,185,834	0	0	0	2,378,527		LD (Liability Cashflow)
Interest Rate Swap - 120076AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/20/2017	10/24/2042	0	60,000,000	.2178 / 2.6265	0	0	(361,433)	(4,657,044)		(4,657,044)	10,465,208	0	0	0	1,393,128		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 120090AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/23/2017	10/25/2031	0	100,000,000	.2178 / 2.4955	0	0	(569,638)	(6,489,393)		(6,489,393)	9,347,100	0	0	0	1,625,362		LD (Liability Cashflow)
Interest Rate Swap - 120398AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/22/2017	11/24/2031	0	125,000,000	.1755 / 2.475	0	0	(713,085)	(7,836,007)		(7,836,007)	11,750,747	0	0	0	2,039,440		LD (Liability Cashflow)
Interest Rate Swap - 120858AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/08/2017	12/12/2027	0	150,000,000	.1841 / 2.2625	2,647,500	0	(769,073)	(8,455,192)		(8,455,192)	8,224,028	0	(61,281)	0	1,941,171		LD (Liability Cashflow)
Interest Rate Swap - 120886AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/11/2017	12/13/2042	0	55,000,000	.1839 / 2.594	0	0	(327,419)	(3,954,679)		(3,954,679)	9,608,470	0	0	0	1,281,087		LD (Liability Cashflow)
Interest Rate Swap - 121114AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/18/2017	12/20/2031	0	60,000,000	.1866 / 2.484	0	0	(337,672)	(3,807,603)		(3,807,603)	5,681,787	0	0	0	982,262		LD (Liability Cashflow)
Interest Rate Swap - 121370AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/04/2018	01/08/2023	0	150,000,000	.234 / 2.335	0	0	(787,999)	(5,487,382)		(5,487,382)	981,874	0	0	0	998,234		LD (Liability Cashflow)
Interest Rate Swap - 121477AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/11/2018	01/16/2023	0	200,000,000	.2234 / 2.384	0	0	(1,079,635)	(7,569,525)		(7,569,525)	1,343,249	0	0	0	1,339,034		LD (Liability Cashflow)
Interest Rate Swap - 121488AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/12/2018	01/17/2028	0	50,000,000	.2234 / 2.588	0	0	(295,718)	(3,876,254)		(3,876,254)	2,835,492	0	0	0	651,714		LD (Liability Cashflow)
Interest Rate Swap - 121662AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/23/2018	01/25/2048	0	68,500,000	2.8065 / .2178	0	0	443,460	8,437,882		8,437,882	(14,389,798)	0	0	0	1,773,648		LD (Liability Cashflow)
Interest Rate Swap - 121699AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/25/2018	01/29/2023	0	200,000,000	.2115 / 2.522	0	0	(1,154,978)	(8,218,635)		(8,218,635)	1,433,092	0	0	0	1,352,020		LD (Liability Cashflow)
Interest Rate Swap - 121743AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/29/2018	01/31/2035	0	150,000,000	.2115 / 2.854	0	0	(990,601)	(15,534,570)		(15,534,570)	18,564,531	0	0	0	2,789,489		LD (Liability Cashflow)
Interest Rate Swap - 121754AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/29/2018	01/31/2023	0	200,000,000	.2115 / 2.62	0	0	(1,203,802)	(8,574,364)		(8,574,364)	1,483,747	0	0	0	1,354,006		LD (Liability Cashflow)
Interest Rate Swap - 122121AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/15/2018	02/20/2043	0	54,000,000	.1824 / 3.0365	0	0	(382,079)	(8,238,978)		(8,238,978)	9,931,110	0	0	0	1,263,158		LD (Liability Cashflow)
Interest Rate Swap - 122219AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/22/2018	02/26/2028	0	200,000,000	.1898 / 2.6	6,080,000	0	(1,191,669)	(15,657,389)		(15,657,389)	11,735,772	0	(142,220)	0	2,627,399		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 122237AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2018	02/27/2032	0	70,000,000	.1898 / 2.992	0	0	(485,684)	(8,033,818)		(8,033,818)	6,963,656	0	0	0	1,155,844		LD (Liability Cashflow)
Interest Rate Swap - 122278AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2018	03/05/2028	0	100,000,000	.1938 / 2.882	2,025,000	0	(666,527)	(9,736,757)		(9,736,757)	5,971,654	0	(48,165)	0	1,316,255		LD (Liability Cashflow)
Interest Rate Swap - 122372AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2018	03/13/2023	0	300,000,000	.1839 / 2.807	0	0	(1,945,671)	(14,722,094)		(14,722,094)	2,441,728	0	0	0	2,095,502		LD (Liability Cashflow)
Interest Rate Swap - 122763AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/11/2018	04/13/2048	0	60,000,000	2.8855 / .2245	0	0	399,157	8,444,165		8,444,165	(12,798,895)	0	0	0	1,559,854		LD (Liability Cashflow)
Interest Rate Swap - 123106AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/09/2018	11/15/2043	0	100,000,000	3.1056 / .1938	0	0	724,481	16,824,753		16,824,753	(19,009,783)	0	0	0	2,378,217		LD (Liability Cashflow)
Interest Rate Swap - 123417AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/08/2018	11/15/2043	0	100,000,000	3.0845 / .1938	0	0	719,206	16,430,360		16,430,360	(18,969,002)	0	0	0	2,378,217		LD (Liability Cashflow)
Interest Rate Swap - 123421AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2018	06/13/2021	0	350,000,000	.1839 / 2.8895	0	0	(2,342,137)	(1,918,305)		(1,918,305)	2,326,917	0	0	0	785,773		LD (Liability Cashflow)
Interest Rate Swap - 123606AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/25/2018	06/27/2028	0	160,000,000	2.967 / .193	0	0	1,087,173	16,650,127		16,650,127	(10,069,157)	0	0	0	2,152,468		LD (Liability Cashflow)
Interest Rate Swap - 123607AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/25/2018	06/27/2021	0	500,000,000	.193 / 2.8608	0	0	(3,264,667)	(3,220,651)		(3,220,651)	3,276,812	0	0	0	1,222,823		LD (Liability Cashflow)
Interest Rate Swap - 123625AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/26/2018	06/28/2028	0	125,000,000	2.9752 / .193	0	0	851,917	13,081,059		13,081,059	(7,874,254)	0	0	0	1,681,928		LD (Liability Cashflow)
Interest Rate Swap - 123626AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/26/2018	06/28/2021	0	400,000,000	.193 / 2.8605	0	0	(2,611,433)	(2,576,230)		(2,576,230)	2,621,150	0	0	0	983,739		LD (Liability Cashflow)
Interest Rate Swap - 123777AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2018	11/15/2043	0	73,500,000	2.994 / .1938	0	0	511,987	10,832,997		10,832,997	(13,813,656)	0	0	0	1,747,989		LD (Liability Cashflow)
Interest Rate Swap - 123782AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/10/2018	11/15/2043	0	73,500,000	2.997 / .1938	0	0	512,538	10,874,212		10,874,212	(13,817,918)	0	0	0	1,747,989		LD (Liability Cashflow)
Interest Rate Swap - 124358AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/29/2018	11/15/2043	0	74,600,000	3.033 / .1938	0	0	526,923	11,538,937		11,538,937	(14,076,622)	0	0	0	1,774,150		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 124442AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2018	09/14/2028	0	200,000,000	.1839 / 2.2741	5,085,000	0	(1,030,664)	(10,939,543)		(10,939,543)	12,636,066	0	(127,104)	0	2,730,257		LD (Liability Cashflow)
Interest Rate Swap - 124735AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2018	09/28/2023	0	215,000,000	.193 / 3.1083	0	0	(1,536,811)	(14,561,262)		(14,561,262)	2,393,842	0	0	0	1,696,981		LD (Liability Cashflow)
Interest Rate Swap - 124872AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/09/2018	10/11/2023	0	225,000,000	.2248 / 3.202	0	0	(1,674,742)	(15,942,510)		(15,942,510)	2,614,794	0	0	0	1,789,270		LD (Liability Cashflow)
Interest Rate Swap - 125126AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2018	10/26/2021	0	350,000,000	.2153 / 3.1063	0	0	(2,529,790)	(5,779,572)		(5,779,572)	2,546,522	0	0	0	1,321,096		LD (Liability Cashflow)
Interest Rate Swap - 125132AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2018	10/26/2038	0	125,000,000	3.2808 / .2153	0	0	958,028	21,870,960		21,870,960	(19,696,857)	0	0	0	2,619,778		LD (Liability Cashflow)
Interest Rate Swap - 125177AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2018	10/30/2038	0	100,000,000	3.253 / .2115	0	0	760,151	17,090,840		17,090,840	(15,728,609)	0	0	0	2,096,464		LD (Liability Cashflow)
Interest Rate Swap - 125556AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/16/2018	11/20/2021	0	350,000,000	.1824 / 3.0345	0	0	(2,474,690)	(6,348,148)		(6,348,148)	2,492,621	0	0	0	1,396,821		LD (Liability Cashflow)
Interest Rate Swap - 126070AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2018	12/20/2025	0	190,000,000	.1866 / 2.8095	0	0	(1,223,908)	(16,228,606)		(16,228,606)	6,162,709	0	0	0	2,064,022		LD (Liability Cashflow)
Interest Rate Swap - 126108AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2018	12/24/2038	0	120,000,000	2.899 / .1905	0	0	799,531	14,032,601		14,032,601	(18,445,758)	0	0	0	2,526,505		LD (Liability Cashflow)
Interest Rate Swap - 126118AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2018	12/24/2038	0	125,000,000	2.8965 / .1905	0	0	832,064	14,569,107		14,569,107	(19,210,193)	0	0	0	2,631,776		LD (Liability Cashflow)
Interest Rate Swap - 126133AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2018	12/24/2038	0	75,000,000	2.9359 / .1905	0	0	506,626	9,197,109		9,197,109	(11,565,242)	0	0	0	1,579,065		LD (Liability Cashflow)
Interest Rate Swap - 126134AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2018	12/24/2038	0	75,000,000	2.9327 / .1905	0	0	506,026	9,160,102		9,160,102	(11,562,064)	0	0	0	1,579,065		LD (Liability Cashflow)
Interest Rate Swap - 126206AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/02/2019	01/04/2026	0	200,000,000	.2375 / 2.6075	0	0	(1,185,058)	(15,215,067)		(15,215,067)	6,469,758	0	0	0	2,181,915		LD (Liability Cashflow)
Interest Rate Swap - 126226AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/03/2019	01/07/2032	0	100,000,000	.2369 / 2.685	0	0	(612,307)	(8,357,643)		(8,357,643)	9,635,055	0	0	0	1,640,794		LD (Liability Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 126607AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/30/2019	02/01/2026	0	200,000,000	.205 / 2.649	0	0	(1,220,385)	(15,641,387)		(15,641,387)	6,679,765	0	0	0	2,199,096		LD (Liability Cashflow)
Interest Rate Swap - 126628AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/31/2019	02/04/2032	0	100,000,000	.1923 / 2.765	0	0	(640,554)	(9,155,647)		(9,155,647)	9,750,759	0	0	0	1,646,518		LD (Liability Cashflow)
Interest Rate Swap - 126672AC - Receive: Fixed Pay: Floating SOFR +34.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2019	03/06/2042	0	130,000,000	3.08 / .3619	7,384,000	0	871,977	18,830,250		18,830,250	(21,260,852)	0	(71,432)	0	2,973,904		LD (Liability Cashflow)
Interest Rate Swap - 126673AC - Receive: Floating SOFR +37.7 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2019	03/07/2042	0	130,000,000	.3966 / 2.735	1,020,000	0	(754,513)	(10,321,394)		(10,321,394)	20,524,440	0	(7,208)	0	2,974,095		LD (Liability Cashflow)
Interest Rate Swap - 126817AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/13/2019	02/15/2026	0	190,000,000	.1938 / 2.6604	0	0	(1,165,043)	(14,999,113)		(14,999,113)	6,443,521	0	0	0	2,097,254		LD (Liability Cashflow)
Interest Rate Swap - 126930AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2019	02/21/2032	0	100,000,000	.1824 / 2.7675	0	0	(641,911)	(9,186,726)		(9,186,726)	9,798,968	0	0	0	1,649,984		LD (Liability Cashflow)
Interest Rate Swap - 126949AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/21/2019	02/25/2024	0	400,000,000	.1875 / 2.5811	0	0	(2,381,989)	(24,207,926)		(24,207,926)	5,099,729	0	0	0	3,406,193		LD (Liability Cashflow)
Interest Rate Swap - 127014AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2019	02/27/2032	0	75,000,000	.1898 / 2.791	0	0	(482,689)	(7,070,224)		(7,070,224)	7,365,847	0	0	0	1,238,404		LD (Liability Cashflow)
Interest Rate Swap - 127046AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2019	03/04/2024	0	400,000,000	.1834 / 2.5745	0	0	(2,358,660)	(24,271,223)		(24,271,223)	5,134,635	0	0	0	3,421,941		LD (Liability Cashflow)
Interest Rate Swap - 127069AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/04/2019	03/06/2024	0	400,000,000	.1755 / 2.612	0	0	(2,399,921)	(24,746,377)		(24,746,377)	5,188,688	0	0	0	3,425,081		LD (Liability Cashflow)
Interest Rate Swap - 127102AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/08/2019	03/12/2049	0	90,000,000	2.89 / .1841	8,253,000	0	602,631	13,049,978		13,049,978	(19,648,907)	0	(65,814)	0	2,379,003		LD (Liability Cashflow)
Interest Rate Swap - 127181AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/14/2019	03/18/2049	0	91,950,000	2.8245 / .19	0	0	596,603	12,381,573		12,381,573	(19,035,782)	0	0	0	2,431,250		LD (Liability Cashflow)
Interest Rate Swap - 127182AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/14/2019	03/18/2049	0	91,950,000	.19 / 2.8255	0	0	(596,832)	(12,401,132)		(12,401,132)	19,038,142	0	0	0	2,431,250		LD (Liability Cashflow)
Interest Rate Swap - 127190AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2019	03/19/2032	0	100,000,000	.1896 / 2.7172	0	0	(621,412)	(8,685,635)		(8,685,635)	9,823,204	0	0	0	1,655,879		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 127323AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2019	03/21/2046	0	65,000,000	.1866 / 2.8255	0	0	(421,305)	(7,929,408)		(7,929,408)	12,946,661	0	0	0	1,624,126		LD (Liability Cashflow)
Interest Rate Swap - 127338AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2019	03/22/2024	0	450,000,000	.1866 / 2.4655	0	0	(2,514,609)	(26,156,901)		(26,156,901)	5,824,266	0	0	0	3,881,368		LD (Liability Cashflow)
Interest Rate Swap - 127387AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/22/2019	03/26/2024	0	460,000,000	.1951 / 2.329	0	0	(2,393,983)	(24,925,688)		(24,925,688)	5,825,219	0	0	0	3,974,783		LD (Liability Cashflow)
Interest Rate Swap - 127389AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/22/2019	03/26/2022	0	350,000,000	.1951 / 2.336	0	0	(1,827,634)	(7,353,191)		(7,353,191)	1,939,484	0	0	0	1,738,199		LD (Liability Cashflow)
Interest Rate Swap - 127417AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/26/2019	03/28/2049	0	8,000,000	2.9888 / .193	425,600	0	54,794	1,335,056		1,335,056	(1,773,331)	0	(2,220)	0	211,630		LD (Liability Cashflow)
Interest Rate Swap - 127426AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/27/2019	03/29/2032	0	100,000,000	.193 / 2.447	0	0	(549,483)	(5,910,010)		(5,910,010)	9,674,885	0	0	0	1,657,907		LD (Liability Cashflow)
Interest Rate Swap - 127848AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2019	05/03/2029	0	200,000,000	.1955 / 2.492	0	0	(1,144,538)	(13,897,858)		(13,897,858)	13,984,940	0	0	0	2,844,538		LD (Liability Cashflow)
Interest Rate Swap - 127851AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2019	05/03/2049	0	50,000,000	.1955 / 2.645	4,500,000	0	(305,259)	(4,909,942)		(4,909,942)	10,479,918	0	(24,444)	0	1,325,033		LD (Liability Cashflow)
Interest Rate Swap - 127859AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2019	05/03/2026	0	300,000,000	.1955 / 2.387	0	0	(1,638,056)	(19,827,686)		(19,827,686)	10,698,807	0	0	0	3,384,619		PD (Duration)
Interest Rate Swap - 128046AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/16/2019	05/20/2022	0	710,000,000	.1824 / 2.198	0	0	(3,535,298)	(15,882,139)		(15,882,139)	3,809,595	0	0	0	3,785,533		LD (Liability Cashflow)
Interest Rate Swap - 128172AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/24/2019	05/29/2029	0	110,000,000	.1898 / 2.29	0	0	(571,643)	(5,900,230)		(5,900,230)	7,675,320	0	0	0	1,571,238		LD (Liability Cashflow)
Interest Rate Swap - 128323AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/07/2019	06/11/2049	0	100,000,000	2.515 / .1773	8,780,000	0	576,123	6,328,656		6,328,656	(20,972,548)	0	(70,311)	0	2,655,006		LD (Liability Cashflow)
Interest Rate Swap - 128357AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2019	06/17/2024	0	460,000,000	.182 / 1.8255	0	0	(1,845,223)	(18,461,359)		(18,461,359)	6,144,815	0	0	0	4,122,307		LD (Liability Cashflow)
Interest Rate Swap - 128631AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/02/2019	07/05/2049	0	17,500,000	2.994 / .2384	0	0	120,567	2,958,799		2,958,799	(3,917,344)	0	0	0	465,180		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 129100AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2019	08/02/2046	0	67,000,000	.2019 / 2.189	0	0	(332,098)	452,612		452,612	12,518,498	0	0	0	1,686,309		LD (Liability Cashflow)
Interest Rate Swap - 129102AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2019	08/02/2022	0	500,000,000	1.7915 / .2019	0	0	1,981,469	10,338,156		10,338,156	(2,293,156)	0	0	0	2,892,566		LD (Liability Cashflow)
Interest Rate Swap - 129174AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/02/2019	08/06/2046	0	95,000,000	.1926 / 2.0263	0	0	(431,512)	3,791,118		3,791,118	17,397,487	0	0	0	2,391,542		LD (Liability Cashflow)
Interest Rate Swap - 129277AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/07/2019	08/09/2049	0	110,000,000	1.724 / .1909	0	0	418,972	(12,261,954)		(12,261,954)	(20,873,511)	0	0	0	2,928,848		LD (Liability Cashflow)
Interest Rate Swap - 129302AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2019	08/14/2029	0	100,000,000	2.444 / .1938	3,856,250	0	559,081	6,511,682		6,511,682	(7,165,893)	0	(93,693)	0	1,446,631		LD (Liability Cashflow)
Interest Rate Swap - 129743AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2019	09/16/2046	0	80,000,000	.1895 / 1.8545	0	0	(328,108)	6,013,288		6,013,288	14,378,929	0	0	0	2,018,303		LD (Liability Cashflow)
Interest Rate Swap - 129754AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/13/2019	09/17/2046	0	50,000,000	.182 / 1.9702	0	0	(218,655)	2,575,150		2,575,150	9,119,070	0	0	0	1,261,506		LD (Liability Cashflow)
Interest Rate Swap - 129844AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/16/2019	09/18/2029	0	200,000,000	2.4125 / .19	7,485,000	0	1,091,667	12,476,126		12,476,126	(14,493,440)	0	(182,594)	0	2,909,477		LD (Liability Cashflow)
Interest Rate Swap - 129877AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/19/2019	09/23/2029	0	100,000,000	2.2 / .1969	2,705,000	0	489,980	4,506,826		4,506,826	(7,191,169)	0	(66,240)	0	1,455,893		LD (Liability Cashflow)
Interest Rate Swap - 129888AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2019	09/24/2046	0	50,000,000	.1905 / 1.758	0	0	(190,513)	4,747,076		4,747,076	8,877,616	0	0	0	1,261,972		LD (Liability Cashflow)
Interest Rate Swap - 129980AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2019	09/30/2041	0	110,000,000	1.6985 / .199	0	0	401,303	(9,232,743)		(9,232,743)	(16,770,032)	0	0	0	2,490,231		LD (Liability Cashflow)
Interest Rate Swap - 129987AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2019	09/30/2027	0	400,000,000	1.524 / .199	0	0	1,284,784	4,065,071		4,065,071	(19,814,982)	0	0	0	5,099,020		LD (Liability Cashflow)
Interest Rate Swap - 129989AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2019	09/30/2032	0	50,000,000	.199 / 1.606	0	0	(170,848)	1,418,401		1,418,401	4,612,729	0	0	0	847,791		LD (Liability Cashflow)
Interest Rate Swap - 129990AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2019	03/31/2037	0	100,000,000	.2025 / 1.663	0	0	(352,423)	5,616,909		5,616,909	12,246,324	0	0	0	2,000,000		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 129991AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2019	12/31/2036	0	100,000,000	.2025 / 1.66	0	0	(351,673)	5,486,900		5,486,900	12,099,990	0	0	0	1,984,313		LD (Liability Cashflow)
Interest Rate Swap - 129992AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2019	09/30/2036	0	100,000,000	.199 / 1.658	0	0	(354,696)	5,352,360		5,352,360	11,950,463	0	0	0	1,968,502		LD (Liability Cashflow)
Interest Rate Swap - 129993AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2019	06/30/2033	0	50,000,000	.199 / 1.616	0	0	(172,098)	1,687,192		1,687,192	4,887,263	0	0	0	875,000		LD (Liability Cashflow)
Interest Rate Swap - 129997AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2019	12/31/2032	0	50,000,000	.2025 / 1.609	0	0	(169,461)	1,509,827		1,509,827	4,704,936	0	0	0	856,957		LD (Liability Cashflow)
Interest Rate Swap - 129998AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2019	03/31/2033	0	50,000,000	.2025 / 1.613	0	0	(169,961)	1,599,327		1,599,327	4,795,292	0	0	0	866,025		LD (Liability Cashflow)
Interest Rate Swap - 130056AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/30/2019	06/30/2037	0	100,000,000	.199 / 1.677	0	0	(359,446)	5,576,307		5,576,307	12,408,156	0	0	0	2,015,564		LD (Liability Cashflow)
Interest Rate Swap - 130152AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/07/2019	10/09/2029	0	250,000,000	2.316 / .2248	6,650,000	0	1,306,701	13,594,561		13,594,561	(18,219,636)	0	(161,042)	0	3,649,528		LD (Liability Cashflow)
Interest Rate Swap - 130174AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/10/2019	10/15/2041	0	55,000,000	1.7055 / .2413	0	0	201,428	(4,564,531)		(4,564,531)	(8,403,130)	0	0	0	1,246,339		LD (Liability Cashflow)
Interest Rate Swap - 130238AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2019	10/17/2029	0	250,000,000	2.4775 / .2234	9,175,000	0	1,409,529	16,872,971		16,872,971	(18,404,575)	0	(220,779)	0	3,654,128		LD (Liability Cashflow)
Interest Rate Swap - 130552AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/28/2019	10/30/2029	0	250,000,000	.2115 / 1.7765	0	0	(977,565)	(2,467,900)		(2,467,900)	17,907,824	0	0	0	3,661,592		LD (Liability Cashflow)
Interest Rate Swap - 130720AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/07/2019	11/12/2039	0	90,000,000	.2009 / 2.0072	0	0	(405,083)	2,165,007		2,165,007	13,243,093	0	0	0	1,941,561		LD (Liability Cashflow)
Interest Rate Swap - 130741AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/12/2019	11/14/2029	0	150,000,000	2.557 / .1938	5,325,000	0	880,996	11,075,308		11,075,308	(11,216,830)	0	(129,203)	0	2,202,111		LD (Liability Cashflow)
Interest Rate Swap - 130767AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/14/2019	11/18/2046	0	111,000,000	.1886 / 1.9367	0	0	(480,390)	6,530,896		6,530,896	20,254,377	0	0	0	2,809,842		LD (Liability Cashflow)
Interest Rate Swap - 131189AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2019	12/11/2046	0	60,000,000	.1773 / 1.931	0	0	(258,074)	3,605,900		3,605,900	10,957,469	0	0	0	1,520,744		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 131193AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2019	12/11/2029	0	150,000,000	2.323 / .1773	3,765,000	0	792,185	8,155,208		8,155,208	(11,198,582)	0	(92,010)	0	2,211,704		LD (Liability Cashflow)
Interest Rate Swap - 131218AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2019	12/13/2045	0	75,000,000	.1839 / 1.923	0	0	(320,668)	4,434,521		4,434,521	13,320,420	0	0	0	1,863,777		LD (Liability Cashflow)
Interest Rate Swap - 131826AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/16/2020	01/21/2050	0	10,000,000	.2236 / 2.9075	(486,250)	0	(67,180)	(1,520,026)		(1,520,026)	2,244,829	0	3,742	0	268,358		LD (Liability Cashflow)
Interest Rate Swap - 132472AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/24/2020	02/26/2028	0	300,000,000	1.2318 / .1898	0	0	761,317	(4,081,290)		(4,081,290)	(15,882,743)	0	0	0	3,941,099		LD (Liability Cashflow)
Interest Rate Swap - 132473AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/24/2020	02/26/2042	0	120,000,000	1.4408 / .1898	0	0	367,227	(15,779,711)		(15,779,711)	(18,009,937)	0	0	0	2,743,203		LD (Liability Cashflow)
Interest Rate Swap - 132497AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2020	02/27/2042	0	120,000,000	1.4373 / .1898	0	0	366,177	(15,855,597)		(15,855,597)	(18,004,107)	0	0	0	2,743,379		LD (Liability Cashflow)
Interest Rate Swap - 132507AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2020	02/27/2042	0	120,000,000	1.4278 / .1898	0	0	363,327	(16,056,021)		(16,056,021)	(17,984,607)	0	0	0	2,743,379		LD (Liability Cashflow)
Interest Rate Swap - 132519AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2020	02/27/2050	0	80,000,000	1.4262 / .1898	0	0	241,898	(14,383,667)		(14,383,667)	(14,705,694)	0	0	0	2,150,569		LD (Liability Cashflow)
Interest Rate Swap - 132540AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/27/2020	03/02/2042	0	55,000,000	1.376 / .1884	0	0	159,700	(7,860,094)		(7,860,094)	(8,197,688)	0	0	0	1,257,867		LD (Liability Cashflow)
Interest Rate Swap - 132573AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2020	03/03/2050	0	125,000,000	1.3115 / .1843	0	0	342,152	(25,684,794)		(25,684,794)	(22,578,585)	0	0	0	3,361,357		LD (Liability Cashflow)
Interest Rate Swap - 132576AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2020	03/03/2050	0	49,500,000	1.309 / .1843	0	0	135,183	(10,198,939)		(10,198,939)	(8,937,639)	0	0	0	1,331,098		LD (Liability Cashflow)
Interest Rate Swap - 132585AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2020	03/03/2027	0	400,000,000	.1843 / 1.15	0	0	(933,386)	2,400,138		2,400,138	16,669,724	0	0	0	4,868,154		PD (Duration)
Interest Rate Swap - 132689AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/06/2020	03/10/2028	0	230,000,000	.7465 / .1825	0	0	303,664	(10,729,312)		(10,729,312)	(11,835,132)	0	0	0	3,030,321		LD (Liability Cashflow)
Interest Rate Swap - 132696AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/06/2020	03/10/2022	0	800,000,000	.6375 / .1825	0	0	838,222	3,181,911		3,181,911	(1,035,217)	0	0	0	3,885,457		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 132713AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2020	03/11/2022	0	500,000,000	.4885 / .1773	0	0	347,490	1,296,700		1,296,700	(465,624)	0	0	0	2,431,867		LD (Liability Cashflow)
Interest Rate Swap - 132720AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2020	03/11/2042	0	50,000,000	.6788 / .1773	0	0	58,530	(13,289,931)		(13,289,931)	(6,859,161)	0	0	0	1,144,176		LD (Liability Cashflow)
Interest Rate Swap - 132723AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2020	03/11/2042	0	50,000,000	.6888 / .1773	0	0	59,780	(13,201,895)		(13,201,895)	(6,867,737)	0	0	0	1,144,176		LD (Liability Cashflow)
Interest Rate Swap - 132727AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2020	03/11/2042	0	50,000,000	.5908 / .1773	0	0	47,530	(14,064,648)		(14,064,648)	(6,783,694)	0	0	0	1,144,176		LD (Liability Cashflow)
Interest Rate Swap - 132733AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2020	03/11/2042	0	50,000,000	.6438 / .1773	0	0	54,155	(13,598,057)		(13,598,057)	(6,829,146)	0	0	0	1,144,176		LD (Liability Cashflow)
Interest Rate Swap - 132740AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2020	03/11/2022	0	700,000,000	.4765 / .1773	0	0	465,486	1,736,070		1,736,070	(630,903)	0	0	0	3,404,614		LD (Liability Cashflow)
Interest Rate Swap - 132741AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2020	03/11/2050	0	55,000,000	.657 / .1773	0	0	61,393	(19,385,443)		(19,385,443)	(8,926,062)	0	0	0	1,479,547		LD (Liability Cashflow)
Interest Rate Swap - 132817AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2020	03/16/2042	0	50,000,000	.7013 / .1895	0	0	60,911	(13,102,319)		(13,102,319)	(6,882,982)	0	0	0	1,144,544		LD (Liability Cashflow)
Interest Rate Swap - 132819AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2020	03/16/2042	0	50,000,000	.7158 / .1895	0	0	62,724	(12,974,586)		(12,974,586)	(6,895,431)	0	0	0	1,144,544		LD (Liability Cashflow)
Interest Rate Swap - 132822AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2020	03/16/2042	0	50,000,000	.7488 / .1895	0	0	66,849	(12,683,885)		(12,683,885)	(6,923,765)	0	0	0	1,144,544		LD (Liability Cashflow)
Interest Rate Swap - 132825AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2020	03/16/2042	0	50,000,000	.7488 / .1895	0	0	66,849	(12,683,885)		(12,683,885)	(6,923,765)	0	0	0	1,144,544		LD (Liability Cashflow)
Interest Rate Swap - 132853AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2020	03/16/2050	0	128,500,000	.7795 / .1895	0	0	181,679	(39,544,160)		(39,544,160)	(20,219,144)	0	0	0	3,457,562		LD (Liability Cashflow)
Interest Rate Swap - 132857AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2020	03/16/2050	0	128,500,000	.1895 / .78	0	0	(181,840)	39,530,158		39,530,158	20,220,880	0	0	0	3,457,562		LD (Liability Cashflow)
Interest Rate Swap - 132877AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/13/2020	03/17/2030	0	200,000,000	.182 / .97	0	0	(374,521)	12,424,728		12,424,728	14,250,892	0	0	0	2,993,721		LD (Liability Cashflow)

STATEMENT AS OF MARCH 31, 2021 OF THE PRUDENTIAL ANNUITIES LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 132878AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/13/2020	03/17/2038	0	115,000,000	1 / .182	0	0	223,974	(19,222,533)		(19,222,533)	(14,348,160)	0	0	0	2,368,160		LD (Liability Cashflow)
Interest Rate Swap - 132889AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/13/2020	03/17/2042	0	100,000,000	.93 / .182	0	0	177,260	(22,172,700)		(22,172,700)	(14,155,230)	0	0	0	2,289,234		LD (Liability Cashflow)
Interest Rate Swap - 132985AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/13/2020	03/17/2022	0	830,800,000	.4905 / .182	0	0	559,817	2,204,240		2,204,240	(780,769)	0	0	0	4,075,084		LD (Liability Cashflow)
Interest Rate Swap - 132986AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/13/2020	03/17/2030	0	170,000,000	.182 / .888	0	0	(283,488)	11,752,933		11,752,933	12,045,387	0	0	0	2,544,663		LD (Liability Cashflow)
Interest Rate Swap - 133001AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/16/2020	03/18/2042	0	52,000,000	.912 / .19	0	0	88,769	(11,696,992)		(11,696,992)	(7,345,280)	0	0	0	1,190,478		LD (Liability Cashflow)
Interest Rate Swap - 133038AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2020	03/19/2032	0	340,100,000	.1896 / .8243	0	0	(503,941)	36,447,538		36,447,538	29,313,461	0	0	0	5,631,645		LD (Liability Cashflow)
Interest Rate Swap - 133039AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2020	03/19/2022	0	1,980,000,000	.4703 / .1896	0	0	1,181,802	4,897,145		4,897,145	(1,759,578)	0	0	0	9,739,014		LD (Liability Cashflow)
Interest Rate Swap - 133086AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2020	03/23/2030	0	256,300,000	.1969 / .954	0	0	(457,444)	16,353,939		16,353,939	18,285,022	0	0	0	3,839,904		LD (Liability Cashflow)
Interest Rate Swap - 133101AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2020	03/23/2045	0	11,000,000	1.015 / .1969	0	0	21,310	(2,578,343)		(2,578,343)	(1,702,913)	0	0	0	269,323		LD (Liability Cashflow)
Interest Rate Swap - 133102AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2020	03/23/2030	0	256,500,000	.1969 / 1.01	0	0	(493,711)	15,136,239		15,136,239	18,369,390	0	0	0	3,842,900		LD (Liability Cashflow)
Interest Rate Swap - 133103AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2020	03/23/2025	0	250,000,000	.1969 / .71	0	0	(293,700)	725,575		725,575	4,520,850	0	0	0	2,493,271		LD (Liability Cashflow)
Interest Rate Swap - 133104AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2020	03/23/2025	0	250,000,000	.1969 / .72	0	0	(299,950)	626,782		626,782	4,527,534	0	0	0	2,493,271		LD (Liability Cashflow)
Interest Rate Swap - 133109AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2020	03/23/2032	0	125,000,000	.1969 / .95	0	0	(221,850)	11,806,653		11,806,653	10,884,441	0	0	0	2,070,863		LD (Liability Cashflow)
Interest Rate Swap - 133122AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2020	03/24/2032	0	250,000,000	.1905 / .9163	0	0	(426,471)	24,485,204		24,485,204	21,720,244	0	0	0	4,142,233		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 133131AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2020	03/24/2030	0	340,000,000	.1905 / .8463	0	0	(520,501)	24,827,402		24,827,402	24,077,725	0	0	0	5,094,666		LD (Liability Cashflow)
Interest Rate Swap - 133136AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2020	03/24/2038	0	194,000,000	.8875 / .1905	0	0	316,998	(35,720,234)		(35,720,234)	(23,953,333)	0	0	0	3,997,198		LD (Liability Cashflow)
Interest Rate Swap - 133146AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2020	03/24/2029	0	17,000,000	.1905 / .765	0	0	(22,572)	1,071,510		1,071,510	1,045,360	0	0	0	240,133		LD (Liability Cashflow)
Interest Rate Swap - 133171AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2020	03/25/2030	0	170,000,000	.2006 / .68	0	0	(183,990)	14,838,561		14,838,561	11,899,921	0	0	0	2,547,714		LD (Liability Cashflow)
Interest Rate Swap - 133172AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2020	03/25/2042	0	80,000,000	.746 / .2006	0	0	99,784	(20,354,018)		(20,354,018)	(11,077,455)	0	0	0	1,832,326		LD (Liability Cashflow)
Interest Rate Swap - 133175AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2020	03/25/2042	0	132,000,000	.73 / .2006	0	0	159,363	(33,956,541)		(33,956,541)	(18,241,478)	0	0	0	3,023,338		LD (Liability Cashflow)
Interest Rate Swap - 133203AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2020	03/26/2032	0	125,000,000	.1951 / .791	0	0	(169,914)	13,883,046		13,883,046	10,772,469	0	0	0	2,071,624		LD (Liability Cashflow)
Interest Rate Swap - 133208AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2020	03/26/2032	0	125,000,000	.1951 / .781	0	0	(166,789)	14,011,486		14,011,486	10,764,488	0	0	0	2,071,624		LD (Liability Cashflow)
Interest Rate Swap - 133209AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2020	03/26/2043	0	20,000,000	.88 / .1951	0	0	31,636	(4,823,858)		(4,823,858)	(2,892,555)	0	0	0	468,898		LD (Liability Cashflow)
Interest Rate Swap - 133223AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2020	03/27/2025	0	250,000,000	.193 / .592	0	0	(214,333)	1,912,750		1,912,750	4,458,132	0	0	0	2,496,638		LD (Liability Cashflow)
Interest Rate Swap - 133232AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/26/2020	03/30/2025	0	250,000,000	.199 / .566	0	0	(204,240)	2,211,392		2,211,392	4,479,832	0	0	0	2,499,160		LD (Liability Cashflow)
Interest Rate Swap - 133295AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2020	04/02/2050	0	44,000,000	.2375 / .9014	0	0	(73,042)	13,116,703		13,116,703	7,453,564	0	0	0	1,184,846		LD (Liability Cashflow)
Interest Rate Swap - 133325AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2020	04/03/2029	0	280,000,000	.652 / .2375	0	0	290,232	(20,195,343)		(20,195,343)	(17,144,872)	0	0	0	3,961,793		LD (Liability Cashflow)
Interest Rate Swap - 133329AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2020	04/03/2029	0	280,000,000	.6585 / .2375	0	0	294,782	(20,055,091)		(20,055,091)	(17,152,627)	0	0	0	3,961,793		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 133354AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2020	04/03/2050	0	8,000,000	.865 / .2375	0	0	12,552	(2,450,281)		(2,450,281)	(1,346,930)	0	0	0	215,437		LD (Liability Cashflow)
Interest Rate Swap - 133363AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2020	04/06/2050	0	32,100,000	.2373 / .85	0	0	(49,190)	9,397,916		9,397,916	5,116,519	0	0	0	864,559		LD (Liability Cashflow)
Interest Rate Swap - 133367AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2020	04/06/2050	0	32,100,000	.85 / .2373	0	0	49,190	(9,397,916)		(9,397,916)	(5,116,519)	0	0	0	864,559		LD (Liability Cashflow)
Interest Rate Swap - 133701AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/08/2020	07/14/2050	0	100,000,000	.953 / .2338	0	0	179,988	(28,842,513)		(28,842,513)	(17,177,339)	0	0	0	2,705,903		PD (Duration)
Interest Rate Swap - 133793AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/13/2020	04/15/2040	0	45,000,000	.2413 / .9942	0	0	(84,783)	8,594,254		8,594,254	6,054,604	0	0	0	981,792		LD (Liability Cashflow)
Interest Rate Swap - 133794AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/13/2020	04/15/2035	0	22,000,000	.2413 / .933	0	0	(38,084)	3,083,634		3,083,634	2,371,222	0	0	0	412,175		LD (Liability Cashflow)
Interest Rate Swap - 133797AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/13/2020	04/15/2030	0	33,000,000	.2413 / .817	0	0	(47,555)	2,421,514		2,421,514	2,279,112	0	0	0	496,108		LD (Liability Cashflow)
Interest Rate Swap - 133798AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/13/2020	04/15/2030	0	33,000,000	.817 / .2413	0	0	47,555	(2,421,514)		(2,421,514)	(2,279,112)	0	0	0	496,108		LD (Liability Cashflow)
Interest Rate Swap - 133825AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/14/2020	04/16/2030	0	220,000,000	2.9455 / .2234	7,722,000	0	1,496,424	23,505,625		23,505,625	(17,798,879)	0	(169,866)	0	3,307,876		LD (Liability Cashflow)
Interest Rate Swap - 133838AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/15/2020	04/17/2029	0	230,000,000	.7063 / .2234	0	0	278,298	(15,790,173)		(15,790,173)	(14,219,448)	0	0	0	3,261,968		LD (Liability Cashflow)
Interest Rate Swap - 133956AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2020	04/20/2030	0	31,000,000	.677 / .224	0	0	35,199	(2,656,964)		(2,656,964)	(2,125,129)	0	0	0	466,387		LD (Liability Cashflow)
Interest Rate Swap - 133957AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2020	04/20/2030	0	31,000,000	.224 / .677	0	0	(35,199)	2,656,964		2,656,964	2,125,129	0	0	0	466,387		LD (Liability Cashflow)
Interest Rate Swap - 133960AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2020	04/20/2035	0	47,000,000	.224 / .7792	0	0	(65,375)	7,513,940		7,513,940	5,002,839	0	0	0	880,976		LD (Liability Cashflow)
Interest Rate Swap - 133961AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2020	04/20/2040	0	10,000,000	.224 / .8235	0	0	(15,017)	2,189,969		2,189,969	1,320,746	0	0	0	218,253		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 133968AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2020	04/21/2029	0	170,000,000	.6425 / .2236	0	0	179,436	(12,561,409)		(12,561,409)	(10,490,440)	0	0	0	2,412,631		LD (Liability Cashflow)
Interest Rate Swap - 133981AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/20/2020	04/22/2050	0	3,000,000	3.054 / .2224	218,400	0	21,249	558,094		558,094	(690,428)	0	(1,171)	0	80,860		LD (Liability Cashflow)
Interest Rate Swap - 134015AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2020	04/27/2045	0	25,000,000	.2129 / .797	0	0	(36,442)	6,605,563		6,605,563	3,587,799	0	0	0	613,298		LD (Liability Cashflow)
Interest Rate Swap - 134018AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2020	04/27/2050	0	16,000,000	.8 / .2129	0	0	23,443	(4,866,202)		(4,866,202)	(2,531,447)	0	0	0	431,352		LD (Liability Cashflow)
Interest Rate Swap - 134019AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2020	04/27/2030	0	32,000,000	.2129 / .66	0	0	(35,686)	2,798,643		2,798,643	2,195,188	0	0	0	481,932		LD (Liability Cashflow)
Interest Rate Swap - 134020AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2020	04/27/2030	0	32,000,000	.66 / .2129	0	0	35,686	(2,798,643)		(2,798,643)	(2,195,188)	0	0	0	481,932		LD (Liability Cashflow)
Interest Rate Swap - 134021AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2020	04/27/2050	0	16,000,000	.2129 / .8	0	0	(23,443)	4,866,202		4,866,202	2,531,447	0	0	0	431,352		LD (Liability Cashflow)
Interest Rate Swap - 134022AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2020	04/27/2045	0	25,000,000	.797 / .2129	0	0	36,442	(6,605,563)		(6,605,563)	(3,587,799)	0	0	0	613,298		LD (Liability Cashflow)
Interest Rate Swap - 134061AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/29/2020	05/01/2050	0	33,000,000	.205 / .78	0	0	(47,171)	10,185,193		10,185,193	5,204,869	0	0	0	889,869		LD (Liability Cashflow)
Interest Rate Swap - 134062AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/29/2020	05/01/2050	0	33,000,000	.78 / .205	0	0	47,171	(10,185,193)		(10,185,193)	(5,204,869)	0	0	0	889,869		LD (Liability Cashflow)
Interest Rate Swap - 134081AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/30/2020	05/04/2023	0	400,000,000	.1923 / .325	0	0	(122,218)	(114,680)		(114,680)	943,801	0	0	0	2,894,191		LD (Liability Cashflow)
Interest Rate Swap - 134082AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/30/2020	05/04/2028	0	150,000,000	.5635 / .1923	0	0	135,269	(9,281,063)		(9,281,063)	(7,843,469)	0	0	0	1,997,604		LD (Liability Cashflow)
Interest Rate Swap - 134087AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2020	07/05/2027	0	82,000,000	.5165 / .2384	0	0	57,055	(4,034,680)		(4,034,680)	(3,565,902)	0	0	0	1,026,102		PD (Duration)
Interest Rate Swap - 134142AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2020	05/12/2040	0	44,000,000	.2009 / .8451	0	0	(70,210)	9,514,751		9,514,751	5,838,122	0	0	0	961,870		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 134147AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2020	05/12/2035	0	200,000,000	.7615 / .2009	0	0	277,335	(31,296,360)		(31,296,360)	(20,540,324)	0	0	0	3,757,072		PD (Duration)
Interest Rate Swap - 134148AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2020	05/12/2035	0	200,000,000	.2009 / .7615	0	0	(277,335)	31,296,360		31,296,360	20,540,324	0	0	0	3,757,072		LD (Liability Cashflow)
Interest Rate Swap - 134424AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/28/2020	06/01/2040	0	120,000,000	.1905 / .9545	0	0	(222,334)	23,859,968		23,859,968	16,140,875	0	0	0	2,626,969		LD (Liability Cashflow)
Interest Rate Swap - 134425AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/28/2020	06/01/2028	0	286,600,000	.5865 / .1905	0	0	267,336	(17,680,983)		(17,680,983)	(15,226,866)	0	0	0	3,836,951		LD (Liability Cashflow)
Interest Rate Swap - 134448AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2020	06/03/2050	0	10,000,000	.64 / .04	0	0	14,736	(2,904,478)		(2,904,478)	(1,598,617)	0	0	0	270,068		LD (Liability Cashflow)
Interest Rate Swap - 134449AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2020	06/03/2050	0	10,000,000	.1938 / .67	0	0	(14,919)	2,984,582		2,984,582	1,564,884	0	0	0	270,068		LD (Liability Cashflow)
Interest Rate Swap - 134465AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2020	06/05/2030	0	459,700,000	.742 / .1938	0	0	604,631	(39,254,021)		(39,254,021)	(33,097,942)	0	0	0	6,964,154		LD (Liability Cashflow)
Interest Rate Swap - 134466AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2020	06/05/2040	0	240,000,000	.1938 / 1.0165	0	0	(480,365)	45,302,873		45,302,873	32,517,314	0	0	0	5,255,412		LD (Liability Cashflow)
Interest Rate Swap - 134507AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/05/2020	06/09/2040	0	120,000,000	.1854 / 1.197	0	0	(293,436)	19,109,503		19,109,503	16,589,489	0	0	0	2,628,442		LD (Liability Cashflow)
Interest Rate Swap - 134543AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/09/2020	06/11/2042	0	68,000,000	.1773 / 1.0563	0	0	(143,776)	13,716,653		13,716,653	9,839,970	0	0	0	1,565,339		LD (Liability Cashflow)
Interest Rate Swap - 134544AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/09/2020	06/11/2030	0	143,000,000	.788 / .1773	0	0	206,453	(11,200,754)		(11,200,754)	(10,031,817)	0	0	0	2,168,259		LD (Liability Cashflow)
Interest Rate Swap - 134545AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/09/2020	06/11/2030	0	143,000,000	.1773 / .789	0	0	(206,811)	11,188,362		11,188,362	10,032,539	0	0	0	2,168,259		LD (Liability Cashflow)
Interest Rate Swap - 134830AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2020	06/22/2050	0	28,000,000	.682 / .08	0	0	42,140	(7,595,557)		(7,595,557)	(4,363,618)	0	0	0	756,853		LD (Liability Cashflow)
Interest Rate Swap - 134867AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/23/2020	06/25/2050	0	27,000,000	.701 / .09	0	0	41,243	(7,211,165)		(7,211,165)	(4,222,535)	0	0	0	729,923		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 134879AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/24/2020	06/26/2050	0	27,000,000	.67 / .08	0	0	39,825	(7,398,520)		(7,398,520)	(4,199,693)	0	0	0	729,956		LD (Liability Cashflow)
Interest Rate Swap - 134894AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/25/2020	06/29/2050	0	22,000,000	.615 / .08	0	0	29,425	(6,296,978)		(6,296,978)	(3,388,213)	0	0	0	594,861		LD (Liability Cashflow)
Interest Rate Swap - 134953AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/29/2020	07/01/2050	0	24,000,000	.586 / .11	0	0	28,560	(7,018,769)		(7,018,769)	(3,675,098)	0	0	0	649,029		LD (Liability Cashflow)
Interest Rate Swap - 134970AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2020	07/02/2050	0	32,000,000	.5825 / .11	0	0	37,800	(9,385,430)		(9,385,430)	(4,897,681)	0	0	0	865,412		LD (Liability Cashflow)
Interest Rate Swap - 134977AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2020	07/06/2050	0	41,000,000	.652 / .1	0	0	56,580	(11,398,844)		(11,398,844)	(6,357,305)	0	0	0	1,109,013		LD (Liability Cashflow)
Interest Rate Swap - 135005AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/02/2020	07/06/2050	0	32,000,000	.65 / .1	0	0	44,000	(8,910,832)		(8,910,832)	(4,959,998)	0	0	0	865,571		LD (Liability Cashflow)
Interest Rate Swap - 135022AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2020	07/08/2050	0	33,000,000	.67 / .1	0	0	47,025	(9,044,366)		(9,044,366)	(5,134,071)	0	0	0	892,702		LD (Liability Cashflow)
Interest Rate Swap - 135042AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2020	07/09/2050	0	19,000,000	.6463 / .1	0	0	25,947	(5,308,394)		(5,308,394)	(2,943,690)	0	0	0	514,004		LD (Liability Cashflow)
Interest Rate Swap - 135049AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2020	07/09/2050	0	30,000,000	.5975 / .1	0	0	37,313	(8,705,647)		(8,705,647)	(4,606,738)	0	0	0	811,584		LD (Liability Cashflow)
Interest Rate Swap - 135057AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/08/2020	07/10/2050	0	19,000,000	.619 / .1	0	0	24,653	(5,423,095)		(5,423,095)	(2,929,114)	0	0	0	514,027		LD (Liability Cashflow)
Interest Rate Swap - 135066AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2020	07/13/2050	0	37,000,000	.5765 / .1	0	0	44,076	(10,910,593)		(10,910,593)	(5,660,317)	0	0	0	1,001,138		LD (Liability Cashflow)
Interest Rate Swap - 135081AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/10/2020	07/14/2050	0	36,000,000	.5425 / .11	0	0	38,925	(10,885,063)		(10,885,063)	(5,472,241)	0	0	0	974,125		LD (Liability Cashflow)
Interest Rate Swap - 135110AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/13/2020	07/15/2050	0	27,000,000	.5865 / .13	0	0	30,814	(7,897,176)		(7,897,176)	(4,136,472)	0	0	0	730,627		LD (Liability Cashflow)
Interest Rate Swap - 135142AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2020	07/17/2030	0	28,000,000	.2234 / .6251	0	0	(28,199)	2,735,424		2,735,424	2,026,348	0	0	0	426,844		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 135144AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2020	07/17/2045	0	15,000,000	.2234 / .8755	0	0	(24,497)	3,969,938		3,969,938	2,295,310	0	0	0	369,680		LD (Liability Cashflow)
Interest Rate Swap - 135284AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2020	07/21/2050	0	1,500,000	2.968 / .2236	112,275	0	10,304	251,602		251,602	(343,645)	0	(854)	0	40,602		LD (Liability Cashflow)
Interest Rate Swap - 135286AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2020	07/21/2050	0	36,000,000	.58 / .11	0	0	42,300	(10,590,937)		(10,590,937)	(5,512,097)	0	0	0	974,438		LD (Liability Cashflow)
Interest Rate Swap - 135311AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/20/2020	07/22/2050	0	18,000,000	.5669 / .1	0	0	21,011	(5,349,337)		(5,349,337)	(2,749,957)	0	0	0	487,241		LD (Liability Cashflow)
Interest Rate Swap - 135340AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/21/2020	07/23/2050	0	37,000,000	.564 / .1	0	0	42,920	(11,021,893)		(11,021,893)	(5,650,433)	0	0	0	1,001,597		LD (Liability Cashflow)
Interest Rate Swap - 135371AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/22/2020	07/24/2049	0	10,000,000	.2178 / .8255	0	0	(15,214)	3,098,525		3,098,525	1,651,248	0	0	0	266,057		LD (Liability Cashflow)
Interest Rate Swap - 135380AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/22/2020	07/24/2050	0	55,500,000	.551 / .1	0	0	62,576	(16,692,835)		(16,692,835)	(8,455,309)	0	0	0	1,502,465		LD (Liability Cashflow)
Interest Rate Swap - 135447AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/30/2020	08/03/2030	0	150,000,000	2.011 / .1955	3,352,500	0	678,028	3,655,275		3,655,275	(11,904,099)	0	(81,196)	0	2,292,278		LD (Liability Cashflow)
Interest Rate Swap - 135518AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/04/2020	08/06/2050	0	91,000,000	.4893 / .09	0	0	90,829	(28,649,332)		(28,649,332)	(13,716,041)	0	0	0	2,464,969		LD (Liability Cashflow)
Interest Rate Swap - 135534AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/05/2020	08/07/2050	0	37,000,000	.5275 / .09	0	0	40,469	(11,334,577)		(11,334,577)	(5,616,880)	0	0	0	1,002,286		LD (Liability Cashflow)
Interest Rate Swap - 135685AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2020	08/14/2045	0	54,000,000	.6955 / .09	0	0	81,743	(12,610,952)		(12,610,952)	(7,649,354)	0	0	0	1,332,908		LD (Liability Cashflow)
Interest Rate Swap - 135701AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/13/2020	08/17/2045	0	43,000,000	.7319 / .1	0	0	67,924	(9,738,054)		(9,738,054)	(6,124,866)	0	0	0	1,061,565		LD (Liability Cashflow)
Interest Rate Swap - 135911AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/25/2020	08/27/2045	0	43,000,000	.7515 / .07	0	0	73,261	(9,591,757)		(9,591,757)	(6,150,443)	0	0	0	1,062,150		LD (Liability Cashflow)
Interest Rate Swap - 135978AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2020	09/02/2050	0	81,500,000	.7 / .1884	(9,049,000)	0	98,911	(28,265,524)		(28,265,524)	(13,502,795)	0	63,671	0	2,210,365		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 136057AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/03/2020	09/08/2050	0	28,000,000	.758 / .09	0	0	46,760	(7,160,561)		(7,160,561)	(4,439,945)	0	0	0	759,597		LD (Liability Cashflow)
Interest Rate Swap - 136105AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/10/2020	09/14/2040	0	53,000,000	.7808 / .09	0	0	91,524	(9,371,421)		(9,371,421)	(6,685,769)	0	0	0	1,168,836		LD (Liability Cashflow)
Interest Rate Swap - 136154AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/11/2020	09/15/2050	0	82,000,000	.7862 / .1	0	0	140,663	(20,462,003)		(20,462,003)	(13,070,766)	0	0	0	2,225,246		LD (Liability Cashflow)
Interest Rate Swap - 136155AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/11/2020	09/15/2050	0	37,000,000	.783 / .1	0	0	63,178	(9,258,865)		(9,258,865)	(5,894,462)	0	0	0	1,004,074		LD (Liability Cashflow)
Interest Rate Swap - 136197AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/14/2020	09/16/2050	0	37,000,000	.7872 / .1	0	0	63,566	(9,224,869)		(9,224,869)	(5,899,132)	0	0	0	1,004,120		LD (Liability Cashflow)
Interest Rate Swap - 136200AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/14/2020	09/16/2040	0	26,200,000	.7325 / .1	0	0	41,429	(4,841,014)		(4,841,014)	(3,285,739)	0	0	0	577,882		LD (Liability Cashflow)
Interest Rate Swap - 136313AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/16/2020	09/18/2030	0	25,000,000	.19 / .691	0	0	(28,865)	2,372,151		2,372,151	1,851,875	0	0	0	384,567		LD (Liability Cashflow)
Interest Rate Swap - 136314AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/16/2020	09/18/2045	0	40,000,000	.19 / 1.057	0	0	(82,783)	9,209,549		9,209,549	6,301,651	0	0	0	989,243		LD (Liability Cashflow)
Interest Rate Swap - 136357AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/18/2020	09/22/2050	0	18,500,000	.7967 / .07	0	0	33,610	(4,578,199)		(4,578,199)	(2,956,854)	0	0	0	502,198		LD (Liability Cashflow)
Interest Rate Swap - 136392AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/21/2020	09/23/2050	0	18,500,000	.8015 / .06	0	0	34,294	(4,559,695)		(4,559,695)	(2,959,970)	0	0	0	502,220		LD (Liability Cashflow)
Interest Rate Swap - 136569AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2020	10/07/2030	0	100,000,000	3.39 / .2369	3,430,000	0	788,557	14,784,957		14,784,957	(8,786,171)	0	(82,155)	0	1,542,629		LD (Liability Cashflow)
Interest Rate Swap - 137126AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/28/2020	10/30/2050	0	40,000,000	1.2261 / .2115	0	0	101,370	(9,124,204)		(9,124,204)	(7,228,437)	0	0	0	1,087,762		LD (Liability Cashflow)
Interest Rate Swap - 137158AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2020	11/02/2050	0	47,000,000	1.0004 / .11	0	0	104,622	(9,518,395)		(9,518,395)	(7,796,410)	0	0	0	1,278,294		LD (Liability Cashflow)
Interest Rate Swap - 137177AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/30/2020	11/03/2050	0	40,000,000	1.292 / .1955	0	0	108,908	(8,529,925)		(8,529,925)	(7,305,232)	0	0	0	1,087,960		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 137184AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/30/2020	11/03/2050	0	57,000,000	1.033 / .1	0	0	132,953	(11,132,144)		(11,132,144)	(9,510,360)	0	0	0	1,550,342		LD (Liability Cashflow)
Interest Rate Swap - 137224AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/02/2020	11/04/2050	0	39,000,000	1.0156 / .1	0	0	89,266	(7,769,078)		(7,769,078)	(6,487,919)	0	0	0	1,060,809		LD (Liability Cashflow)
Interest Rate Swap - 137265AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/05/2020	11/09/2050	0	37,000,000	.959 / .1	0	0	79,458	(8,182,225)		(8,182,225)	(6,315,800)	0	0	0	1,006,637		LD (Liability Cashflow)
Interest Rate Swap - 137282AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/05/2020	11/09/2050	0	37,000,000	.955 / .1	0	0	79,088	(8,216,429)		(8,216,429)	(6,311,498)	0	0	0	1,006,637		LD (Liability Cashflow)
Interest Rate Swap - 137330AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/10/2020	11/13/2050	0	96,100,000	1.149 / .09	0	0	254,425	(16,296,777)		(16,296,777)	(16,365,129)	0	0	0	2,615,010		LD (Liability Cashflow)
Interest Rate Swap - 137526AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2020	11/20/2050	0	47,000,000	1.0205 / .05	0	0	114,034	(9,330,272)		(9,330,272)	(7,838,205)	0	0	0	1,279,339		LD (Liability Cashflow)
Interest Rate Swap - 137535AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2020	11/20/2050	0	88,000,000	1.315 / .1824	0	0	243,918	(18,321,457)		(18,321,457)	(16,146,222)	0	0	0	2,395,358		LD (Liability Cashflow)
Interest Rate Swap - 137546AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/19/2020	11/23/2050	0	86,000,000	1.252 / .1753	0	0	226,769	(19,142,800)		(19,142,800)	(15,623,064)	0	0	0	2,341,237		LD (Liability Cashflow)
Interest Rate Swap - 137634AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2020	11/24/2050	0	84,000,000	1.236 / .1755	0	0	219,003	(19,006,823)		(19,006,823)	(15,223,395)	0	0	0	2,286,893		LD (Liability Cashflow)
Interest Rate Swap - 137683AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/23/2020	11/25/2050	0	94,000,000	1.2565 / .1875	0	0	248,486	(20,831,012)		(20,831,012)	(17,093,494)	0	0	0	2,559,258		LD (Liability Cashflow)
Interest Rate Swap - 137708AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2020	11/27/2050	0	91,000,000	1.293 / .1898	0	0	245,040	(19,411,282)		(19,411,282)	(16,644,501)	0	0	0	2,477,805		LD (Liability Cashflow)
Interest Rate Swap - 137756AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2020	12/02/2050	0	76,000,000	1.0116 / .08	0	0	177,004	(15,241,800)		(15,241,800)	(12,656,879)	0	0	0	2,069,938		LD (Liability Cashflow)
Interest Rate Swap - 137774AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2020	12/03/2050	0	77,000,000	1.108 / .08	0	0	197,890	(13,785,718)		(13,785,718)	(13,038,659)	0	0	0	2,097,269		LD (Liability Cashflow)
Interest Rate Swap - 137801AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/02/2020	12/04/2050	0	88,300,000	1.3985 / .1834	0	0	261,072	(16,713,348)		(16,713,348)	(16,428,878)	0	0	0	2,405,159		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 137844AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2020	12/07/2050	0	82,300,000	1.3765 / .1755	0	0	239,580	(15,991,678)		(15,991,678)	(15,261,091)	0	0	0	2,242,033		LD (Liability Cashflow)
Interest Rate Swap - 137869AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2020	12/08/2050	0	118,000,000	1.4438 / .1755	0	0	363,250	(21,114,707)		(21,114,707)	(22,114,345)	0	0	0	3,214,724		LD (Liability Cashflow)
Interest Rate Swap - 137975AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2020	02/09/2041	0	151,000,000	.213 / .2025	(90,534,589)	0	(1,628,644)	(60,476,941)		(60,476,941)	28,011,664	0	654,774	0	3,364,415		LD (Liability Cashflow)
Interest Rate Swap - 137981AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2020	12/11/2032	0	59,000,000	1.085 / .1773	0	0	128,988	(5,183,487)		(5,183,487)	(5,400,701)	0	0	0	1,008,893		LD (Liability Cashflow)
Interest Rate Swap - 137983AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2020	12/11/2031	0	130,000,000	1.025 / .1773	0	0	264,710	(10,433,029)		(10,433,029)	(10,909,575)	0	0	0	2,125,832		LD (Liability Cashflow)
Interest Rate Swap - 137988AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2020	02/09/2041	0	89,000,000	.213 / .2025	(53,796,851)	0	(402,507)	(36,240,988)		(36,240,988)	15,955,326	0	386,235	0	1,982,999		LD (Liability Cashflow)
Interest Rate Swap - 137989AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2020	12/11/2041	0	100,000,000	1.34 / .1773	0	0	282,373	(14,306,859)		(14,306,859)	(14,467,816)	0	0	0	2,274,656		LD (Liability Cashflow)
Interest Rate Swap - 138025AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2020	12/17/2040	0	350,000,000	.182 / 4.268	(189,639,000)	0	(3,541,161)	(124,964,011)		(124,964,011)	63,169,884	0	1,505,349	0	7,769,757		LD (Liability Cashflow)
Interest Rate Swap - 138026AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2020	12/14/2041	0	350,000,000	1.331 / .1839	0	0	978,450	(50,663,277)		(50,663,277)	(50,613,704)	0	0	0	7,962,846		LD (Liability Cashflow)
Interest Rate Swap - 138041AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2020	12/20/2040	0	240,000,000	.1866 / 4.3513	(134,790,000)	0	(2,469,448)	(89,105,277)		(89,105,277)	43,648,330	0	1,017,308	0	5,328,923		LD (Liability Cashflow)
Interest Rate Swap - 138042AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2020	12/14/2050	0	98,000,000	1.402 / .1839	0	0	291,361	(18,479,318)		(18,479,318)	(18,255,841)	0	0	0	2,670,581		LD (Liability Cashflow)
Interest Rate Swap - 138045AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2020	12/14/2043	0	200,000,000	1.33 / .1839	0	0	558,614	(31,865,895)		(31,865,895)	(30,645,767)	0	0	0	4,764,903		LD (Liability Cashflow)
Interest Rate Swap - 138076AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2020	12/15/2043	0	101,600,000	1.28 / .1839	0	0	271,694	(17,144,348)		(17,144,348)	(15,473,585)	0	0	0	2,420,714		LD (Liability Cashflow)
Interest Rate Swap - 138077AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2020	12/17/2040	0	115,000,000	.182 / 4.344	(65,824,929)	0	(1,185,374)	(42,530,106)		(42,530,106)	20,892,182	0	491,302	0	2,552,920		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 138080AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2020	12/17/2040	0	115,000,000	.182 / 4.344	(65,964,929)	0	(1,185,374)	(42,530,106)		(42,530,106)	20,892,040	0	491,444	0	2,552,920		LD (Liability Cashflow)
Interest Rate Swap - 138081AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2020	12/15/2043	0	101,600,000	1.275 / .1839	0	0	270,424	(17,239,821)		(17,239,821)	(15,463,972)	0	0	0	2,420,714		LD (Liability Cashflow)
Interest Rate Swap - 138193AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2020	12/16/2044	0	300,000,000	1.3 / .1895	(2,078,550)	0	814,529	(53,075,795)		(53,075,795)	(47,949,246)	0	17,244	0	7,303,888		LD (Liability Cashflow)
Interest Rate Swap - 138194AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2020	06/16/2036	0	240,000,000	1.1 / .1895	(2,577,990)	0	531,623	(31,876,521)		(31,876,521)	(27,982,697)	0	37,232	0	4,679,950		LD (Liability Cashflow)
Interest Rate Swap - 138199AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2020	10/14/2044	0	384,000,000	.2338 / 3.052	(143,501,366)	0	(2,706,195)	(62,120,127)		(62,120,127)	73,761,336	0	1,123,260	0	9,314,995		LD (Liability Cashflow)
Interest Rate Swap - 138255AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2020	12/10/2031	0	220,000,000	.988 / .1825	(321,330)	0	423,286	(19,007,032)		(19,007,032)	(18,755,199)	0	6,558	0	3,597,109		LD (Liability Cashflow)
Interest Rate Swap - 138259AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2020	11/24/2043	0	530,000,000	1.185 / .1755	(18,593,979)	0	1,314,230	(101,166,511)		(101,166,511)	(81,293,251)	0	172,505	0	12,611,286		LD (Liability Cashflow)
Interest Rate Swap - 138261AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2020	09/20/2042	0	225,000,000	.1866 / 2.754	(62,604,169)	0	(1,435,358)	(22,604,875)		(22,604,875)	39,018,220	0	623,152	0	5,212,822		LD (Liability Cashflow)
Interest Rate Swap - 138263AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2020	09/21/2042	0	345,000,000	.1866 / 2.7087	(93,032,622)	0	(2,135,384)	(31,852,774)		(31,852,774)	59,552,232	0	925,715	0	7,993,494		LD (Liability Cashflow)
Interest Rate Swap - 138329AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2020	10/06/2034	0	120,000,000	.923 / .2373	(3,221,502)	0	205,788	(16,106,451)		(16,106,451)	(12,579,671)	0	54,290	0	2,205,857		LD (Liability Cashflow)
Interest Rate Swap - 138330AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2020	11/09/2043	0	150,000,000	1.192 / .1909	(4,300,497)	0	371,826	(28,393,374)		(28,393,374)	(22,995,377)	0	40,307	0	3,566,053		LD (Liability Cashflow)
Interest Rate Swap - 138350AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2020	10/02/2044	0	175,500,000	.2375 / 3.171	(68,566,574)	0	(1,287,300)	(32,391,219)		(32,391,219)	34,096,912	0	521,138	0	4,254,326		LD (Liability Cashflow)
Interest Rate Swap - 138394AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2020	01/11/2049	0	100,000,000	.2248 / 3.002	(38,326,660)	0	(617,167)	(16,868,386)		(16,868,386)	21,771,891	0	251,986	0	2,635,316		LD (Liability Cashflow)
Interest Rate Swap - 138395AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2020	06/16/2041	0	165,000,000	1.3 / .1895	(2,372,630)	0	0	(25,237,566)		(25,237,566)	(23,408,741)	0	0	0	3,708,802		LD (Liability Cashflow)

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Interest Rate Swap - 138404AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2020	10/19/2036	0	205,000,000	1.028 / .2234	(5,743,161)	0	412,945	(30,090,200)		(30,090,200)	(24,197,755)	0	82,629	0	4,042,072		LD (Liability Cashflow)
Interest Rate Swap - 138405AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2020	01/11/2049	0	100,000,000	.2248 / 3.002	(39,146,098)	0	(617,167)	(16,868,386)		(16,868,386)	21,765,472	0	258,404	0	2,635,316		LD (Liability Cashflow)
Interest Rate Swap - 138406AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2020	03/04/2040	0	70,000,000	.1834 / 4.4385	(38,285,315)	0	(223,037)	(25,904,113)		(25,904,113)	12,263,568	0	135,158	0	1,522,698		LD (Liability Cashflow)
Interest Rate Swap - 138407AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2020	10/19/2036	0	110,000,000	1.028 / .2234	(3,101,609)	0	221,580	(16,145,961)		(16,145,961)	(12,984,442)	0	44,619	0	2,168,917		LD (Liability Cashflow)
Interest Rate Swap - 138434AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	11/19/2049	0	101,800,000	.1814 / 3.239	(45,081,490)	0	0	(22,509,103)		(22,509,103)	22,953,517	0	0	0	2,723,716		LD (Liability Cashflow)
Interest Rate Swap - 138446AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	01/17/2048	0	134,700,000	.2234 / 2.909	(47,642,750)	0	(723,506)	(19,531,870)		(19,531,870)	28,136,113	0	303,174	0	3,486,343		LD (Liability Cashflow)
Interest Rate Swap - 138448AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	03/01/2048	0	122,000,000	.1905 / 2.9906	(45,243,058)	0	(284,031)	(19,852,073)		(19,852,073)	25,583,339	0	116,776	0	3,164,916		LD (Liability Cashflow)
Interest Rate Swap - 138453AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	12/21/2038	0	90,000,000	1.23 / .1866	(1,006,080)	0	224,358	(12,629,797)		(12,629,797)	(11,852,958)	0	12,083	0	1,894,448		LD (Liability Cashflow)
Interest Rate Swap - 138455AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	12/21/2050	0	335,000,000	1.37 / .1866	(4,233,758)	0	952,361	(65,645,707)		(65,645,707)	(62,132,129)	0	26,793	0	9,131,918		LD (Liability Cashflow)
Interest Rate Swap - 138456AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	06/19/2048	0	96,000,000	.1896 / 2.974	(34,717,856)	0	0	(14,817,459)		(14,817,459)	20,147,175	0	0	0	2,504,190		LD (Liability Cashflow)
Interest Rate Swap - 138457AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	06/15/2048	0	93,300,000	.1839 / 2.9635	(33,544,352)	0	0	(14,216,113)		(14,216,113)	19,552,332	0	0	0	2,433,279		LD (Liability Cashflow)
Interest Rate Swap - 138460AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	06/04/2048	0	94,000,000	.1834 / 2.9065	(32,555,160)	0	0	(13,249,432)		(13,249,432)	19,559,045	0	0	0	2,450,202		LD (Liability Cashflow)
Interest Rate Swap - 138462AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	02/06/2048	0	81,500,000	.1926 / 3.0474	(31,488,660)	0	(342,969)	(14,225,539)		(14,225,539)	17,240,670	0	149,081	0	2,111,521		LD (Liability Cashflow)
Interest Rate Swap - 138463AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	12/21/2050	0	310,000,000	1.36 / .1866	(4,677,719)	0	873,540	(61,455,891)		(61,455,891)	(57,409,642)	0	29,896	0	8,450,431		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 138464AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	12/21/2040	0	125,000,000	1.27 / .1866	(1,388,574)	0	324,109	(18,965,602)		(18,965,602)	(17,739,346)	0	14,670	0	2,775,670		LD (Liability Cashflow)
Interest Rate Swap - 138515AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	03/18/2049	0	121,500,000	.19 / 2.8245	(41,666,849)	0	(114,947)	(15,882,527)		(15,882,527)	25,694,268	0	44,648	0	3,212,581		LD (Liability Cashflow)
Interest Rate Swap - 138516AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	02/01/2049	0	126,000,000	.205 / 2.8655	(44,754,393)	0	(559,423)	(17,518,920)		(17,518,920)	26,938,573	0	221,269	0	3,323,871		LD (Liability Cashflow)
Interest Rate Swap - 138517AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	07/17/2035	0	100,000,000	.769 / .2234	(5,993,147)	0	0	(16,634,074)		(16,634,074)	(10,639,700)	0	0	0	1,890,483		LD (Liability Cashflow)
Interest Rate Swap - 138518AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	12/22/2050	0	220,000,000	1.39 / .1866	(878,882)	0	637,839	(42,106,317)		(42,106,317)	(40,922,901)	0	4,832	0	5,997,352		LD (Liability Cashflow)
Interest Rate Swap - 138519AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	12/22/2047	0	400,000,000	1.39 / .1866	(575,830)	0	1,159,708	(70,829,928)		(70,829,928)	(69,645,356)	0	2,348	0	10,339,402		LD (Liability Cashflow)
Interest Rate Swap - 138520AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	02/11/2049	0	80,000,000	.2025 / 2.8141	(27,270,988)	0	(290,628)	(10,234,088)		(10,234,088)	16,981,797	0	112,278	0	2,111,413		LD (Liability Cashflow)
Interest Rate Swap - 138521AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	01/15/2049	0	197,000,000	.2413 / 2.831	(68,356,285)	0	(1,077,048)	(25,895,943)		(25,895,943)	42,034,385	0	427,849	0	5,192,578		LD (Liability Cashflow)
Interest Rate Swap - 138522AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	09/05/2034	0	150,000,000	.844 / .1938	(6,143,439)	0	69,636	(21,410,815)		(21,410,815)	(15,339,180)	0	30,124	0	2,748,533		LD (Liability Cashflow)
Interest Rate Swap - 138523AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	02/05/2049	0	111,000,000	.1951 / 2.8435	(38,630,404)	0	(457,887)	(14,905,901)		(14,905,901)	23,658,886	0	178,111	0	2,928,737		LD (Liability Cashflow)
Interest Rate Swap - 138534AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	04/21/2045	0	150,000,000	.2236 / 3.0625	(52,535,089)	0	0	(24,646,787)		(24,646,787)	28,735,522	0	0	0	3,678,553		LD (Liability Cashflow)
Interest Rate Swap - 138535AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	09/04/2044	0	100,000,000	.1834 / 3.12	(35,953,074)	0	(219,737)	(17,439,696)		(17,439,696)	18,965,240	0	98,495	0	2,420,094		LD (Liability Cashflow)
Interest Rate Swap - 138536AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	09/15/2045	0	115,000,000	.1839 / 3.0125	(39,881,981)	0	(143,987)	(18,125,193)		(18,125,193)	22,291,734	0	61,597	0	2,843,605		LD (Liability Cashflow)
Interest Rate Swap - 138537AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	12/22/2031	0	110,000,000	1 / .1866	(279,341)	0	211,670	(9,422,433)		(9,422,433)	(9,415,050)	0	5,727	0	1,801,265		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 138538AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2020	10/15/2044	0	420,000,000	1.19 / .2413	(19,538,813)	0	0	(82,891,280)		(82,891,280)	(64,865,186)	0	0	0	10,188,858		LD (Liability Cashflow)
Interest Rate Swap - 138610AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2020	08/10/2035	0	200,000,000	.1954 / 2.853	(45,401,487)	0	(754,078)	(20,818,489)		(20,818,489)	24,618,079	0	409,744	0	3,789,487		LD (Liability Cashflow)
Interest Rate Swap - 138611AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2020	12/24/2038	0	75,000,000	.1905 / 2.9327	(19,539,160)	0	0	(8,686,365)		(8,686,365)	11,055,858	0	0	0	1,579,065		LD (Liability Cashflow)
Interest Rate Swap - 138612AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2020	12/23/2038	0	375,000,000	1.25 / .1969	(2,707,142)	0	946,800	(51,494,788)		(51,494,788)	(49,481,756)	0	31,908	0	7,894,729		LD (Liability Cashflow)
Interest Rate Swap - 138613AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2020	04/21/2036	0	450,000,000	.77 / .2236	(29,956,409)	0	0	(79,124,554)		(79,124,554)	(49,875,823)	0	0	0	8,730,595		LD (Liability Cashflow)
Interest Rate Swap - 138614AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2020	08/04/2031	0	400,000,000	.54 / .1923	(18,664,589)	0	222,378	(49,951,130)		(49,951,130)	(32,139,359)	0	266,458	0	6,432,445		LD (Liability Cashflow)
Interest Rate Swap - 138615AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2020	12/24/2038	0	75,000,000	.1905 / 2.9359	(19,570,627)	0	0	(8,722,818)		(8,722,818)	11,058,436	0	0	0	1,579,065		LD (Liability Cashflow)
Interest Rate Swap - 138616AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2020	12/24/2038	0	125,000,000	.1905 / 2.8975	(31,833,791)	0	0	(13,808,963)		(13,808,963)	18,379,165	0	0	0	2,631,776		LD (Liability Cashflow)
Interest Rate Swap - 138617AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2020	12/24/2038	0	120,000,000	.1905 / 2.9	(30,609,062)	0	0	(13,302,171)		(13,302,171)	17,647,221	0	0	0	2,526,505		LD (Liability Cashflow)
Interest Rate Swap - 138618AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2020	06/15/2036	0	200,000,000	.1839 / 2.5525	(36,614,644)	0	0	(11,935,979)		(11,935,979)	25,148,133	0	0	0	3,899,614		LD (Liability Cashflow)
Interest Rate Swap - 138619AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2020	04/14/2035	0	200,000,000	.2338 / 3.01	(48,056,759)	0	0	(24,537,553)		(24,537,553)	23,984,633	0	0	0	3,746,683		LD (Liability Cashflow)
Interest Rate Swap - 138657AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	10/26/2038	0	125,000,000	.2153 / 3.282	(40,157,117)	0	0	(21,627,727)		(21,627,727)	18,750,293	0	0	0	2,619,778		LD (Liability Cashflow)
Interest Rate Swap - 138658AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	03/01/2047	0	125,000,000	.1905 / 2.615	(34,659,061)	0	(251,885)	(10,124,753)		(10,124,753)	24,405,929	0	93,635	0	3,181,941		LD (Liability Cashflow)
Interest Rate Swap - 138659AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	03/12/2049	0	100,000,000	.1841 / 2.89	(35,814,466)	0	(142,298)	(14,499,976)		(14,499,976)	21,322,067	0	56,068	0	2,643,337		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 138660AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	11/12/2035	0	250,000,000	.2009 / 2.671	(49,640,296)	0	0	(19,424,420)		(19,424,420)	30,554,547	0	0	0	4,778,793		LD (Liability Cashflow)
Interest Rate Swap - 138661AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	12/14/2036	0	200,000,000	.1839 / 2.917	(48,124,898)	0	0	(21,905,987)		(21,905,987)	26,491,482	0	0	0	3,962,865		LD (Liability Cashflow)
Interest Rate Swap - 138662AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	01/06/2037	0	200,000,000	.2373 / 2.6463	(42,460,834)	0	(1,137,583)	(15,448,205)		(15,448,205)	26,689,893	0	571,948	0	3,970,659		LD (Liability Cashflow)
Interest Rate Swap - 138668AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	04/12/2036	0	200,000,000	.2244 / 2.475	(35,232,083)	0	0	(10,709,067)		(10,709,067)	24,778,691	0	0	0	3,877,146		LD (Liability Cashflow)
Interest Rate Swap - 138671AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	03/31/2037	0	150,000,000	.2025 / 2.665	(31,702,238)	0	(10,260)	(12,006,934)		(12,006,934)	19,870,143	0	9,889	0	3,000,000		LD (Liability Cashflow)
Interest Rate Swap - 138673AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	04/21/2036	0	750,000,000	.75 / .2236	(51,390,775)	0	0	(133,886,897)		(133,886,897)	(83,010,274)	0	0	0	14,550,991		LD (Liability Cashflow)
Interest Rate Swap - 138676AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	10/30/2038	0	100,000,000	.2115 / 3.2551	(31,710,208)	0	0	(16,877,845)		(16,877,845)	14,979,645	0	0	0	2,096,464		LD (Liability Cashflow)
Interest Rate Swap - 138677AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	08/05/2034	0	160,000,000	.1951 / 3.231	(42,841,232)	0	(756,462)	(23,807,436)		(23,807,436)	18,756,669	0	460,247	0	2,922,659		LD (Liability Cashflow)
Interest Rate Swap - 138680AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	12/24/2034	0	300,000,000	1.2 / .1905	1,457,075	0	724,578	(30,832,283)		(30,832,283)	(32,450,906)	0	(25,587)	0	5,558,342		LD (Liability Cashflow)
Interest Rate Swap - 138685AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	12/24/2040	0	500,000,000	1.35 / .1905	2,313,635	0	1,395,130	(69,178,991)		(69,178,991)	(71,520,042)	0	(27,672)	0	11,104,949		LD (Liability Cashflow)
Interest Rate Swap - 138688AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	08/06/2050	0	225,000,000	.772 / .1926	(36,780,644)	0	193,120	(74,237,037)		(74,237,037)	(37,594,526)	0	193,494	0	6,094,704		LD (Liability Cashflow)
Interest Rate Swap - 138705AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	06/05/2048	0	140,000,000	.1938 / 2.9615	(51,138,649)	0	0	(21,362,228)		(21,362,228)	29,310,029	0	0	0	3,649,418		LD (Liability Cashflow)
Interest Rate Swap - 138706AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	01/02/2048	0	74,700,000	.2375 / 2.913	(27,000,000)	0	(482,995)	(10,885,814)		(10,885,814)	15,635,466	0	207,238	0	1,931,951		LD (Liability Cashflow)
Interest Rate Swap - 138707AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	07/17/2048	0	134,700,000	.2234 / 2.909	(49,084,759)	0	(723,506)	(19,776,821)		(19,776,821)	28,549,222	0	306,384	0	3,518,720		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 138708AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/22/2020	08/06/2048	0	81,500,000	.1926 / 3.074	(32,852,248)	0	(346,160)	(14,873,832)		(14,873,832)	17,550,971	0	152,512	0	2,131,091		LD (Liability Cashflow)
Interest Rate Swap - 138710AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/22/2020	03/04/2048	0	41,750,000	.1834 / 2.933	(15,164,911)	0	(85,885)	(6,283,231)		(6,283,231)	8,694,429	0	35,322	0	1,083,238		LD (Liability Cashflow)
Interest Rate Swap - 138713AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/22/2020	11/19/2048	0	101,800,000	.1814 / 3.239	(44,548,392)	0	0	(21,932,340)		(21,932,340)	22,276,503	0	0	0	2,675,734		LD (Liability Cashflow)
Interest Rate Swap - 138715AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/22/2020	12/19/2048	0	96,000,000	.1896 / 2.974	(35,767,265)	0	0	(15,012,291)		(15,012,291)	20,451,852	0	0	0	2,527,087		LD (Liability Cashflow)
Interest Rate Swap - 138717AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/22/2020	01/02/2049	0	194,000,000	.2375 / 2.8345	(68,229,093)	0	(1,217,560)	(25,661,125)		(25,661,125)	41,450,726	0	501,069	0	5,110,287		LD (Liability Cashflow)
Interest Rate Swap - 138719AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/22/2020	01/25/2049	0	89,500,000	.2178 / 2.894	(32,690,003)	0	(439,128)	(13,001,737)		(13,001,737)	19,208,858	0	178,038	0	2,360,205		LD (Liability Cashflow)
Interest Rate Swap - 138722AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/22/2020	08/02/2050	0	500,000,000	.78 / .2019	(79,259,943)	0	476,541	(164,019,742)		(164,019,742)	(83,600,548)	0	352,482	0	13,541,305		LD (Liability Cashflow)
Interest Rate Swap - 138724AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/22/2020	12/24/2047	0	550,000,000	1.45 / .1905	8,346,873	0	1,672,143	(90,410,944)		(90,410,944)	(96,523,938)	0	(66,829)	0	14,218,107		LD (Liability Cashflow)
Interest Rate Swap - 138726AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/22/2020	12/24/2038	0	200,000,000	1.3 / .1905	851,382	0	533,052	(25,923,723)		(25,923,723)	(26,497,146)	0	(11,416)	0	4,210,841		LD (Liability Cashflow)
Interest Rate Swap - 138813AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	04/17/2048	0	132,000,000	.2234 / 2.903	(46,366,005)	0	0	(18,916,916)		(18,916,916)	27,348,733	0	0	0	3,432,362		LD (Liability Cashflow)
Interest Rate Swap - 138821AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	04/13/2048	0	60,000,000	.2245 / 2.8865	(20,862,766)	0	0	(8,403,745)		(8,403,745)	12,403,826	0	0	0	1,559,854		LD (Liability Cashflow)
Interest Rate Swap - 138831AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	03/27/2048	0	123,800,000	.193 / 2.942	(44,754,855)	0	(18,243)	(18,928,915)		(18,928,915)	25,716,281	0	15,423	0	3,215,778		LD (Liability Cashflow)
Interest Rate Swap - 138832AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	03/27/2048	0	875,000,000	.797 / .193	(135,488,043)	0	24,670	(266,792,321)		(266,792,321)	(138,974,477)	0	45,012	0	22,728,640		LD (Liability Cashflow)
Interest Rate Swap - 138835AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	03/15/2048	0	119,000,000	.1839 / 2.889	(41,615,916)	0	(142,463)	(16,811,073)		(16,811,073)	24,629,371	0	57,375	0	3,089,247		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 138836AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	11/18/2049	0	107,000,000	.1886 / 1.9172	(12,966,493)	0	0	7,646,445		7,646,445	20,560,394	0	0	0	2,862,711		LD (Liability Cashflow)
Interest Rate Swap - 138839AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	08/09/2049	0	125,000,000	.1909 / 1.725	(9,714,778)	0	(277,657)	13,906,395		13,906,395	23,483,689	0	40,943	0	3,328,237		LD (Liability Cashflow)
Interest Rate Swap - 138840AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	07/05/2049	0	17,500,000	.2384 / 2.994	(6,876,014)	0	(115,200)	(2,958,799)		(2,958,799)	3,864,274	0	47,706	0	465,180		LD (Liability Cashflow)
Interest Rate Swap - 138841AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	06/11/2049	0	100,000,000	.1773 / 2.515	(26,399,519)	0	0	(5,874,620)		(5,874,620)	20,473,979	0	0	0	2,655,006		LD (Liability Cashflow)
Interest Rate Swap - 138842AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	03/12/2049	0	90,000,000	.1841 / 2.89	(32,337,512)	0	(128,069)	(13,049,978)		(13,049,978)	19,189,668	0	50,653	0	2,379,003		LD (Liability Cashflow)
Interest Rate Swap - 138843AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	03/05/2049	0	45,700,000	.1938 / 2.905	(16,603,444)	0	(89,240)	(6,771,524)		(6,771,524)	9,770,417	0	35,589	0	1,207,598		LD (Liability Cashflow)
Interest Rate Swap - 138844AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	08/29/2049	0	96,700,000	.1898 / 1.562	(3,786,721)	0	(331,561)	14,247,415		14,247,415	17,914,286	0	28,471	0	2,577,163		LD (Liability Cashflow)
Interest Rate Swap - 138845AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	02/07/2049	0	92,000,000	.1926 / 2.8343	(31,950,043)	0	(358,292)	(12,179,357)		(12,179,357)	19,577,884	0	142,189	0	2,427,656		LD (Liability Cashflow)
Interest Rate Swap - 138847AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	03/16/2045	0	675,000,000	.812 / .1895	(82,723,299)	0	171,525	(184,856,611)		(184,856,611)	(100,864,663)	0	119,965	0	16,520,160		LD (Liability Cashflow)
Interest Rate Swap - 138848AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	12/29/2035	0	175,000,000	1.2 / .193	24,907	0	416,033	(19,976,739)		(19,976,739)	(20,063,412)	0	(1,212)	0	3,359,889		LD (Liability Cashflow)
Interest Rate Swap - 138849AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	12/29/2047	0	650,000,000	1.4 / .193	701,721	0	1,870,267	(113,716,222)		(113,716,222)	(113,372,404)	0	(8,457)	0	16,807,441		LD (Liability Cashflow)
Interest Rate Swap - 138851AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	01/25/2048	0	68,500,000	.2178 / 2.8065	(21,816,150)	0	(325,104)	(8,437,882)		(8,437,882)	14,148,340	0	123,149	0	1,773,648		LD (Liability Cashflow)
Interest Rate Swap - 138852AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	05/04/2046	0	40,000,000	.1923 / 2.2775	(7,381,785)	0	0	(381,507)		(381,507)	7,299,448	0	0	0	1,001,880		LD (Liability Cashflow)
Interest Rate Swap - 138853AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/23/2020	04/15/2046	0	300,000,000	.2413 / 2.119	(45,167,856)	0	0	6,367,478		6,367,478	53,698,826	0	0	0	7,506,046		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 138855AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	04/08/2046	0	200,000,000	.234 / 2.09	(28,897,241)	0	0	5,330,953		5,330,953	35,660,343	0	0	0	5,002,150		LD (Liability Cashflow)
Interest Rate Swap - 138856AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	04/14/2046	0	375,000,000	.2338 / 2.158	(59,697,547)	0	0	4,991,760		4,991,760	67,416,612	0	0	0	9,382,054		LD (Liability Cashflow)
Interest Rate Swap - 138857AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	04/13/2046	0	360,000,000	.2245 / 2.146	(56,367,897)	0	0	5,638,698		5,638,698	64,617,017	0	0	0	9,006,288		LD (Liability Cashflow)
Interest Rate Swap - 138858AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	04/12/2046	0	225,000,000	.2244 / 2.127	(34,299,535)	0	0	4,372,111		4,372,111	40,296,222	0	0	0	5,628,628		LD (Liability Cashflow)
Interest Rate Swap - 138859AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	03/11/2046	0	234,000,000	.1773 / 2.1961	(39,556,802)	0	(261,294)	1,117,741		1,117,741	42,295,213	0	74,458	0	5,843,706		LD (Liability Cashflow)
Interest Rate Swap - 138860AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	04/21/2047	0	100,000,000	.2236 / 2.4785	(23,087,935)	0	0	(5,159,416)		(5,159,416)	19,195,133	0	0	0	2,552,276		LD (Liability Cashflow)
Interest Rate Swap - 138861AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	04/03/2047	0	550,000,000	.916 / .2375	(65,571,178)	0	0	(149,367,824)		(149,367,824)	(86,983,782)	0	0	0	14,024,478		LD (Liability Cashflow)
Interest Rate Swap - 138862AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	05/04/2047	0	125,000,000	.1923 / 2.573	(31,583,554)	0	0	(8,794,601)		(8,794,601)	24,281,331	0	0	0	3,192,648		LD (Liability Cashflow)
Interest Rate Swap - 138863AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	12/29/2039	0	150,000,000	1.3 / .193	(1,025,313)	0	394,100	(20,761,592)		(20,761,592)	(20,650,663)	0	11,229	0	3,247,130		LD (Liability Cashflow)
Interest Rate Swap - 138864AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	12/29/2045	0	1,500,000,000	1.4 / .193	(5,233,191)	0	4,316,000	(245,666,493)		(245,666,493)	(249,328,824)	0	50,437	0	37,307,976		LD (Liability Cashflow)
Interest Rate Swap - 138865AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	12/29/2046	0	900,000,000	1.4 / .193	(8,503,217)	0	2,589,600	(152,614,425)		(152,614,425)	(153,383,939)	0	62,535	0	22,832,622		LD (Liability Cashflow)
Interest Rate Swap - 138866AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	05/23/2046	0	100,000,000	.1753 / 2.19	(16,440,052)	0	0	914,861		914,861	18,097,274	0	0	0	2,507,248		LD (Liability Cashflow)
Interest Rate Swap - 138867AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	12/29/2040	0	140,000,000	1.35 / .193	(603,280)	0	385,327	(19,382,360)		(19,382,360)	(20,049,513)	0	5,803	0	3,110,445		LD (Liability Cashflow)
Interest Rate Swap - 138868AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/23/2020	04/20/2047	0	175,000,000	.224 / 2.465	(39,819,327)	0	0	(8,550,467)		(8,550,467)	33,540,383	0	0	0	4,466,253		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 138869AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	06/13/2046	0	45,000,000	.1839 / 2.03	(5,775,421)	0	0	1,910,214		1,910,214	8,009,486	0	0	0	1,129,527		LD (Liability Cashflow)
Interest Rate Swap - 138870AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	06/03/2046	0	100,000,000	.1843 / 2.161	(15,761,027)	0	0	1,558,832		1,558,832	18,053,790	0	0	0	2,508,721		LD (Liability Cashflow)
Interest Rate Swap - 138871AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	04/19/2047	0	50,000,000	.2234 / 2.523	(12,054,133)	0	0	(3,047,209)		(3,047,209)	9,642,876	0	0	0	1,276,006		LD (Liability Cashflow)
Interest Rate Swap - 138872AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	03/07/2047	0	116,000,000	.1755 / 2.698	(32,808,163)	0	(186,380)	(11,407,841)		(11,407,841)	22,831,014	0	70,485	0	2,953,760		LD (Liability Cashflow)
Interest Rate Swap - 138873AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	05/11/2046	0	450,000,000	.2025 / 2.163	(70,076,443)	0	0	6,256,632		6,256,632	81,123,685	0	0	0	11,275,375		LD (Liability Cashflow)
Interest Rate Swap - 138874AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	06/16/2046	0	95,000,000	.1895 / 1.948	(10,091,542)	0	0	5,613,607		5,613,607	16,756,826	0	0	0	2,384,939		LD (Liability Cashflow)
Interest Rate Swap - 138875AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	07/08/2046	0	100,000,000	.234 / 1.7735	(7,486,708)	0	(354,940)	9,103,353		9,103,353	17,610,023	0	57,096	0	2,513,539		LD (Liability Cashflow)
Interest Rate Swap - 138876AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	07/18/2046	0	100,000,000	.2234 / 1.8365	(8,968,841)	0	(322,624)	7,829,272		7,829,272	17,713,906	0	60,136	0	2,514,875		LD (Liability Cashflow)
Interest Rate Swap - 138877AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	08/05/2046	0	175,000,000	.1951 / 1.8613	(16,552,166)	0	(454,503)	12,864,802		12,864,802	31,029,477	0	85,233	0	4,405,238		LD (Liability Cashflow)
Interest Rate Swap - 138878AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	10/17/2046	0	90,000,000	.2234 / 1.96	(10,107,789)	0	0	4,912,678		4,912,678	16,045,878	0	0	0	2,274,424		LD (Liability Cashflow)
Interest Rate Swap - 138879AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/23/2020	10/04/2046	0	50,000,000	.2375 / 1.825	(4,132,371)	0	0	4,072,961		4,072,961	8,764,514	0	0	0	1,262,704		LD (Liability Cashflow)
Interest Rate Swap - 138889AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/24/2020	02/26/2048	0	130,000,000	.1898 / 3.032	(49,115,915)	0	(359,914)	(22,282,572)		(22,282,572)	27,424,910	0	127,511	0	3,371,441		LD (Liability Cashflow)
Interest Rate Swap - 138892AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/24/2020	12/30/2033	0	300,000,000	1.15 / .199	490,518	0	683,088	(29,061,450)		(29,061,450)	(30,339,937)	0	(9,173)	0	5,355,507		LD (Liability Cashflow)
Interest Rate Swap - 138893AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/24/2020	12/29/2050	0	67,900,000	1.1795 / .1	0	0	183,245	(11,085,075)		(11,085,075)	(11,648,697)	0	0	0	1,851,587		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 138895AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/24/2020	02/26/2048	0	63,700,000	.1898 / 3.032	(24,070,000)	0	(176,358)	(10,918,460)		(10,918,460)	13,438,201	0	62,486	0	1,652,006		LD (Liability Cashflow)
Interest Rate Swap - 138979AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	05/31/2048	0	94,000,000	.1898 / 2.8625	0	(32,082,387)	0	(12,396,726)		(12,396,726)	19,685,661	0	0	0	2,449,718		LD (Liability Cashflow)
Interest Rate Swap - 138980AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	03/05/2048	0	119,000,000	.1938 / 2.889	0	(41,844,839)	(231,001)	(16,793,421)		(16,793,421)	24,957,626	0	93,792	0	3,087,706		LD (Liability Cashflow)
Interest Rate Swap - 138981AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	08/08/2046	0	300,000,000	.1926 / 1.813	0	(28,851,531)	(717,269)	25,005,370		25,005,370	53,715,495	0	141,406	0	7,553,038		LD (Liability Cashflow)
Interest Rate Swap - 138982AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	05/13/2046	0	54,000,000	.1938 / 2.1475	0	(8,948,205)	0	925,398		925,398	9,873,603	0	0	0	1,353,190		LD (Liability Cashflow)
Interest Rate Swap - 138983AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	12/15/2045	0	110,000,000	.1839 / 2.988	0	(37,959,458)	0	(16,269,513)		(16,269,513)	21,689,945	0	0	0	2,733,837		LD (Liability Cashflow)
Interest Rate Swap - 138984AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	10/02/2045	0	20,000,000	.2375 / 2.5493	0	(5,057,732)	0	(1,314,869)		(1,314,869)	3,742,863	0	0	0	495,029		LD (Liability Cashflow)
Interest Rate Swap - 138985AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	01/06/2046	0	450,000,000	1.4 / .2373	0	2,217,761	1,235,422	(73,825,750)		(73,825,750)	(76,022,958)	0	(20,554)	0	11,197,255		LD (Liability Cashflow)
Interest Rate Swap - 138986AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	06/15/2045	0	115,000,000	.1839 / 2.9289	0	(37,651,531)	0	(15,478,078)		(15,478,078)	22,173,453	0	0	0	2,829,034		LD (Liability Cashflow)
Interest Rate Swap - 138987AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	05/01/2048	0	71,250,000	.205 / 3.019	0	(27,027,279)	0	(11,903,764)		(11,903,764)	15,123,515	0	0	0	1,854,076		LD (Liability Cashflow)
Interest Rate Swap - 138988AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	03/19/2044	0	900,000,000	.987 / .1896	0	(71,628,751)	234,470	(207,776,723)		(207,776,723)	(136,235,074)	0	87,102	0	21,566,102		LD (Liability Cashflow)
Interest Rate Swap - 138989AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	06/15/2044	0	120,000,000	.1839 / 2.8684	0	(36,616,667)	0	(14,400,583)		(14,400,583)	22,216,084	0	0	0	2,890,418		LD (Liability Cashflow)
Interest Rate Swap - 138990AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	03/15/2044	0	120,000,000	.1839 / 2.972	0	(39,718,185)	(148,087)	(17,336,194)		(17,336,194)	22,315,639	0	66,351	0	2,874,807		LD (Liability Cashflow)
Interest Rate Swap - 138991AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	01/06/2035	0	275,000,000	1.15 / .2373	0	(256,409)	592,654	(30,092,215)		(30,092,215)	(29,838,383)	0	2,578	0	5,101,626		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 138992AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	08/28/2044	0	100,000,000	.1898 / 3.14	0	(37,280,023)	(253,456)	(17,863,764)		(17,863,764)	19,299,062	0	117,197	0	2,419,122		LD (Liability Cashflow)
Interest Rate Swap - 139027AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	05/28/2043	0	214,000,000	.1898 / 3.107	0	(73,565,057)	0	(34,724,202)		(34,724,202)	38,840,855	0	0	0	5,036,803		LD (Liability Cashflow)
Interest Rate Swap - 139030AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	04/09/2043	0	100,000,000	.2248 / 2.8425	0	(29,299,644)	0	(11,709,917)		(11,709,917)	17,589,727	0	0	0	2,346,497		LD (Liability Cashflow)
Interest Rate Swap - 139033AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	04/02/2043	0	50,000,000	.2375 / 3.124	0	(17,447,146)	0	(8,452,737)		(8,452,737)	8,994,409	0	0	0	1,172,747		LD (Liability Cashflow)
Interest Rate Swap - 139034AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	02/28/2043	0	75,000,000	.1898 / 2.9325	0	(23,484,097)	(176,691)	(10,060,122)		(10,060,122)	13,344,294	0	79,681	0	1,755,571		LD (Liability Cashflow)
Interest Rate Swap - 139035AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	06/15/2044	0	119,000,000	.1839 / 2.8	0	(34,564,046)	0	(12,746,582)		(12,746,582)	21,817,464	0	0	0	2,866,331		LD (Liability Cashflow)
Interest Rate Swap - 139036AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	03/15/2044	0	119,000,000	.1839 / 2.909	0	(37,765,278)	(143,521)	(15,774,741)		(15,774,741)	21,927,474	0	63,063	0	2,850,850		LD (Liability Cashflow)
Interest Rate Swap - 139037AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	12/15/2043	0	117,000,000	.1839 / 2.734	0	(31,866,216)	0	(10,970,500)		(10,970,500)	20,895,716	0	0	0	2,787,633		LD (Liability Cashflow)
Interest Rate Swap - 139039AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	11/15/2043	0	100,000,000	.1938 / 3.1068	0	(34,954,892)	0	(16,491,243)		(16,491,243)	18,463,649	0	0	0	2,378,217		LD (Liability Cashflow)
Interest Rate Swap - 139040AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	11/15/2043	0	100,000,000	.1938 / 3.0859	0	(34,489,807)	0	(16,103,143)		(16,103,143)	18,386,664	0	0	0	2,378,217		LD (Liability Cashflow)
Interest Rate Swap - 139042AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	11/15/2043	0	73,500,000	.1938 / 2.9952	0	(24,024,791)	0	(10,597,892)		(10,597,892)	13,426,899	0	0	0	1,747,989		LD (Liability Cashflow)
Interest Rate Swap - 139043AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	11/15/2043	0	73,500,000	.1938 / 2.9985	0	(24,051,413)	0	(10,642,932)		(10,642,932)	13,408,481	0	0	0	1,747,989		LD (Liability Cashflow)
Interest Rate Swap - 139044AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	11/15/2043	0	74,500,000	.1938 / 3.0348	0	(24,922,227)	0	(11,289,915)		(11,289,915)	13,632,312	0	0	0	1,771,771		LD (Liability Cashflow)
Interest Rate Swap - 139046AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	01/06/2039	0	120,000,000	1.3 / .2373	0	386,669	301,113	(15,595,580)		(15,595,580)	(15,977,111)	0	(5,139)	0	2,528,993		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 139047AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	03/24/2043	0	750,000,000	.9966 / .1905	0	(54,705,281)	113,588	(164,862,074)		(164,862,074)	(110,197,712)	0	40,919	0	17,581,535		LD (Liability Cashflow)
Interest Rate Swap - 139049AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	01/06/2044	0	625,000,000	1.4 / .2373	0	4,964,821	1,715,864	(94,653,503)		(94,653,503)	(99,571,124)	0	(47,200)	0	14,910,583		LD (Liability Cashflow)
Interest Rate Swap - 139068AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	11/21/2042	0	100,000,000	.1824 / 2.6	0	(23,044,575)	0	(6,953,839)		(6,953,839)	16,090,736	0	0	0	2,325,929		LD (Liability Cashflow)
Interest Rate Swap - 139069AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	10/02/2042	0	300,000,000	.2375 / 2.567	0	(67,953,472)	0	(20,052,005)		(20,052,005)	47,901,467	0	0	0	6,956,083		LD (Liability Cashflow)
Interest Rate Swap - 139070AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	10/01/2042	0	600,000,000	.2375 / 2.5808	0	(137,701,720)	0	(41,618,108)		(41,618,108)	96,083,612	0	0	0	13,911,297		LD (Liability Cashflow)
Interest Rate Swap - 139071AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	09/27/2042	0	400,000,000	.193 / 2.652	0	(97,370,472)	(52,500)	(32,925,661)		(32,925,661)	64,400,984	0	43,827	0	9,271,299		LD (Liability Cashflow)
Interest Rate Swap - 139072AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	09/26/2042	0	225,000,000	.1951 / 2.6565	0	(54,878,043)	(75,698)	(18,668,153)		(18,668,153)	36,179,033	0	30,857	0	5,214,780		LD (Liability Cashflow)
Interest Rate Swap - 139073AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	09/25/2042	0	325,000,000	.2006 / 2.699	0	(82,144,842)	(133,517)	(29,439,047)		(29,439,047)	52,650,355	0	55,440	0	7,531,988		LD (Liability Cashflow)
Interest Rate Swap - 139080AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	01/07/2042	0	700,000,000	1.3 / .2369	0	(10,144,237)	1,736,429	(108,587,687)		(108,587,687)	(98,536,936)	0	93,486	0	15,950,486		LD (Liability Cashflow)
Interest Rate Swap - 139081AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	01/07/2043	0	1,500,000,000	1.3 / .2369	0	(26,588,952)	3,720,920	(244,272,561)		(244,272,561)	(217,916,682)	0	233,072	0	34,992,799		LD (Liability Cashflow)
Interest Rate Swap - 139109AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	01/07/2044	0	500,000,000	.2369 / 1.35	0	5,308,027	(1,298,640)	80,428,499		80,428,499	75,163,257	0	(42,784)	0	11,929,170		LD (Liability Cashflow)
Interest Rate Swap - 139111AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	01/19/2043	0	1,800,000,000	1.35 / .2234	0	(15,150,731)	4,055,832	(277,313,843)		(277,313,843)	(262,270,354)	0	107,243	0	42,022,459		LD (Liability Cashflow)
Interest Rate Swap - 139112AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	09/24/2042	0	300,000,000	.1905 / 2.672	0	(74,147,195)	(143,167)	(25,725,130)		(25,725,130)	48,363,694	0	58,371	0	6,952,170		LD (Liability Cashflow)
Interest Rate Swap - 139113AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	09/18/2042	0	225,000,000	.19 / 2.8165	0	(61,986,549)	(212,216)	(25,120,973)		(25,120,973)	36,774,946	0	90,630	0	5,212,169		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 139114AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	02/09/2036	0	250,000,000	1.2 / .1909	0	(1,454,727)	365,730	(28,886,092)		(28,886,092)	(27,443,019)	0	11,654	0	4,818,183		LD (Liability Cashflow)
Interest Rate Swap - 139115AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	09/17/2042	0	300,000,000	.182 / 2.6981	0	(75,763,493)	(292,024)	(27,120,968)		(27,120,968)	48,523,245	0	119,280	0	6,949,124		LD (Liability Cashflow)
Interest Rate Swap - 139116AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	01/22/2042	0	750,000,000	1.35 / .2224	0	(4,257,080)	1,620,954	(110,044,483)		(110,044,483)	(105,816,838)	0	29,436	0	17,106,389		LD (Liability Cashflow)
Interest Rate Swap - 139117AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	09/14/2042	0	450,000,000	.1839 / 2.7005	0	(113,841,144)	(501,018)	(40,897,827)		(40,897,827)	72,725,650	0	217,667	0	10,421,727		LD (Liability Cashflow)
Interest Rate Swap - 139118AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	09/19/2042	0	325,000,000	.1896 / 2.787	0	(87,622,751)	(279,670)	(34,568,867)		(34,568,867)	52,935,635	0	118,249	0	7,529,160		LD (Liability Cashflow)
Interest Rate Swap - 139119AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	09/13/2042	0	325,000,000	.1839 / 2.6329	0	(77,994,887)	(352,087)	(25,619,123)		(25,619,123)	52,217,824	0	157,939	0	7,526,331		LD (Liability Cashflow)
Interest Rate Swap - 139156AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2021	09/12/2042	0	225,000,000	.1841 / 2.6365	0	(49,275,954)	(290,068)	(17,848,607)		(17,848,607)	31,323,124	0	104,223	0	5,210,211		LD (Liability Cashflow)
Interest Rate Swap - 139157AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2021	06/01/2042	0	75,000,000	.1905 / 2.431	0	(13,019,659)	0	(2,911,447)		(2,911,447)	10,108,212	0	0	0	1,725,381		LD (Liability Cashflow)
Interest Rate Swap - 139158AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2021	05/25/2042	0	155,000,000	.1875 / 2.505	0	(29,081,074)	0	(8,099,708)		(8,099,708)	20,981,366	0	0	0	3,564,203		LD (Liability Cashflow)
Interest Rate Swap - 139159AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2021	05/21/2042	0	85,000,000	.1824 / 2.52	0	(16,202,128)	0	(4,687,032)		(4,687,032)	11,515,096	0	0	0	1,954,066		LD (Liability Cashflow)
Interest Rate Swap - 139160AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2021	05/18/2042	0	55,000,000	.1886 / 2.575	0	(11,061,941)	0	(3,575,494)		(3,575,494)	7,486,447	0	0	0	1,264,154		LD (Liability Cashflow)
Interest Rate Swap - 139161AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2021	12/12/2041	0	200,000,000	.1841 / 2.75	0	(45,888,636)	0	(18,668,452)		(18,668,452)	27,220,184	0	0	0	4,549,607		LD (Liability Cashflow)
Interest Rate Swap - 139162AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2021	03/13/2042	0	1,500,000,000	.897 / .1839	0	(168,021,997)	467,752	(341,094,970)		(341,094,970)	(173,410,488)	0	337,515	0	34,329,699		LD (Liability Cashflow)
Interest Rate Swap - 139163AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2021	04/02/2042	0	50,000,000	.2375 / 2.965	0	(13,830,239)	0	(6,840,529)		(6,840,529)	6,989,710	0	0	0	1,145,791		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 139164AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/06/2021	04/16/2042	0	32,000,000	.2234 / 4.865	0	(20,288,018)	0	(15,065,858)		(15,065,858)	5,222,160	0	0	0	733,963		LD (Liability Cashflow)
Interest Rate Swap - 139165AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/06/2021	04/11/2042	0	50,000,000	.2248 / 2.9363	0	(13,547,488)	0	(6,556,254)		(6,556,254)	6,991,234	0	0	0	1,146,450		LD (Liability Cashflow)
Interest Rate Swap - 139166AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/06/2021	04/10/2042	0	50,000,000	.2248 / 3.08	0	(14,899,779)	0	(7,827,173)		(7,827,173)	7,072,606	0	0	0	1,146,377		LD (Liability Cashflow)
Interest Rate Swap - 139167AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/06/2021	03/27/2042	0	50,000,000	.193 / 3.0275	0	(14,441,783)	(7,606)	(7,403,740)		(7,403,740)	7,031,429	0	6,614	0	1,145,351		LD (Liability Cashflow)
Interest Rate Swap - 139168AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/06/2021	03/26/2042	0	30,000,000	.1951 / 3.055	0	(8,833,541)	(11,754)	(4,582,524)		(4,582,524)	4,245,959	0	5,058	0	687,166		LD (Liability Cashflow)
Interest Rate Swap - 139169AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/06/2021	03/06/2042	0	200,000,000	.1755 / 3.08	0	(59,965,303)	(370,156)	(31,418,409)		(31,418,409)	28,375,243	0	171,652	0	4,575,237		LD (Liability Cashflow)
Interest Rate Swap - 139170AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/06/2021	02/15/2042	0	110,000,000	.1938 / 1.8768	0	(8,126,189)	(232,005)	6,022,652		6,022,652	14,105,757	0	43,084	0	2,512,823		LD (Liability Cashflow)
Interest Rate Swap - 139171AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/06/2021	01/08/2033	0	250,000,000	1.2 / .234	0	475,476	556,792	(19,770,214)		(19,770,214)	(20,235,781)	0	(9,910)	0	4,288,703		LD (Liability Cashflow)
Interest Rate Swap - 139223AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	11/15/2041	0	260,000,000	.1938 / 1.7545	0	(10,605,315)	0	19,983,864		19,983,864	30,589,179	0	0	0	5,903,726		LD (Liability Cashflow)
Interest Rate Swap - 139225AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	11/03/2041	0	100,000,000	.1955 / 2.8215	0	(23,805,906)	0	(10,822,818)		(10,822,818)	12,983,088	0	0	0	2,268,887		LD (Liability Cashflow)
Interest Rate Swap - 139226AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	11/02/2041	0	50,000,000	.2019 / 3.005	0	(13,560,017)	0	(7,001,252)		(7,001,252)	6,558,765	0	0	0	1,134,370		LD (Liability Cashflow)
Interest Rate Swap - 139229AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	09/06/2041	0	50,000,000	.1755 / 3.098	0	(14,566,068)	(93,114)	(7,910,289)		(7,910,289)	6,613,021	0	42,759	0	1,130,066		LD (Liability Cashflow)
Interest Rate Swap - 139234AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	05/17/2041	0	60,000,000	.1915 / 4.0775	0	(27,556,332)	0	(19,143,132)		(19,143,132)	8,413,200	0	0	0	1,345,962		LD (Liability Cashflow)
Interest Rate Swap - 139235AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	05/11/2041	0	40,000,000	.2025 / 4.0238	0	(18,002,407)	0	(12,418,490)		(12,418,490)	5,583,917	0	0	0	896,948		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 139238AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	04/20/2041	0	30,000,000	.224 / 4.255	0	(14,812,797)	0	(10,542,136)		(10,542,136)	4,270,661	0	0	0	671,721		LD (Liability Cashflow)
Interest Rate Swap - 139243AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	04/08/2041	0	50,000,000	.234 / 4.317	0	(25,280,952)	0	(18,140,647)		(18,140,647)	7,140,305	0	0	0	1,118,635		LD (Liability Cashflow)
Interest Rate Swap - 139248AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	03/18/2041	0	45,000,000	.19 / 4.15	0	(21,419,321)	(64,113)	(15,059,347)		(15,059,347)	6,326,253	0	33,721	0	1,005,351		LD (Liability Cashflow)
Interest Rate Swap - 139254AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	03/16/2041	0	30,000,000	.1895 / 4.3113	0	(15,185,427)	(51,364)	(10,859,705)		(10,859,705)	4,298,111	0	27,611	0	670,144		LD (Liability Cashflow)
Interest Rate Swap - 139257AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	03/14/2041	0	30,000,000	.1839 / 4.3325	0	(15,293,505)	(55,162)	(10,967,332)		(10,967,332)	4,294,664	0	31,509	0	670,054		LD (Liability Cashflow)
Interest Rate Swap - 139262AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	02/25/2041	0	30,000,000	.1875 / 4.3468	0	(15,403,285)	(124,934)	(11,011,708)		(11,011,708)	4,324,367	0	67,210	0	669,150		LD (Liability Cashflow)
Interest Rate Swap - 139265AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	02/24/2041	0	30,000,000	.1755 / 4.4	0	(15,695,717)	(130,402)	(11,282,335)		(11,282,335)	4,342,977	0	70,405	0	669,105		LD (Liability Cashflow)
Interest Rate Swap - 139266AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	01/11/2032	0	235,000,000	1.1 / .2248	0	(1,250,688)	457,075	(17,963,570)		(17,963,570)	(16,735,558)	0	22,676	0	3,857,790		LD (Liability Cashflow)
Interest Rate Swap - 139268AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	03/11/2042	0	550,000,000	.917 / .1773	0	(62,695,376)	223,327	(123,117,195)		(123,117,195)	(60,561,255)	0	139,435	0	12,585,941		LD (Liability Cashflow)
Interest Rate Swap - 139269AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	10/04/2041	0	100,000,000	.2375 / 2.6865	0	(21,413,398)	0	(8,689,718)		(8,689,718)	12,723,680	0	0	0	2,264,440		LD (Liability Cashflow)
Interest Rate Swap - 139270AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	12/23/2040	0	60,000,000	.1969 / 4.15	0	(27,624,145)	0	(19,380,067)		(19,380,067)	8,244,078	0	0	0	1,332,503		LD (Liability Cashflow)
Interest Rate Swap - 139271AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	12/24/2040	0	45,000,000	.1905 / 4.1325	0	(20,577,463)	0	(14,399,748)		(14,399,748)	6,177,715	0	0	0	999,445		LD (Liability Cashflow)
Interest Rate Swap - 139272AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	06/14/2040	0	135,500,000	.1839 / 4.0463	0	(58,871,130)	0	(40,827,572)		(40,827,572)	18,043,558	0	0	0	2,968,989		LD (Liability Cashflow)
Interest Rate Swap - 139273AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	01/11/2041	0	450,000,000	1.45 / .2248	0	(3,294,660)	1,225,250	(54,879,714)		(54,879,714)	(51,613,545)	0	28,491	0	10,006,701		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 139274AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	03/04/2041	0	60,000,000	.1834 / 4.283	0	(30,048,829)	(184,177)	(21,402,789)		(21,402,789)	8,568,839	0	77,201	0	1,339,204		LD (Liability Cashflow)
Interest Rate Swap - 139286AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	06/11/2040	0	30,000,000	.1773 / 3.9465	0	(12,525,437)	0	(8,560,144)		(8,560,144)	3,965,293	0	0	0	657,203		LD (Liability Cashflow)
Interest Rate Swap - 139287AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	06/09/2040	0	25,000,000	.1854 / 3.97	0	(10,540,102)	0	(7,234,014)		(7,234,014)	3,306,088	0	0	0	547,592		LD (Liability Cashflow)
Interest Rate Swap - 139288AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	06/04/2040	0	118,000,000	.1834 / 4.0175	0	(50,760,886)	0	(35,093,154)		(35,093,154)	15,667,732	0	0	0	2,583,730		LD (Liability Cashflow)
Interest Rate Swap - 139289AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	05/19/2040	0	50,000,000	.1814 / 4.1325	0	(22,555,269)	0	(15,867,831)		(15,867,831)	6,687,438	0	0	0	1,093,572		LD (Liability Cashflow)
Interest Rate Swap - 139290AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	06/03/2040	0	30,000,000	.1843 / 4.0125	0	(12,886,834)	0	(8,900,747)		(8,900,747)	3,986,087	0	0	0	656,834		LD (Liability Cashflow)
Interest Rate Swap - 139291AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	05/21/2040	0	95,000,000	.1824 / 4.0763	0	(41,896,639)	0	(29,259,595)		(29,259,595)	12,637,044	0	0	0	2,078,079		LD (Liability Cashflow)
Interest Rate Swap - 139292AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	01/11/2041	0	250,000,000	1.45 / .2248	0	(2,192,529)	680,694	(30,488,730)		(30,488,730)	(28,315,463)	0	19,262	0	5,559,279		LD (Liability Cashflow)
Interest Rate Swap - 139293AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	05/20/2040	0	177,800,000	.1824 / 4.14	0	(80,379,375)	0	(56,623,709)		(56,623,709)	23,755,666	0	0	0	3,889,017		LD (Liability Cashflow)
Interest Rate Swap - 139294AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	04/01/2039	0	600,000,000	.899 / .2375	0	(57,000,000)	0	(116,762,937)		(116,762,937)	(59,762,937)	0	0	0	12,728,872		LD (Liability Cashflow)
Interest Rate Swap - 139295AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	01/11/2034	0	250,000,000	1.25 / .2248	0	(903,391)	569,583	(21,405,450)		(21,405,450)	(20,515,046)	0	12,986	0	4,468,566		LD (Liability Cashflow)
Interest Rate Swap - 139296AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	05/18/2040	0	70,000,000	.1886 / 4.125	0	(31,475,692)	0	(22,130,671)		(22,130,671)	9,345,021	0	0	0	1,530,894		LD (Liability Cashflow)
Interest Rate Swap - 139297AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	01/11/2048	0	13,000,000	.2248 / 1.582	0	0	(39,209)	1,776,989		1,776,989	1,776,989	0	0	0	336,368		LD (Liability Cashflow)
Interest Rate Swap - 139365AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/08/2021	05/14/2040	0	105,000,000	.1938 / 4.2625	0	(48,909,823)	0	(35,576,496)		(35,576,496)	13,333,327	0	0	0	2,295,695		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 139366AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	05/11/2040	0	140,000,000	.2025 / 4.07	0	(60,780,885)	0	(43,084,081)		(43,084,081)	17,696,804	0	0	0	3,060,281		LD (Liability Cashflow)
Interest Rate Swap - 139367AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	05/10/2040	0	113,000,000	.1954 / 4.095	0	(49,550,869)	0	(35,243,178)		(35,243,178)	14,307,691	0	0	0	2,469,911		LD (Liability Cashflow)
Interest Rate Swap - 139368AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	05/06/2040	0	140,000,000	.1926 / 4.235	0	(64,804,517)	0	(46,905,443)		(46,905,443)	17,899,074	0	0	0	3,059,205		LD (Liability Cashflow)
Interest Rate Swap - 139369AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	04/21/2040	0	25,000,000	.2236 / 4.45	0	(12,519,840)	0	(9,282,454)		(9,282,454)	3,237,386	0	0	0	545,671		LD (Liability Cashflow)
Interest Rate Swap - 139370AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	05/05/2040	0	75,000,000	.1951 / 4.331	0	(35,961,914)	0	(26,308,514)		(26,308,514)	9,653,400	0	0	0	1,638,745		LD (Liability Cashflow)
Interest Rate Swap - 139371AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	04/23/2040	0	18,000,000	.2178 / 4.42	0	(8,917,281)	0	(6,591,119)		(6,591,119)	2,326,162	0	0	0	392,939		LD (Liability Cashflow)
Interest Rate Swap - 139372AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	04/26/2040	0	50,000,000	.2153 / 4.4	0	(24,588,863)	0	(18,133,412)		(18,133,412)	6,455,451	0	0	0	1,091,727		LD (Liability Cashflow)
Interest Rate Swap - 139373AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	04/30/2040	0	90,000,000	.2115 / 4.3925	0	(44,149,837)	0	(32,527,639)		(32,527,639)	11,622,198	0	0	0	1,965,801		LD (Liability Cashflow)
Interest Rate Swap - 139374AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/31/2040	0	900,000,000	.779 / .2025	0	(116,157,064)	14,413	(202,948,369)		(202,948,369)	(86,803,989)	0	12,684	0	19,615,045		LD (Liability Cashflow)
Interest Rate Swap - 139375AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	04/29/2040	0	35,000,000	.2115 / 4.4338	0	(17,421,567)	0	(12,888,936)		(12,888,936)	4,532,631	0	0	0	764,371		LD (Liability Cashflow)
Interest Rate Swap - 139376AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	01/12/2035	0	130,000,000	1.35 / .2244	0	(130,338)	321,114	(10,993,947)		(10,993,947)	(10,864,737)	0	1,127	0	2,413,090		LD (Liability Cashflow)
Interest Rate Swap - 139377AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	04/20/2040	0	158,000,000	.224 / 4.496	0	(80,062,755)	0	(59,850,325)		(59,850,325)	20,212,430	0	0	0	3,448,399		LD (Liability Cashflow)
Interest Rate Swap - 139378AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	04/19/2040	0	25,000,000	.2234 / 4.49	0	(12,637,373)	0	(9,447,650)		(9,447,650)	3,189,723	0	0	0	545,594		LD (Liability Cashflow)
Interest Rate Swap - 139379AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	04/16/2040	0	18,000,000	.2234 / 4.475	0	(9,061,877)	0	(6,762,840)		(6,762,840)	2,299,037	0	0	0	392,745		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 139380AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	04/06/2040	0	30,000,000	.2373 / 4.5075	0	(15,288,974)	0	(11,455,349)		(11,455,349)	3,833,625	0	0	0	654,112		LD (Liability Cashflow)
Interest Rate Swap - 139381AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	04/01/2040	0	25,000,000	.2375 / 4.533	0	(12,863,819)	0	(9,661,466)		(9,661,466)	3,202,353	0	0	0	544,901		LD (Liability Cashflow)
Interest Rate Swap - 139382AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/26/2040	0	30,000,000	.1951 / 4.4413	0	(14,959,196)	(17,530)	(11,139,374)		(11,139,374)	3,810,238	0	9,583	0	653,604		LD (Liability Cashflow)
Interest Rate Swap - 139383AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/24/2040	0	58,000,000	.1905 / 4.4275	0	(28,794,231)	(47,477)	(21,406,368)		(21,406,368)	7,362,033	0	25,830	0	1,263,455		LD (Liability Cashflow)
Interest Rate Swap - 139384AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/23/2040	0	20,000,000	.1969 / 4.4225	0	(9,916,855)	(18,671)	(7,362,702)		(7,362,702)	2,543,988	0	10,166	0	435,643		LD (Liability Cashflow)
Interest Rate Swap - 139385AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/22/2040	0	45,000,000	.1866 / 4.445	0	(22,476,583)	(47,673)	(16,730,262)		(16,730,262)	5,720,403	0	25,918	0	980,128		LD (Liability Cashflow)
Interest Rate Swap - 139386AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/19/2040	0	30,000,000	.1896 / 4.44	0	(14,964,322)	(42,346)	(11,125,400)		(11,125,400)	3,815,914	0	23,008	0	653,280		LD (Liability Cashflow)
Interest Rate Swap - 139388AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/18/2040	0	30,000,000	.19 / 4.4688	0	(15,116,015)	(46,195)	(11,265,639)		(11,265,639)	3,825,194	0	25,183	0	653,233		LD (Liability Cashflow)
Interest Rate Swap - 139389AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/16/2040	0	24,500,000	.1895 / 4.525	0	(12,583,328)	(44,129)	(9,421,722)		(9,421,722)	3,137,417	0	24,189	0	533,398		LD (Liability Cashflow)
Interest Rate Swap - 139390AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/15/2040	0	123,000,000	.1839 / 4.5275	0	(63,234,115)	(236,823)	(47,347,299)		(47,347,299)	15,757,158	0	129,659	0	2,677,687		LD (Liability Cashflow)
Interest Rate Swap - 139391AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/11/2040	0	130,000,000	.1773 / 4.5265	0	(66,850,732)	(313,472)	(50,005,972)		(50,005,972)	16,673,391	0	171,369	0	2,829,273		LD (Liability Cashflow)
Interest Rate Swap - 139393AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	03/27/2040	0	825,000,000	.869 / .193	0	(94,677,291)	26,560	(173,845,724)		(173,845,724)	(79,215,678)	0	47,245	0	17,975,370		LD (Liability Cashflow)
Interest Rate Swap - 139394AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2021	01/12/2033	0	175,000,000	1.25 / .2244	0	(312,534)	393,867	(12,897,635)		(12,897,635)	(12,589,551)	0	4,451	0	3,003,463		LD (Liability Cashflow)
Interest Rate Swap - 139434AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/11/2021	01/13/2051	0	145,000,000	1.63 / .2245	0	0	441,561	(19,823,617)		(19,823,617)	(19,823,617)	0	0	0	3,956,730		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 139435AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/11/2021	03/11/2040	0	450,000,000	.779 / .1773	0	(58,842,306)	148,222	(101,216,626)		(101,216,626)	(42,521,294)	0	146,974	0	9,793,637		LD (Liability Cashflow)
Interest Rate Swap - 139437AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/11/2021	01/13/2032	0	375,000,000	1.2 / .2245	0	(773,598)	792,594	(24,893,812)		(24,893,812)	(24,132,794)	0	12,579	0	6,157,583		LD (Liability Cashflow)
Interest Rate Swap - 139438AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/11/2021	03/11/2039	0	600,000,000	.797 / .1773	0	(71,073,914)	203,629	(125,864,162)		(125,864,162)	(54,979,637)	0	189,389	0	12,708,900		LD (Liability Cashflow)
Interest Rate Swap - 139439AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/11/2021	03/18/2037	0	550,000,000	.804 / .19	0	(54,222,021)	119,044	(100,784,628)		(100,784,628)	(46,670,418)	0	107,811	0	10,987,981		LD (Liability Cashflow)
Interest Rate Swap - 139440AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/11/2021	01/13/2038	0	400,000,000	1.5 / .2245	0	1,254,667	1,105,433	(36,611,611)		(36,611,611)	(37,849,470)	0	(16,808)	0	8,193,887		LD (Liability Cashflow)
Interest Rate Swap - 139631AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/20/2021	07/03/2038	0	200,000,000	.2375 / 3.005	0	(49,413,625)	(1,076,250)	(26,391,121)		(26,391,121)	22,559,961	0	462,543	0	4,154,283		LD (Liability Cashflow)
Interest Rate Swap - 139654AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/20/2021	01/22/2051	0	54,340,000	.2224 / 1.586	0	0	(142,023)	7,310,625		7,310,625	7,310,625	0	0	0	1,483,421		LD (Liability Cashflow)
Interest Rate Swap - 139655AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/20/2021	01/22/2046	0	231,000,000	1.575 / .2224	0	0	598,873	(29,855,816)		(29,855,816)	(29,855,816)	0	0	0	5,752,913		LD (Liability Cashflow)
Interest Rate Swap - 139656AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/20/2021	01/22/2047	0	448,000,000	1.5765 / .2224	0	0	1,162,738	(59,865,603)		(59,865,603)	(59,865,603)	0	0	0	11,379,804		LD (Liability Cashflow)
Interest Rate Swap - 139657AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/20/2021	01/22/2051	0	600,000,000	.2224 / 1.6002	0	0	(1,584,493)	86,187,186		86,187,186	86,187,186	0	0	0	16,379,324		LD (Liability Cashflow)
Interest Rate Swap - 139658AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/20/2021	01/22/2051	0	54,340,000	1.586 / .2224	0	0	142,023	(7,310,625)		(7,310,625)	(7,310,625)	0	0	0	1,483,421		LD (Liability Cashflow)
Interest Rate Swap - 139685AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/21/2021	01/25/2051	0	140,000,000	1.61 / .2178	0	0	357,344	(19,799,138)		(19,799,138)	(19,799,138)	0	0	0	3,822,359		LD (Liability Cashflow)
Interest Rate Swap - 139690AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/22/2021	01/26/2051	0	333,630,000	.2153 / 1.614	0	0	(842,590)	42,816,875		42,816,875	42,816,875	0	0	0	9,109,366		LD (Liability Cashflow)
Interest Rate Swap - 139691AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/22/2021	01/26/2051	0	333,630,000	1.614 / .2153	0	0	842,590	(42,816,875)		(42,816,875)	(42,816,875)	0	0	0	9,109,366		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 139720AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/25/2021	01/27/2051	0	630,000,000	.2129 / 1.607	0	0	(1,561,414)	81,837,477		81,837,477	81,837,477	0	0	0	17,202,167		LD (Liability Cashflow)
Interest Rate Swap - 139721AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/25/2021	01/27/2051	0	630,000,000	1.607 / .2129	0	0	1,561,414	(81,837,477)		(81,837,477)	(81,837,477)	0	0	0	17,202,167		LD (Liability Cashflow)
Interest Rate Swap - 139727AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/25/2021	07/03/2042	0	230,000,000	.2375 / 2.993	0	(65,602,699)	(1,144,298)	(32,828,301)		(32,828,301)	32,326,325	0	448,073	0	5,302,244		LD (Liability Cashflow)
Interest Rate Swap - 139736AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2021	01/28/2051	0	1,250,000,000	1.554 / .2185	0	0	2,921,406	(177,146,412)		(177,146,412)	(177,146,412)	0	0	0	34,132,822		LD (Liability Cashflow)
Interest Rate Swap - 139737AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2021	01/28/2051	0	1,250,000,000	.2185 / 1.554	0	0	(2,921,406)	177,146,412		177,146,412	177,146,412	0	0	0	34,132,822		LD (Liability Cashflow)
Interest Rate Swap - 139763AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2021	07/03/2042	0	70,000,000	.2375 / 2.993	0	(19,906,768)	(342,907)	(9,991,222)		(9,991,222)	9,781,583	0	133,963	0	1,613,726		LD (Liability Cashflow)
Interest Rate Swap - 139774AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/27/2021	01/29/2051	0	140,000,000	.2115 / 1.554	0	0	(323,692)	19,816,833		19,816,833	19,816,833	0	0	0	3,823,048		LD (Liability Cashflow)
Interest Rate Swap - 139775AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/27/2021	01/29/2051	0	140,000,000	1.554 / .2115	0	0	323,692	(19,816,833)		(19,816,833)	(19,816,833)	0	0	0	3,823,048		LD (Liability Cashflow)
Interest Rate Swap - 139794AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/27/2021	01/29/2050	0	13,000,000	.2115 / 1.545	0	0	(29,856)	1,985,391		1,985,391	1,985,391	0	0	0	348,996		LD (Liability Cashflow)
Interest Rate Swap - 139829AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2051	0	945,000,000	1.526 / .205	0	0	2,085,956	(139,867,437)		(139,867,437)	(139,867,437)	0	0	0	25,809,065		LD (Liability Cashflow)
Interest Rate Swap - 139830AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2051	0	945,000,000	.205 / 1.526	0	0	(2,085,956)	139,867,437		139,867,437	139,867,437	0	0	0	25,809,065		LD (Liability Cashflow)
Interest Rate Swap - 139835AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2051	0	200,000,000	.205 / 1.591	0	0	(463,139)	29,177,808		29,177,808	29,177,808	0	0	0	5,462,236		LD (Liability Cashflow)
Interest Rate Swap - 139836AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2046	0	231,500,000	1.565 / .205	0	0	526,052	(30,428,934)		(30,428,934)	(30,428,934)	0	0	0	5,768,488		LD (Liability Cashflow)
Interest Rate Swap - 139849AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2051	0	61,000,000	1.3025 / .07	0	0	123,216	(8,302,704)		(8,302,704)	(8,302,704)	0	0	0	1,665,982		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 139853AC - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2051	0	61,000,000	.07 / 1.3025	0	0	(123,216)	8,302,704		8,302,704	8,302,704	0	0	0	1,665,982		LD (Liability Cashflow)
Interest Rate Swap - 139854AC - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2031	0	8,000,000	.07 / .85	0	0	(10,227)	477,273		477,273	477,273	0	0	0	125,450		LD (Liability Cashflow)
Interest Rate Swap - 139859AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2031	0	8,000,000	.85 / .07	0	0	10,227	(477,273)		(477,273)	(477,273)	0	0	0	125,450		LD (Liability Cashflow)
Interest Rate Swap - 139860AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2036	0	32,000,000	1.114 / .07	0	0	54,752	(2,742,314)		(2,742,314)	(2,742,314)	0	0	0	616,281		LD (Liability Cashflow)
Interest Rate Swap - 139861AC - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2036	0	32,000,000	.07 / 1.114	0	0	(54,752)	2,742,314		2,742,314	2,742,314	0	0	0	616,281		LD (Liability Cashflow)
Interest Rate Swap - 139892AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2021	02/03/2046	0	462,600,000	1.594 / .1955	0	0	1,044,814	(58,133,474)		(58,133,474)	(58,133,474)	0	0	0	11,528,257		LD (Liability Cashflow)
Interest Rate Swap - 139893AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2021	02/03/2051	0	400,000,000	.1955 / 1.62	0	0	(920,151)	55,702,167		55,702,167	55,702,167	0	0	0	10,925,456		LD (Liability Cashflow)
Interest Rate Swap - 139938AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/02/2021	02/04/2051	0	200,000,000	.1923 / 1.6556	0	0	(464,462)	26,219,278		26,219,278	26,219,278	0	0	0	5,462,974		LD (Liability Cashflow)
Interest Rate Swap - 139939AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/02/2021	02/04/2046	0	231,200,000	1.6296 / .1923	0	0	527,401	(27,401,888)		(27,401,888)	(27,401,888)	0	0	0	5,761,948		LD (Liability Cashflow)
Interest Rate Swap - 140198AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/12/2021	02/17/2026	0	20,000,000	.1915 / .62	0	0	(10,581)	386,948		386,948	386,948	0	0	0	220,885		LD (Liability Cashflow)
Interest Rate Swap - 140342AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	02/19/2051	0	200,000,000	.1814 / 1.9142	0	0	(405,342)	14,355,023		14,355,023	14,355,023	0	0	0	5,466,663		LD (Liability Cashflow)
Interest Rate Swap - 140343AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	02/19/2046	0	229,900,000	1.8902 / .1814	0	0	459,503	(15,243,774)		(15,243,774)	(15,243,774)	0	0	0	5,734,197		LD (Liability Cashflow)
Interest Rate Swap - 140395AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2021	02/22/2051	0	200,000,000	.1824 / 1.8838	0	0	(369,654)	15,752,361		15,752,361	15,752,361	0	0	0	5,467,401		LD (Liability Cashflow)
Interest Rate Swap - 140396AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2021	02/22/2046	0	230,000,000	1.8575 / .1824	0	0	418,549	(16,765,300)		(16,765,300)	(16,765,300)	0	0	0	5,737,621		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 140484AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2021	02/25/2051	0	40,000,000	1.93 / .1875	0	0	69,908	(2,474,279)		(2,474,279)	(2,474,279)	0	0	0	1,093,628		LD (Liability Cashflow)
Interest Rate Swap - 140498AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2021	02/25/2046	0	575,000,000	1.925 / .1875	0	0	1,002,055	(30,975,515)		(30,975,515)	(30,975,515)	0	0	0	14,346,376		LD (Liability Cashflow)
Interest Rate Swap - 140535AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/24/2021	02/26/2041	0	100,000,000	.1898 / 1.5013	0	850,000	(128,034)	11,421,424		11,421,424	10,574,380	0	(2,956)	0	2,230,652		LD (Liability Cashflow)
Interest Rate Swap - 140546AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/24/2021	02/26/2051	0	38,000,000	1.98 / .1898	0	0	66,340	(2,154,045)		(2,154,045)	(2,154,045)	0	0	0	1,038,993		LD (Liability Cashflow)
Interest Rate Swap - 140567AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2021	03/01/2041	0	120,000,000	.1905 / 1.97	0	0	(177,315)	4,184,035		4,184,035	4,184,035	0	0	0	2,677,866		LD (Liability Cashflow)
Interest Rate Swap - 140570AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2021	03/01/2031	0	175,000,000	.1905 / 1.562	0	0	(199,084)	3,709,482		3,709,482	3,709,482	0	0	0	2,755,813		LD (Liability Cashflow)
Interest Rate Swap - 140636AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2021	03/02/2031	0	200,000,000	.1884 / 1.5475	0	0	(217,923)	4,510,140		4,510,140	4,510,140	0	0	0	3,149,927		LD (Liability Cashflow)
Interest Rate Swap - 140773AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2021	03/09/2028	0	220,000,000	.1854 / 1.28	0	0	(146,033)	2,338,550		2,338,550	2,338,550	0	0	0	2,898,006		LD (Liability Cashflow)
Interest Rate Swap - 140819AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2021	09/15/2041	0	75,000,000	.1839 / 2.0135	0	0	0	2,820,285		2,820,285	2,820,285	0	0	0	1,696,103		LD (Liability Cashflow)
Interest Rate Swap - 140826AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2021	03/15/2028	0	275,000,000	.1839 / 1.24	0	0	(127,677)	3,717,430		3,717,430	3,717,430	0	0	0	3,626,714		LD (Liability Cashflow)
Interest Rate Swap - 140876AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2021	03/16/2028	0	250,000,000	.1895 / 1.3225	0	0	(116,705)	1,995,814		1,995,814	1,995,814	0	0	0	3,297,650		LD (Liability Cashflow)
Interest Rate Swap - 140881AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2021	03/16/2041	0	125,000,000	.1895 / 2.0595	0	0	(96,738)	2,478,076		2,478,076	2,478,076	0	0	0	2,792,266		LD (Liability Cashflow)
Interest Rate Swap - 140902AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2021	03/17/2029	0	220,000,000	.182 / 1.435	0	0	(106,089)	2,486,202		2,486,202	2,486,202	0	0	0	3,103,943		LD (Liability Cashflow)
Interest Rate Swap - 141008AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/16/2021	03/18/2026	0	400,000,000	.19 / .909	0	0	(101,744)	2,538,049		2,538,049	2,538,049	0	0	0	4,456,480		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 141087AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2021	01/22/2051	0	164,500,000	1.586 / .2224	0	(22,534,875)	55,063	(24,165,121)		(24,165,121)	(1,643,492)	0	13,247	0	4,490,665		LD (Liability Cashflow)
Interest Rate Swap - 141203AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/29/2021	01/25/2049	0	606,000,000	1.577 / .2178	0	(83,090,912)	19,215	(86,033,529)		(86,033,529)	(2,948,565)	0	5,947	0	15,980,831		LD (Liability Cashflow)
Interest Rate Swap - 141207AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/30/2021	01/25/2049	0	292,000,000	1.577 / .2178	0	(40,829,418)	(1,766)	(41,455,100)		(41,455,100)	(641,388)	0	15,707	0	7,700,335		LD (Liability Cashflow)
Interest Rate Swap - 141219AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2021	04/06/2028	0	200,000,000	.2373 / 1.455	0	0	0	(36,926)		(36,926)	(36,926)	0	0	0	2,648,798		LD (Liability Cashflow)
Interest Rate Swap - 69200RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/03/2025	0	72,000,000	4.94 / .2375	21,356,798	0	846,471	12,869,831		12,869,831	(1,995,018)	0	(560,669)	0	764,359		LD (Liability Cashflow)
Interest Rate Swap - 70359RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/04/2026	0	24,000,000	5 / .2375	7,383,093	0	285,757	4,519,132		4,519,132	(742,983)	0	(189,545)	0	261,830		LD (Liability Cashflow)
Interest Rate Swap - 70496RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/17/2026	0	15,000,000	4.975 / .2256	4,594,221	0	178,160	2,822,846		2,822,846	(472,090)	0	(117,386)	0	164,243		LD (Liability Cashflow)
Interest Rate Swap - 71273RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/05/2026	0	25,000,000	5.485 / .2384	8,965,669	0	327,926	5,473,659		5,473,659	(863,098)	0	(222,632)	0	279,884		LD (Liability Cashflow)
Interest Rate Swap - 71804RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/01/2026	0	15,833,333	5.734 / .1905	6,111,987	0	218,525	3,736,488		3,736,488	(580,258)	0	(149,792)	0	179,995		LD (Liability Cashflow)
Interest Rate Swap - 72292RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/24/2026	0	50,000,000	5.74 / .2178	19,538,018	0	690,381	12,050,935		12,050,935	(1,929,704)	0	(471,602)	0	576,331		LD (Liability Cashflow)
Interest Rate Swap - 72397RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/31/2026	0	50,000,000	5.68 / .2115	19,284,837	0	683,451	11,924,865		11,924,865	(1,940,327)	0	(464,258)	0	577,350		LD (Liability Cashflow)
Interest Rate Swap - 72398RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/31/2026	0	17,000,000	5.68 / .2115	6,556,844	0	232,373	4,054,454		4,054,454	(659,711)	0	(157,848)	0	196,299		LD (Liability Cashflow)
Interest Rate Swap - 73719RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/24/2026	0	17,000,000	5.1875 / .1755	5,871,668	0	212,261	3,755,243		3,755,243	(724,247)	0	(136,780)	0	202,004		LD (Liability Cashflow)
Interest Rate Swap - 73912RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/08/2026	0	24,000,000	5.06 / .1755	8,007,666	0	290,853	5,156,357		5,156,357	(1,030,954)	0	(185,990)	0	286,199		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 74053RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/15/2026	0	24,000,000	5.1675 / .1839	8,273,572	0	297,430	5,311,470		5,311,470	(1,040,028)	0	(191,882)	0	286,672		LD (Liability Cashflow)
Interest Rate Swap - 74272RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/08/2027	0	16,000,000	5.1925 / .234	5,578,158	0	198,353	3,588,609		3,588,609	(707,176)	0	(128,615)	0	192,192		LD (Liability Cashflow)
Interest Rate Swap - 75014RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/13/2027	0	40,000,000	5.2625 / .1839	14,400,494	0	504,973	9,326,042		9,326,042	(1,867,649)	0	(324,479)	0	487,919		LD (Liability Cashflow)
Interest Rate Swap - 75151RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/23/2027	0	45,250,000	5.261 / .1969	16,308,263	0	567,992	10,571,804		10,571,804	(2,124,981)	0	(366,143)	0	553,203		LD (Liability Cashflow)
Interest Rate Swap - 75197RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/27/2027	0	17,000,000	5.315 / .193	6,227,537	0	215,302	4,034,157		4,034,157	(803,089)	0	(139,647)	0	208,020		LD (Liability Cashflow)
Interest Rate Swap - 75762RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/02/2027	0	16,000,000	5.353 / .2019	5,957,992	0	205,867	3,870,274		3,870,274	(777,261)	0	(132,597)	0	197,402		LD (Liability Cashflow)
Interest Rate Swap - 77315RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/20/2027	0	25,000,000	5.815 / .224	10,633,925	0	349,512	6,892,234		6,892,234	(1,296,374)	0	(232,300)	0	313,841		LD (Liability Cashflow)
Interest Rate Swap - 77432RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/30/2027	0	21,500,000	5.725 / .2115	8,960,026	0	296,302	5,826,073		5,826,073	(1,120,664)	0	(195,062)	0	270,478		LD (Liability Cashflow)
Interest Rate Swap - 77511RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/03/2027	0	21,000,000	5.6625 / .1955	8,617,668	0	286,628	5,613,436		5,613,436	(1,095,857)	0	(187,415)	0	264,412		LD (Liability Cashflow)
Interest Rate Swap - 77523RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/03/2027	0	13,000,000	5.6635 / .1955	5,336,103	0	177,469	3,475,784		3,475,784	(678,403)	0	(116,048)	0	163,684		LD (Liability Cashflow)
Interest Rate Swap - 77585RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/08/2027	0	25,000,000	5.62 / .1926	10,159,066	0	338,673	6,629,227		6,629,227	(1,308,765)	0	(220,597)	0	315,110		LD (Liability Cashflow)
Interest Rate Swap - 77682RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/13/2027	0	35,000,000	5.6475 / .1976	14,333,485	0	475,835	9,351,766		9,351,766	(1,838,705)	0	(310,544)	0	441,620		LD (Liability Cashflow)
Interest Rate Swap - 77707RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/14/2027	0	25,000,000	5.6425 / .1976	10,230,512	0	339,558	6,678,074		6,678,074	(1,315,703)	0	(221,654)	0	315,510		LD (Liability Cashflow)
Interest Rate Swap - 77932RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/24/2027	0	25,000,000	5.575 / .1755	10,068,109	0	336,367	6,590,242		6,590,242	(1,321,212)	0	(217,379)	0	316,175		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 78127RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/13/2027	0	25,000,000	5.2 / .1839	9,114,155	0	311,702	6,040,095		6,040,095	(1,327,584)	0	(195,431)	0	317,500		LD (Liability Cashflow)
Interest Rate Swap - 78128RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/13/2027	0	25,000,000	5.2 / .1839	9,114,155	0	311,702	6,040,095		6,040,095	(1,327,584)	0	(195,431)	0	317,500		LD (Liability Cashflow)
Interest Rate Swap - 78139RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/14/2027	0	33,000,000	5.265 / .1839	12,258,411	0	416,809	8,109,395		8,109,395	(1,756,187)	0	(262,788)	0	419,188		LD (Liability Cashflow)
Interest Rate Swap - 78241RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/25/2027	0	33,000,000	5.52 / .2006	13,173,780	0	435,016	8,667,986		8,667,986	(1,780,680)	0	(281,475)	0	420,147		LD (Liability Cashflow)
Interest Rate Swap - 78568RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/29/2027	0	20,000,000	5.19 / .2115	7,332,443	0	248,898	4,883,586		4,883,586	(1,093,944)	0	(155,338)	0	256,475		LD (Liability Cashflow)
Interest Rate Swap - 78569RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/29/2027	0	20,000,000	5.19 / .2115	7,332,443	0	248,898	4,883,586		4,883,586	(1,093,944)	0	(155,338)	0	256,475		LD (Liability Cashflow)
Interest Rate Swap - 79129RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/10/2027	0	20,000,000	4.96 / .1825	6,882,226	0	237,081	4,637,905		4,637,905	(1,115,598)	0	(144,815)	0	258,719		LD (Liability Cashflow)
Interest Rate Swap - 79149RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/12/2027	0	20,000,000	5.205 / .1841	7,411,022	0	249,668	4,959,173		4,959,173	(1,124,560)	0	(155,926)	0	258,823		LD (Liability Cashflow)
Interest Rate Swap - 79325RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/24/2027	0	20,000,000	4.92 / .1905	6,812,254	0	234,305	4,603,173		4,603,173	(1,123,936)	0	(142,979)	0	259,445		LD (Liability Cashflow)
Interest Rate Swap - 81465RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/28/2028	0	30,000,000	4.5425 / .193	9,129,858	0	322,008	6,308,147		6,308,147	(1,764,166)	0	(185,671)	0	396,634		LD (Liability Cashflow)
Interest Rate Swap - 83655RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/15/2028	0	55,000,000	4.495 / .1839	16,847,734	0	589,141	11,818,994		11,818,994	(3,527,526)	0	(328,787)	0	750,956		LD (Liability Cashflow)
Interest Rate Swap - 84071RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/26/2028	0	19,000,000	4.76 / .1951	6,398,998	0	214,354	4,454,638		4,454,638	(1,233,196)	0	(124,449)	0	259,935		LD (Liability Cashflow)
Interest Rate Swap - 84320RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/10/2028	0	47,000,000	4.2225 / .2248	12,992,238	0	469,365	9,230,724		9,230,724	(3,026,892)	0	(251,822)	0	644,726		LD (Liability Cashflow)
Interest Rate Swap - 84331RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/10/2028	0	112,500,000	4.26 / .2248	31,578,569	0	1,134,026	22,399,387		22,399,387	(7,252,847)	0	(612,090)	0	1,543,228		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 84332RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/10/2028	0	37,500,000	4.26 / .2248	10,526,190	0	378,009	7,466,462		7,466,462	(2,417,616)	0	(204,030)	0	514,409		LD (Liability Cashflow)
Interest Rate Swap - 84533RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/20/2028	0	76,000,000	4.49 / .224	23,355,890	0	810,765	16,428,030		16,428,030	(4,955,544)	0	(451,956)	0	1,044,396		LD (Liability Cashflow)
Interest Rate Swap - 85059RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/14/2028	0	37,500,000	4.135 / .1976	10,036,904	0	368,009	7,173,466		7,173,466	(2,448,192)	0	(193,518)	0	517,614		LD (Liability Cashflow)
Interest Rate Swap - 85109RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/17/2028	0	60,000,000	4.14 / .1915	16,100,069	0	589,886	11,506,529		11,506,529	(3,922,976)	0	(310,223)	0	828,621		LD (Liability Cashflow)
Interest Rate Swap - 85756AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2008	01/05/2039	0	10,000,000	2.6425 / .2384	0	0	60,108	812,427		812,427	(1,448,613)	0	0	0	210,733		PD (Duration)
Interest Rate Swap - 86645RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/26/2029	0	40,000,000	3.51 / .1898	7,928,332	0	329,305	5,915,087		5,915,087	(2,684,303)	0	(149,055)	0	562,254		LD (Liability Cashflow)
Interest Rate Swap - 87267RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/01/2026	0	9,166,667	5.734 / .1905	3,538,519	0	126,515	2,163,230		2,163,230	(335,939)	0	(86,722)	0	104,208		LD (Liability Cashflow)
Interest Rate Swap - 87942RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/17/2029	0	30,000,000	4.3175 / .182	8,908,201	0	307,241	6,408,318		6,408,318	(2,163,354)	0	(163,633)	0	429,858		LD (Liability Cashflow)
Interest Rate Swap - 87947RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/17/2029	0	45,000,000	4.2738 / .182	13,127,619	0	455,939	9,458,441		9,458,441	(3,240,641)	0	(241,143)	0	644,788		LD (Liability Cashflow)
Interest Rate Swap - 87959RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/18/2029	0	45,000,000	4.2363 / .19	12,927,567	0	450,797	9,325,729		9,325,729	(3,236,994)	0	(237,395)	0	644,893		LD (Liability Cashflow)
Interest Rate Swap - 87970RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/19/2029	0	50,000,000	4.1738 / .1896	13,995,036	0	492,775	10,119,567		10,119,567	(3,590,694)	0	(257,019)	0	716,665		LD (Liability Cashflow)
Interest Rate Swap - 88048RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/25/2029	0	60,000,000	4.2188 / .2006	17,128,810	0	595,750	12,367,884		12,367,884	(4,325,422)	0	(314,367)	0	860,842		LD (Liability Cashflow)
Interest Rate Swap - 88061RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/26/2029	0	50,000,000	4.205 / .1951	14,193,830	0	494,716	10,255,419		10,255,419	(3,603,719)	0	(260,441)	0	717,485		LD (Liability Cashflow)
Interest Rate Swap - 88063RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/26/2029	0	25,000,000	4.2 / .1951	7,081,992	0	247,045	5,117,905		5,117,905	(1,801,579)	0	(129,947)	0	358,743		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 88091RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/30/2029	0	50,000,000	4.058 / .199	13,327,182	0	477,348	9,683,898		9,683,898	(3,593,646)	0	(244,210)	0	718,070		LD (Liability Cashflow)
Interest Rate Swap - 88165RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/06/2029	0	25,000,000	4.1363 / .2373	6,900,591	0	243,701	5,002,270		5,002,270	(1,806,453)	0	(126,286)	0	359,386		LD (Liability Cashflow)
Interest Rate Swap - 88329RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/16/2029	0	10,000,000	4.035 / .2256	2,642,581	0	95,212	1,924,434		1,924,434	(723,258)	0	(48,181)	0	143,988		LD (Liability Cashflow)
Interest Rate Swap - 88578RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/04/2029	0	25,000,000	4.1588 / .1923	6,993,364	0	247,248	5,071,116		5,071,116	(1,831,032)	0	(126,823)	0	361,077		LD (Liability Cashflow)
Interest Rate Swap - 88580RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/04/2029	0	25,000,000	4.1425 / .1923	6,944,520	0	246,232	5,038,862		5,038,862	(1,830,089)	0	(125,938)	0	361,077		LD (Liability Cashflow)
Interest Rate Swap - 88639RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/05/2029	0	25,000,000	4.1638 / .1951	7,008,390	0	247,319	5,080,937		5,080,937	(1,831,341)	0	(127,029)	0	361,135		LD (Liability Cashflow)
Interest Rate Swap - 88707RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/13/2029	0	40,000,000	4.3488 / .1976	12,114,784	0	413,936	8,729,299		8,729,299	(2,956,552)	0	(218,858)	0	578,560		LD (Liability Cashflow)
Interest Rate Swap - 88718RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/14/2029	0	50,000,000	4.2738 / .1976	14,694,005	0	508,022	10,615,320		10,615,320	(3,688,338)	0	(265,398)	0	723,316		LD (Liability Cashflow)
Interest Rate Swap - 88732RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/17/2029	0	30,000,000	4.2638 / .1915	8,783,809	0	304,224	6,348,968		6,348,968	(2,214,952)	0	(158,538)	0	434,198		LD (Liability Cashflow)
Interest Rate Swap - 88733RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/17/2029	0	25,000,000	4.2188 / .1915	7,184,303	0	250,708	5,201,188		5,201,188	(1,843,158)	0	(129,667)	0	361,832		LD (Liability Cashflow)
Interest Rate Swap - 88756RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/18/2029	0	30,000,000	4.1863 / .1886	8,506,997	0	298,552	6,167,285		6,167,285	(2,212,054)	0	(153,544)	0	434,268		LD (Liability Cashflow)
Interest Rate Swap - 88766RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/18/2029	0	30,000,000	4.1763 / .1886	8,470,839	0	297,802	6,143,365		6,143,365	(2,211,349)	0	(152,892)	0	434,268		LD (Liability Cashflow)
Interest Rate Swap - 88798RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/19/2029	0	20,000,000	4.1088 / .1814	5,484,491	0	195,018	3,988,176		3,988,176	(1,470,637)	0	(98,936)	0	289,558		LD (Liability Cashflow)
Interest Rate Swap - 88831RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/19/2029	0	30,000,000	4.1 / .1814	8,195,093	0	291,870	5,961,334		5,961,334	(2,205,339)	0	(147,833)	0	434,338		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 88848RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/20/2029	0	20,000,000	4.1413 / .1824	5,562,910	0	196,748	4,040,021		4,040,021	(1,472,538)	0	(100,266)	0	289,605		LD (Liability Cashflow)
Interest Rate Swap - 88866RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/21/2029	0	25,000,000	4.0663 / .1824	6,728,503	0	241,650	4,901,439		4,901,439	(1,837,368)	0	(121,249)	0	362,064		LD (Liability Cashflow)
Interest Rate Swap - 88901RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/24/2029	0	20,000,000	4.0763 / .1755	5,408,820	0	194,156	3,939,528		3,939,528	(1,472,173)	0	(97,385)	0	289,790		LD (Liability Cashflow)
Interest Rate Swap - 88973RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	09/01/2029	0	25,000,000	4.0638 / .1905	6,730,356	0	240,649	4,906,436		4,906,436	(1,847,084)	0	(120,961)	0	362,702		LD (Liability Cashflow)
Interest Rate Swap - 89300RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	09/23/2029	0	75,000,000	4.0838 / .1969	20,426,682	0	720,688	14,894,232		14,894,232	(5,588,539)	0	(364,234)	0	1,091,920		LD (Liability Cashflow)
Interest Rate Swap - 89308RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	09/24/2029	0	25,000,000	4.0963 / .1905	6,846,611	0	241,397	4,990,340		4,990,340	(1,863,674)	0	(122,019)	0	364,031		LD (Liability Cashflow)
Interest Rate Swap - 89416RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/01/2029	0	40,000,000	4.4438 / .2375	12,652,174	0	420,666	9,115,655		9,115,655	(3,025,427)	0	(225,038)	0	583,187		LD (Liability Cashflow)
Interest Rate Swap - 89417RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/01/2029	0	60,000,000	4.4388 / .2375	18,941,833	0	630,249	13,649,266		13,649,266	(4,537,413)	0	(336,908)	0	874,781		LD (Liability Cashflow)
Interest Rate Swap - 89592RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/20/2029	0	70,000,000	4.7925 / .224	25,178,053	0	799,695	17,997,957		17,997,957	(5,397,648)	0	(446,934)	0	1,023,639		LD (Liability Cashflow)
Interest Rate Swap - 89667RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/29/2029	0	20,000,000	4.1838 / .2115	5,719,566	0	198,585	4,160,548		4,160,548	(1,516,421)	0	(101,247)	0	292,881		LD (Liability Cashflow)
Interest Rate Swap - 89697RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/30/2029	0	37,500,000	4.0763 / .2115	10,233,325	0	362,236	7,473,990		7,473,990	(2,834,467)	0	(181,110)	0	549,239		LD (Liability Cashflow)
Interest Rate Swap - 89742AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/30/2009	10/14/2029	0	70,000,000	4.5062 / .2338	(2,470,904)	0	747,802	16,349,477		16,349,477	(5,587,285)	0	(149,499)	0	1,022,673		LD (Liability Cashflow)
Interest Rate Swap - 89795RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	11/04/2029	0	25,000,000	4.0638 / .1923	6,781,331	0	241,310	4,957,110		4,957,110	(1,892,496)	0	(120,083)	0	366,446		LD (Liability Cashflow)
Interest Rate Swap - 89869RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	11/21/2031	0	50,000,000	4.4688 / .1824	17,538,517	0	533,612	13,090,888		13,090,888	(4,902,292)	0	(264,690)	0	815,467		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 89896RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/23/2031	0	40,000,000	4.5213 / .1753	14,324,535	0	432,399	10,685,536		10,685,536	(3,932,999)	0	(216,135)	0	652,538		LD (Liability Cashflow)
Interest Rate Swap - 89902RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/24/2029	0	25,000,000	4.0788 / .1755	6,845,144	0	242,851	5,007,017		5,007,017	(1,908,943)	0	(120,932)	0	367,590		LD (Liability Cashflow)
Interest Rate Swap - 89933RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/28/2031	0	45,000,000	4.4988 / .1898	15,987,253	0	482,338	11,933,659		11,933,659	(4,425,620)	0	(241,015)	0	734,569		LD (Liability Cashflow)
Interest Rate Swap - 90048RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/11/2029	0	20,000,000	4.1088 / .1773	5,559,672	0	194,912	4,065,955		4,065,955	(1,537,031)	0	(97,973)	0	294,894		LD (Liability Cashflow)
Interest Rate Swap - 90110RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/14/2029	0	21,500,000	4.2048 / .1839	6,232,854	0	214,569	4,543,231		4,543,231	(1,659,846)	0	(109,792)	0	317,158		LD (Liability Cashflow)
Interest Rate Swap - 90161RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/15/2031	0	40,000,000	4.7488 / .1839	15,613,757	0	453,841	11,624,153		11,624,153	(3,993,562)	0	(235,039)	0	654,431		LD (Liability Cashflow)
Interest Rate Swap - 90242RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/22/2029	0	25,000,000	4.2138 / .1866	7,284,940	0	248,966	5,311,030		5,311,030	(1,937,114)	0	(128,241)	0	369,243		LD (Liability Cashflow)
Interest Rate Swap - 90292RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/24/2029	0	40,000,000	4.4325 / .1905	12,733,631	0	419,860	9,221,194		9,221,194	(3,122,154)	0	(223,999)	0	590,972		LD (Liability Cashflow)
Interest Rate Swap - 90500RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/25/2030	0	50,000,000	4.2875 / .2178	15,081,128	0	508,819	10,981,899		10,981,899	(3,933,361)	0	(262,980)	0	742,344		LD (Liability Cashflow)
Interest Rate Swap - 90501RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/25/2030	0	20,000,000	4.3375 / .2178	6,156,310	0	206,028	4,476,203		4,476,203	(1,575,982)	0	(107,351)	0	296,938		LD (Liability Cashflow)
Interest Rate Swap - 90523RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/26/2030	0	25,000,000	4.3025 / .2153	7,589,901	0	255,462	5,525,226		5,525,226	(1,969,705)	0	(132,350)	0	371,229		LD (Liability Cashflow)
Interest Rate Swap - 90537RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/27/2030	0	50,000,000	4.3363 / .2129	15,388,908	0	515,291	11,191,370		11,191,370	(3,943,891)	0	(268,202)	0	742,571		LD (Liability Cashflow)
Interest Rate Swap - 90590RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/08/2032	0	45,000,000	4.8575 / .1926	18,352,709	0	523,830	13,673,182		13,673,182	(4,583,651)	0	(272,737)	0	741,300		LD (Liability Cashflow)
Interest Rate Swap - 90609RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/09/2030	0	35,000,000	4.2385 / .1909	10,362,799	0	353,328	7,562,854		7,562,854	(2,765,926)	0	(179,926)	0	520,828		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 90610RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/09/2032	0	40,000,000	4.805 / .1909	16,021,526	0	460,453	11,943,154		11,943,154	(4,065,633)	0	(237,970)	0	659,015		LD (Liability Cashflow)
Interest Rate Swap - 90612RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/09/2032	0	40,000,000	4.805 / .1909	16,021,526	0	460,453	11,943,154		11,943,154	(4,065,633)	0	(237,970)	0	659,015		LD (Liability Cashflow)
Interest Rate Swap - 90722RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/01/2030	0	40,000,000	4.335 / .1905	12,358,515	0	412,163	9,005,818		9,005,818	(3,193,274)	0	(212,938)	0	597,306		LD (Liability Cashflow)
Interest Rate Swap - 90793RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/11/2040	0	130,000,000	4.5265 / .1773	61,104,363	0	1,402,697	49,761,429		49,761,429	(22,735,911)	0	(545,168)	0	2,829,273		LD (Liability Cashflow)
Interest Rate Swap - 90852RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/15/2040	0	123,000,000	4.5275 / .1839	57,851,396	0	1,327,527	47,115,028		47,115,028	(21,524,816)	0	(515,448)	0	2,677,687		LD (Liability Cashflow)
Interest Rate Swap - 90863RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/16/2040	0	24,500,000	4.525 / .1895	11,512,042	0	264,051	9,375,622		9,375,622	(4,287,423)	0	(102,539)	0	533,398		LD (Liability Cashflow)
Interest Rate Swap - 90875RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/18/2040	0	30,000,000	4.4688 / .19	13,774,683	0	317,969	11,214,456		11,214,456	(5,229,669)	0	(122,621)	0	653,233		LD (Liability Cashflow)
Interest Rate Swap - 90882RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/19/2040	0	30,000,000	4.44 / .1896	13,609,731	0	315,634	11,076,963		11,076,963	(5,218,560)	0	(121,123)	0	653,280		LD (Liability Cashflow)
Interest Rate Swap - 90895RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/22/2040	0	45,000,000	4.445 / .1866	20,462,480	0	474,155	16,656,717		16,656,717	(7,833,922)	0	(181,899)	0	980,128		LD (Liability Cashflow)
Interest Rate Swap - 90904RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/23/2040	0	20,000,000	4.4225 / .1969	9,008,451	0	209,121	7,331,426		7,331,426	(3,476,581)	0	(80,051)	0	435,643		LD (Liability Cashflow)
Interest Rate Swap - 90964RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/26/2040	0	30,000,000	4.4413 / .1951	13,623,780	0	314,548	11,090,570		11,090,570	(5,223,401)	0	(120,992)	0	653,604		LD (Liability Cashflow)
Interest Rate Swap - 91034RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/01/2040	0	25,000,000	4.533 / .2375	11,799,939	0	268,495	9,613,267		9,613,267	(4,387,553)	0	(104,659)	0	544,901		LD (Liability Cashflow)
Interest Rate Swap - 91045RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/06/2040	0	30,000,000	4.5075 / .2373	14,015,483	0	320,284	11,417,685		11,417,685	(5,256,861)	0	(124,269)	0	654,112		LD (Liability Cashflow)
Interest Rate Swap - 91088RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/16/2042	0	32,000,000	4.865 / .2256	18,074,892	0	371,078	14,999,287		14,999,287	(6,310,152)	0	(144,537)	0	733,963		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 91097RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/16/2040	0	18,000,000	4.475 / .2256	8,302,789	0	191,181	6,763,267		6,763,267	(3,150,568)	0	(73,616)	0	392,745		LD (Liability Cashflow)
Interest Rate Swap - 91104RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/19/2040	0	25,000,000	4.49 / .2234	11,606,549	0	266,734	9,455,919		9,455,919	(4,382,707)	0	(102,914)	0	545,594		LD (Liability Cashflow)
Interest Rate Swap - 91113RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/20/2040	0	25,000,000	4.496 / .224	11,636,324	0	267,074	9,480,792		9,480,792	(4,385,191)	0	(103,180)	0	545,633		LD (Liability Cashflow)
Interest Rate Swap - 91121RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/20/2040	0	35,000,000	4.46 / .224	16,047,624	0	370,754	13,071,281		13,071,281	(6,123,256)	0	(142,285)	0	763,886		LD (Liability Cashflow)
Interest Rate Swap - 91143RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/21/2040	0	25,000,000	4.45 / .2236	11,416,839	0	264,356	9,299,211		9,299,211	(4,372,359)	0	(101,256)	0	545,671		LD (Liability Cashflow)
Interest Rate Swap - 91158RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/23/2040	0	18,000,000	4.42 / .2178	8,115,964	0	189,205	6,608,886		6,608,886	(3,141,159)	0	(71,956)	0	392,939		LD (Liability Cashflow)
Interest Rate Swap - 91173RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/26/2040	0	50,000,000	4.4 / .2153	22,356,238	0	523,111	18,202,780		18,202,780	(8,716,061)	0	(198,207)	0	1,091,727		LD (Liability Cashflow)
Interest Rate Swap - 91194RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/29/2040	0	35,000,000	4.4338 / .2115	15,896,009	0	369,399	12,946,565		12,946,565	(6,120,301)	0	(140,792)	0	764,371		LD (Liability Cashflow)
Interest Rate Swap - 91209RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/30/2040	0	25,000,000	4.3925 / .2115	11,154,965	0	261,257	9,082,046		9,082,046	(4,358,561)	0	(98,778)	0	546,056		LD (Liability Cashflow)
Interest Rate Swap - 91210RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/30/2040	0	65,000,000	4.39 / .2115	28,971,500	0	678,861	23,587,249		23,587,249	(11,330,188)	0	(256,544)	0	1,419,745		LD (Liability Cashflow)
Interest Rate Swap - 91231RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/05/2040	0	35,000,000	4.285 / .1951	14,884,281	0	356,856	12,109,852		12,109,852	(6,058,423)	0	(132,010)	0	764,747		LD (Liability Cashflow)
Interest Rate Swap - 91247RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/05/2040	0	30,000,000	4.331 / .1951	13,024,754	0	309,326	10,601,369		10,601,369	(5,210,552)	0	(115,525)	0	655,498		LD (Liability Cashflow)
Interest Rate Swap - 91253RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/06/2040	0	65,000,000	4.235 / .1926	27,014,005	0	654,167	21,968,148		21,968,148	(11,209,710)	0	(239,536)	0	1,420,345		LD (Liability Cashflow)
Interest Rate Swap - 91263RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/06/2040	0	63,000,000	4.23 / .1926	26,121,905	0	633,251	21,241,646		21,241,646	(10,860,774)	0	(231,624)	0	1,376,642		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 91319RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/10/2040	0	63,000,000	4.095 / .1954	24,481,292	0	613,455	19,880,555		19,880,555	(10,756,804)	0	(216,975)	0	1,377,030		LD (Liability Cashflow)
Interest Rate Swap - 91350RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/11/2040	0	50,000,000	4.047 / .2025	18,966,940	0	479,929	15,394,059		15,394,059	(8,507,499)	0	(168,121)	0	1,092,958		LD (Liability Cashflow)
Interest Rate Swap - 91362RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/11/2040	0	30,000,000	4.07 / .2025	11,513,598	0	289,682	9,347,222		9,347,222	(5,113,315)	0	(102,059)	0	655,775		LD (Liability Cashflow)
Interest Rate Swap - 91390RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/14/2040	0	105,000,000	4.2625 / .1976	44,216,429	0	1,063,893	35,972,888		35,972,888	(18,159,743)	0	(392,132)	0	2,295,695		LD (Liability Cashflow)
Interest Rate Swap - 91421RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/18/2040	0	30,000,000	4.1125 / .1886	11,766,302	0	293,020	9,559,062		9,559,062	(5,133,432)	0	(104,303)	0	656,097		LD (Liability Cashflow)
Interest Rate Swap - 91422RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/18/2040	0	40,000,000	4.125 / .1886	15,785,152	0	391,944	12,825,759		12,825,759	(6,850,975)	0	(139,930)	0	874,796		LD (Liability Cashflow)
Interest Rate Swap - 91441RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/19/2040	0	20,000,000	4.1325 / .1814	7,923,272	0	196,205	6,439,014		6,439,014	(3,428,178)	0	(70,263)	0	437,429		LD (Liability Cashflow)
Interest Rate Swap - 91445RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/19/2040	0	30,000,000	4.1075 / .1814	11,739,748	0	292,433	9,537,964		9,537,964	(5,132,661)	0	(104,104)	0	656,143		LD (Liability Cashflow)
Interest Rate Swap - 91462RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/20/2040	0	132,800,000	4.14 / .1824	52,803,677	0	1,305,994	42,915,290		42,915,290	(22,777,906)	0	(468,192)	0	2,904,732		LD (Liability Cashflow)
Interest Rate Swap - 91464RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/20/2040	0	45,000,000	4.08 / .1824	17,370,233	0	435,793	14,108,074		14,108,074	(7,683,835)	0	(154,006)	0	984,284		LD (Liability Cashflow)
Interest Rate Swap - 91491RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/21/2040	0	60,000,000	4.0625 / .1824	22,957,217	0	579,396	18,642,125		18,642,125	(10,232,505)	0	(203,575)	0	1,312,471		LD (Liability Cashflow)
Interest Rate Swap - 91496RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/21/2040	0	17,500,000	4.0763 / .1824	6,742,431	0	169,592	5,475,965		5,475,965	(2,987,563)	0	(59,790)	0	382,804		LD (Liability Cashflow)
Interest Rate Swap - 91650RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/03/2040	0	30,000,000	4.0125 / .1843	11,196,308	0	284,691	9,089,681		9,089,681	(5,104,618)	0	(99,289)	0	656,834		LD (Liability Cashflow)
Interest Rate Swap - 91668RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/04/2040	0	118,000,000	4.0175 / .1834	44,152,535	0	1,121,490	35,848,159		35,848,159	(20,085,953)	0	(391,488)	0	2,583,730		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 91694RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/09/2040	0	25,000,000	3.97 / .1854	9,128,746	0	234,445	7,408,722		7,408,722	(4,243,905)	0	(80,980)	0	547,592		LD (Liability Cashflow)
Interest Rate Swap - 91726RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/11/2040	0	30,000,000	3.9465 / .1773	10,817,948	0	280,199	8,777,514		8,777,514	(5,083,718)	0	(95,935)	0	657,203		LD (Liability Cashflow)
Interest Rate Swap - 91739RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/14/2040	0	113,000,000	4.0463 / .1839	42,942,788	0	1,082,958	34,886,877		34,886,877	(19,302,850)	0	(380,854)	0	2,475,983		LD (Liability Cashflow)
Interest Rate Swap - 92614AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/05/2010	02/15/2028	0	30,000,000	4.875 / .1976	6,119,509	0	349,907	6,901,344		6,901,344	(1,856,098)	0	(91,643)	0	393,265		LD (Liability Cashflow)
Interest Rate Swap - 93076RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/13/2030	0	100,000,000	4.395 / .1839	32,400,767	0	1,045,557	23,790,199		23,790,199	(8,569,533)	0	(533,844)	0	1,537,174		LD (Liability Cashflow)
Interest Rate Swap - 93212RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/24/2030	0	35,000,000	3.2575 / .1905	6,224,291	0	264,565	4,795,915		4,795,915	(2,885,314)	0	(102,018)	0	538,852		LD (Liability Cashflow)
Interest Rate Swap - 93587RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/23/2030	0	100,000,000	4.31 / .1753	31,579,152	0	1,028,184	23,304,712		23,304,712	(8,746,638)	0	(514,522)	0	1,552,833		LD (Liability Cashflow)
Interest Rate Swap - 93688RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/10/2030	0	50,000,000	4.395 / .1825	16,371,075	0	522,076	12,067,831		12,067,831	(4,407,575)	0	(266,134)	0	778,362		LD (Liability Cashflow)
Interest Rate Swap - 93756RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/17/2040	0	115,000,000	4.344 / .182	50,992,760	0	1,185,374	41,725,620		41,725,620	(20,552,094)	0	(440,523)	0	2,552,920		LD (Liability Cashflow)
Interest Rate Swap - 93757RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/17/2040	0	115,000,000	4.344 / .182	50,992,760	0	1,185,374	41,725,620		41,725,620	(20,552,094)	0	(440,523)	0	2,552,920		LD (Liability Cashflow)
Interest Rate Swap - 93774RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/20/2040	0	240,000,000	4.3488 / .1866	106,681,601	0	2,469,539	87,290,904		87,290,904	(42,919,684)	0	(921,822)	0	5,328,923		LD (Liability Cashflow)
Interest Rate Swap - 93810RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/23/2040	0	30,000,000	4.15 / .1969	12,164,203	0	293,244	9,933,565		9,933,565	(5,287,177)	0	(105,117)	0	666,252		LD (Liability Cashflow)
Interest Rate Swap - 93826RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/24/2040	0	45,000,000	4.1325 / .1905	18,090,814	0	438,593	14,771,531		14,771,531	(7,920,146)	0	(156,311)	0	999,445		LD (Liability Cashflow)
Interest Rate Swap - 93884RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/05/2041	0	60,000,000	4.19 / .2384	24,820,280	0	592,772	20,283,991		20,283,991	(10,625,344)	0	(214,284)	0	1,333,683		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 93899RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	01/12/2031	0	50,000,000	4.782 / .2244	18,973,208	0	569,303	13,903,242		13,903,242	(4,520,478)	0	(306,650)	0	781,915		LD (Liability Cashflow)
Interest Rate Swap - 93954RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	01/13/2041	0	30,000,000	4.2135 / .2245	12,555,534	0	299,179	10,264,344		10,264,344	(5,326,990)	0	(108,109)	0	667,204		LD (Liability Cashflow)
Interest Rate Swap - 93967RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	01/18/2041	0	30,000,000	4.155 / .2256	12,212,866	0	294,821	9,978,201		9,978,201	(5,305,941)	0	(104,963)	0	667,431		LD (Liability Cashflow)
Interest Rate Swap - 94000RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	01/24/2031	0	75,000,000	4.22 / .2178	22,961,409	0	750,572	17,020,185		17,020,185	(6,665,186)	0	(369,586)	0	1,174,805		LD (Liability Cashflow)
Interest Rate Swap - 94008RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	01/25/2041	0	40,000,000	4.3175 / .2178	17,575,904	0	410,055	14,385,419		14,385,419	(7,169,706)	0	(150,771)	0	890,330		LD (Liability Cashflow)
Interest Rate Swap - 94029RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	01/27/2041	0	50,000,000	4.26 / .2129	21,406,485	0	505,759	17,511,929		17,511,929	(8,925,946)	0	(183,524)	0	1,113,064		LD (Liability Cashflow)
Interest Rate Swap - 94037RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	01/31/2031	0	80,000,000	4.1775 / .2115	24,074,344	0	793,021	17,861,914		17,861,914	(7,113,464)	0	(386,631)	0	1,254,326		LD (Liability Cashflow)
Interest Rate Swap - 94068RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	02/02/2041	0	50,000,000	4.2775 / .2019	21,584,731	0	508,897	17,661,615		17,661,615	(8,945,553)	0	(184,803)	0	1,113,517		LD (Liability Cashflow)
Interest Rate Swap - 94223RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	02/04/2041	0	50,000,000	4.4038 / .1923	22,832,344	0	525,121	18,705,537		18,705,537	(9,031,003)	0	(195,312)	0	1,113,668		LD (Liability Cashflow)
Interest Rate Swap - 94295RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	02/09/2041	0	240,000,000	4.51 / .1909	114,694,194	0	2,585,721	94,064,162		94,064,162	(43,737,633)	0	(980,078)	0	5,347,414		LD (Liability Cashflow)
Interest Rate Swap - 94369RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	02/18/2041	0	40,000,000	4.42 / .1886	18,414,660	0	421,444	15,093,920		15,093,920	(7,247,480)	0	(156,879)	0	891,778		LD (Liability Cashflow)
Interest Rate Swap - 94388RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	02/22/2041	0	40,000,000	4.3925 / .1824	18,201,043	0	419,264	14,916,768		14,916,768	(7,235,206)	0	(154,869)	0	892,020		LD (Liability Cashflow)
Interest Rate Swap - 94420RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	02/24/2041	0	35,000,000	4.4 / .1755	15,981,012	0	368,101	13,099,702		13,099,702	(6,336,940)	0	(135,893)	0	780,623		LD (Liability Cashflow)
Interest Rate Swap - 94440RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	02/25/2031	0	55,000,000	4.209 / .1875	16,815,985	0	551,360	12,484,164		12,484,164	(4,935,508)	0	(267,973)	0	865,291		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 94442RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/25/2041	0	30,000,000	4.3463 / .1875	13,378,562	0	311,035	10,960,728		10,960,728	(5,410,049)	0	(113,701)	0	669,150		LD (Liability Cashflow)
Interest Rate Swap - 94458RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/28/2031	0	40,000,000	4.17 / .1898	12,040,335	0	395,870	8,947,995		8,947,995	(3,585,760)	0	(192,360)	0	629,815		LD (Liability Cashflow)
Interest Rate Swap - 94493RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/03/2031	0	45,000,000	4.174 / .1843	13,568,374	0	445,206	10,087,901		10,087,901	(4,038,732)	0	(215,653)	0	708,830		LD (Liability Cashflow)
Interest Rate Swap - 94504RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/04/2041	0	60,000,000	4.283 / .1834	26,027,770	0	610,074	21,318,265		21,318,265	(10,775,903)	0	(220,570)	0	1,339,204		LD (Liability Cashflow)
Interest Rate Swap - 94534RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/14/2041	0	30,000,000	4.3325 / .1839	13,317,952	0	308,980	10,916,118		10,916,118	(5,415,877)	0	(112,491)	0	670,054		LD (Liability Cashflow)
Interest Rate Swap - 94546RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/15/2031	0	75,000,000	4.1425 / .1839	22,337,831	0	737,280	16,631,461		16,631,461	(6,754,387)	0	(353,759)	0	1,183,301		LD (Liability Cashflow)
Interest Rate Swap - 94559RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/16/2041	0	30,000,000	4.3113 / .1895	13,194,807	0	307,297	10,814,031		10,814,031	(5,409,976)	0	(111,444)	0	670,144		LD (Liability Cashflow)
Interest Rate Swap - 94589RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/21/2031	0	35,000,000	4.0375 / .1866	9,942,872	0	332,907	7,423,897		7,423,897	(3,141,917)	0	(157,036)	0	552,654		LD (Liability Cashflow)
Interest Rate Swap - 94721RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/08/2041	0	50,000,000	4.317 / .234	22,078,493	0	510,416	18,102,228		18,102,228	(9,042,323)	0	(185,582)	0	1,118,635		LD (Liability Cashflow)
Interest Rate Swap - 94776RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/18/2031	0	60,000,000	4.1675 / .2256	18,131,913	0	591,517	13,503,475		13,503,475	(5,460,799)	0	(285,083)	0	950,976		LD (Liability Cashflow)
Interest Rate Swap - 94788RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/20/2041	0	30,000,000	4.255 / .224	12,891,135	0	302,414	10,565,266		10,565,266	(5,409,415)	0	(108,422)	0	671,721		LD (Liability Cashflow)
Interest Rate Swap - 94887RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/04/2031	0	40,000,000	3.995 / .1923	11,191,307	0	379,222	8,375,728		8,375,728	(3,634,603)	0	(175,704)	0	635,424		LD (Liability Cashflow)
Interest Rate Swap - 94934RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/05/2031	0	50,000,000	3.98 / .1951	13,888,985	0	471,669	10,398,778		10,398,778	(4,540,534)	0	(217,990)	0	794,386		LD (Liability Cashflow)
Interest Rate Swap - 94971RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/06/2031	0	75,000,000	3.9425 / .1926	20,458,081	0	699,964	15,333,225		15,333,225	(6,800,573)	0	(320,989)	0	1,191,737		LD (Liability Cashflow)

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Interest Rate Swap - 94972RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/06/2031	0	150,000,000	3.965 / .1926	41,366,758	0	1,408,366	30,984,453		30,984,453	(13,613,268)	0	(649,058)	0	2,383,474		LD (Liability Cashflow)
Interest Rate Swap - 95004RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/09/2031	0	75,000,000	3.92 / .1909	20,239,593	0	697,413	15,181,200		15,181,200	(6,801,609)	0	(317,467)	0	1,192,213		LD (Liability Cashflow)
Interest Rate Swap - 95005RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/09/2031	0	50,000,000	3.92 / .1909	13,493,062	0	464,942	10,120,800		10,120,800	(4,534,406)	0	(211,644)	0	794,808		LD (Liability Cashflow)
Interest Rate Swap - 95011RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/10/2031	0	40,000,000	3.94 / .1954	10,904,838	0	373,995	8,175,345		8,175,345	(3,634,061)	0	(171,104)	0	635,931		LD (Liability Cashflow)
Interest Rate Swap - 95019RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/11/2041	0	40,000,000	4.0238 / .2025	15,368,627	0	381,618	12,566,079		12,566,079	(7,100,546)	0	(129,283)	0	896,948		LD (Liability Cashflow)
Interest Rate Swap - 95020RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/11/2031	0	40,000,000	3.8975 / .2025	10,677,733	0	368,993	8,014,708		8,014,708	(3,627,960)	0	(167,506)	0	636,016		LD (Liability Cashflow)
Interest Rate Swap - 95041RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/16/2031	0	40,000,000	3.9 / .1938	10,695,999	0	369,232	8,029,369		8,029,369	(3,631,948)	0	(167,660)	0	636,438		LD (Liability Cashflow)
Interest Rate Swap - 95048RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/17/2041	0	60,000,000	4.0775 / .1915	23,702,609	0	580,511	19,396,206		19,396,206	(10,699,834)	0	(199,341)	0	1,345,962		LD (Liability Cashflow)
Interest Rate Swap - 95074RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/19/2031	0	40,000,000	3.83 / .1814	10,324,935	0	362,160	7,768,881		7,768,881	(3,623,874)	0	(161,795)	0	636,692		LD (Liability Cashflow)
Interest Rate Swap - 95080RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/20/2031	0	70,000,000	3.84 / .1824	18,164,391	0	635,901	13,663,613		13,663,613	(6,347,188)	0	(284,617)	0	1,114,358		LD (Liability Cashflow)
Interest Rate Swap - 95135RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/27/2031	0	35,000,000	3.85 / .1898	9,135,143	0	317,917	6,871,567		6,871,567	(3,181,040)	0	(143,047)	0	557,696		LD (Liability Cashflow)
Interest Rate Swap - 95161RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/03/2031	0	40,000,000	3.7563 / .1843	9,941,902	0	353,964	7,502,043		7,502,043	(3,628,593)	0	(155,595)	0	637,957		LD (Liability Cashflow)
Interest Rate Swap - 95162RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/03/2031	0	40,000,000	3.7863 / .1843	10,102,778	0	356,964	7,615,854		7,615,854	(3,632,972)	0	(158,113)	0	637,957		LD (Liability Cashflow)
Interest Rate Swap - 95170RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/06/2031	0	60,000,000	3.805 / .1755	15,309,516	0	538,938	11,536,525		11,536,525	(5,458,103)	0	(239,564)	0	957,315		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 95287AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/15/2011	06/17/2029	0	7,450,000	3.7313 / .182	0	0	65,379	1,249,678		1,249,678	(558,574)	0	0	0	106,748		PD (Duration)
Interest Rate Swap - 95368AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/22/2011	06/24/2031	0	40,000,000	3.781 / .1905	0	0	354,710	7,618,305		7,618,305	(3,811,761)	0	0	0	639,724		LD (Liability Cashflow)
Interest Rate Swap - 95369AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/22/2011	06/24/2029	0	11,800,000	3.7313 / .1905	0	0	103,172	1,981,546		1,981,546	(887,075)	0	0	0	169,271		PD (Duration)
Interest Rate Swap - 95511RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/13/2031	0	75,000,000	3.8025 / .2245	19,190,381	0	670,884	14,475,073		14,475,073	(6,898,633)	0	(298,458)	0	1,202,631		LD (Liability Cashflow)
Interest Rate Swap - 95530RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/14/2031	0	90,000,000	3.7463 / .2338	22,345,530	0	790,471	16,884,667		16,884,667	(8,259,837)	0	(347,349)	0	1,443,345		LD (Liability Cashflow)
Interest Rate Swap - 95561RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/18/2031	0	40,000,000	3.7475 / .2256	9,942,512	0	352,345	7,512,730		7,512,730	(3,675,528)	0	(154,327)	0	641,822		LD (Liability Cashflow)
Interest Rate Swap - 95573RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/19/2031	0	40,000,000	3.7825 / .2234	10,134,548	0	356,025	7,649,776		7,649,776	(3,683,968)	0	(157,341)	0	641,906		LD (Liability Cashflow)
Interest Rate Swap - 95597RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/20/2031	0	50,000,000	3.7525 / .224	12,465,555	0	441,211	9,418,175		9,418,175	(4,599,481)	0	(193,421)	0	802,487		LD (Liability Cashflow)
Interest Rate Swap - 95650RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/01/2031	0	50,000,000	3.775 / .205	12,627,490	0	445,846	9,533,501		9,533,501	(4,618,644)	0	(195,179)	0	803,742		LD (Liability Cashflow)
Interest Rate Swap - 95664RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/02/2031	0	70,000,000	3.705 / .2019	17,021,164	0	612,268	12,880,776		12,880,776	(6,452,521)	0	(263,112)	0	1,125,385		LD (Liability Cashflow)
Interest Rate Swap - 95679RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/03/2031	0	70,000,000	3.5975 / .1955	16,002,635	0	594,051	12,157,081		12,157,081	(6,423,536)	0	(247,220)	0	1,125,532		LD (Liability Cashflow)
Interest Rate Swap - 95702RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/04/2031	0	100,000,000	3.505 / .1923	21,609,336	0	825,554	16,477,455		16,477,455	(9,140,716)	0	(333,642)	0	1,608,111		LD (Liability Cashflow)
Interest Rate Swap - 95744RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/05/2031	0	70,000,000	3.3625 / .1951	13,778,012	0	552,274	10,575,044		10,575,044	(6,362,398)	0	(212,656)	0	1,125,824		LD (Liability Cashflow)
Interest Rate Swap - 95745RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/05/2031	0	70,000,000	3.4325 / .1951	14,441,140	0	564,524	11,046,708		11,046,708	(6,380,967)	0	(222,890)	0	1,125,824		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 95768RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/08/2031	0	70,000,000	3.3525 / .1926	13,687,191	0	551,472	10,511,294		10,511,294	(6,365,968)	0	(211,054)	0	1,126,263		LD (Liability Cashflow)
Interest Rate Swap - 95795RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/09/2031	0	70,000,000	3.335 / .1909	13,525,000	0	548,544	10,396,550		10,396,550	(6,366,448)	0	(208,585)	0	1,126,409		LD (Liability Cashflow)
Interest Rate Swap - 95824RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/10/2031	0	70,000,000	3.27 / .1954	12,908,657	0	537,242	9,957,673		9,957,673	(6,350,300)	0	(198,941)	0	1,126,555		LD (Liability Cashflow)
Interest Rate Swap - 95825RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/10/2031	0	70,000,000	3.275 / .1954	12,956,067	0	538,117	9,991,411		9,991,411	(6,351,631)	0	(199,671)	0	1,126,555		LD (Liability Cashflow)
Interest Rate Swap - 95845RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/11/2031	0	140,000,000	3.149 / .2025	23,522,920	0	1,029,500	18,281,556		18,281,556	(12,636,406)	0	(362,276)	0	2,253,402		LD (Liability Cashflow)
Interest Rate Swap - 95860RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/12/2031	0	140,000,000	3.028 / .2009	21,230,404	0	987,410	16,650,177		16,650,177	(12,575,312)	0	(326,841)	0	2,253,695		LD (Liability Cashflow)
Interest Rate Swap - 95925RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/22/2031	0	70,000,000	2.885 / .1824	9,265,290	0	469,900	7,366,203		7,366,203	(6,265,385)	0	(142,101)	0	1,128,308		LD (Liability Cashflow)
Interest Rate Swap - 95937RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/22/2031	0	70,000,000	2.884 / .1824	9,255,793	0	469,725	7,359,438		7,359,438	(6,265,117)	0	(141,955)	0	1,128,308		LD (Liability Cashflow)
Interest Rate Swap - 95958RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/23/2031	0	50,000,000	2.9063 / .1753	6,763,923	0	338,623	5,365,805		5,365,805	(4,483,602)	0	(103,814)	0	806,038		LD (Liability Cashflow)
Interest Rate Swap - 95969RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/24/2041	0	100,000,000	.1755 / 3.075	(19,620,506)	0	(720,468)	(15,677,679)		(15,677,679)	16,608,397	0	162,246	0	2,258,199		LD (Liability Cashflow)
Interest Rate Swap - 96071RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/06/2031	0	70,000,000	2.878 / .1755	9,203,285	0	466,536	7,322,769		7,322,769	(6,289,820)	0	(140,392)	0	1,130,494		LD (Liability Cashflow)
Interest Rate Swap - 96072RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/06/2041	0	50,000,000	3.098 / .1755	10,044,730	0	360,740	8,159,868		8,159,868	(8,505,380)	0	(82,533)	0	1,130,066		LD (Liability Cashflow)
Interest Rate Swap - 96093RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/08/2031	0	100,000,000	2.8 / .1755	12,087,137	0	646,889	9,762,237		9,762,237	(9,054,493)	0	(184,101)	0	1,615,408		LD (Liability Cashflow)
Interest Rate Swap - 96283RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/26/2031	0	100,000,000	2.5415 / .1951	8,574,823	0	573,556	7,218,613		7,218,613	(8,998,327)	0	(129,381)	0	1,619,148		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 96327RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/27/2031	0	120,000,000	2.459 / .193	8,939,351	0	662,980	7,685,105		7,685,105	(10,768,506)	0	(134,664)	0	1,943,226		LD (Liability Cashflow)
Interest Rate Swap - 96337AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2011	05/21/2040	0	17,500,000	4.0763 / .1824	5,300,000	0	169,592	5,475,965		5,475,965	(2,999,514)	0	(47,839)	0	382,804		LD (Liability Cashflow)
Interest Rate Swap - 96417RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/05/2031	0	125,000,000	2.5353 / .2384	10,613,092	0	717,833	8,908,671		8,908,671	(11,151,198)	0	(159,804)	0	2,026,527		LD (Liability Cashflow)
Interest Rate Swap - 96663RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/02/2041	0	50,000,000	3.005 / .2019	9,137,559	0	349,834	7,275,203		7,275,203	(8,312,822)	0	(74,664)	0	1,134,370		LD (Liability Cashflow)
Interest Rate Swap - 96689RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/03/2031	0	65,000,000	2.6975 / .1955	6,963,662	0	405,368	5,655,146		5,655,146	(5,882,250)	0	(105,007)	0	1,057,694		LD (Liability Cashflow)
Interest Rate Swap - 96696RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/03/2031	0	65,000,000	2.6825 / .1955	6,829,956	0	402,931	5,559,338		5,559,338	(5,878,361)	0	(102,986)	0	1,057,694		LD (Liability Cashflow)
Interest Rate Swap - 96700RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/03/2031	0	65,000,000	2.6625 / .1955	6,651,682	0	399,681	5,431,595		5,431,595	(5,873,174)	0	(100,291)	0	1,057,694		LD (Liability Cashflow)
Interest Rate Swap - 96751RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/09/2031	0	50,000,000	2.69 / .1909	5,306,767	0	311,192	4,313,625		4,313,625	(4,531,455)	0	(80,068)	0	814,230		LD (Liability Cashflow)
Interest Rate Swap - 96758RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/14/2031	0	65,000,000	2.6665 / .1976	6,690,328	0	399,250	5,457,790		5,457,790	(5,890,623)	0	(100,942)	0	1,059,169		LD (Liability Cashflow)
Interest Rate Swap - 96766RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/14/2031	0	50,000,000	2.7365 / .1976	5,627,160	0	315,866	4,543,098		4,543,098	(4,545,294)	0	(84,904)	0	814,746		LD (Liability Cashflow)
Interest Rate Swap - 96824RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/21/2031	0	65,000,000	2.6865 / .1824	6,871,090	0	404,079	5,587,284		5,587,284	(5,906,572)	0	(103,681)	0	1,060,107		LD (Liability Cashflow)
Interest Rate Swap - 96842RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/21/2031	0	100,000,000	2.6365 / .1824	9,883,402	0	609,161	8,102,457		8,102,457	(9,066,894)	0	(149,143)	0	1,630,934		LD (Liability Cashflow)
Interest Rate Swap - 96853RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/22/2031	0	65,000,000	2.6275 / .1824	6,344,310	0	394,492	5,208,905		5,208,905	(5,895,241)	0	(95,825)	0	1,060,241		LD (Liability Cashflow)
Interest Rate Swap - 96859RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/23/2031	0	65,000,000	2.5865 / .1753	5,977,741	0	388,251	4,946,489		4,946,489	(5,883,997)	0	(90,228)	0	1,060,375		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 96913RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/25/2031	0	90,000,000	2.5565 / .1875	7,904,249	0	530,413	6,580,723		6,580,723	(8,141,011)	0	(119,253)	0	1,468,582		LD (Liability Cashflow)
Interest Rate Swap - 97027RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/12/2041	0	140,000,000	2.75 / .1841	18,402,155	0	888,426	14,338,517		14,338,517	(22,839,143)	0	(151,511)	0	3,184,725		LD (Liability Cashflow)
Interest Rate Swap - 97077RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/16/2031	0	65,000,000	2.5738 / .1895	5,863,739	0	383,466	4,861,864		4,861,864	(5,914,822)	0	(88,544)	0	1,063,583		LD (Liability Cashflow)
Interest Rate Swap - 97116RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/20/2031	0	100,000,000	2.486 / .1866	7,813,687	0	563,287	6,607,724		6,607,724	(9,072,762)	0	(118,316)	0	1,637,103		LD (Liability Cashflow)
Interest Rate Swap - 97612RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/29/2032	0	35,000,000	2.62 / .1898	3,391,237	0	210,761	2,774,921		2,774,921	(3,249,698)	0	(50,325)	0	578,207		LD (Liability Cashflow)
Interest Rate Swap - 97645RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/06/2042	0	70,000,000	3.08 / .1755	13,947,114	0	501,886	11,180,772		11,180,772	(11,861,878)	0	(111,689)	0	1,601,333		LD (Liability Cashflow)
Interest Rate Swap - 97664RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/08/2032	0	70,000,000	2.63 / .1755	6,872,872	0	423,072	5,617,509		5,617,509	(6,517,753)	0	(100,738)	0	1,157,552		LD (Liability Cashflow)
Interest Rate Swap - 97665RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/08/2032	0	40,000,000	2.6225 / .1755	3,885,455	0	241,005	3,179,679		3,179,679	(3,723,147)	0	(56,948)	0	661,458		LD (Liability Cashflow)
Interest Rate Swap - 97797RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/26/2042	0	30,000,000	3.055 / .1951	5,831,578	0	210,579	4,669,145		4,669,145	(5,082,421)	0	(46,347)	0	687,166		LD (Liability Cashflow)
Interest Rate Swap - 97808RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/27/2042	0	50,000,000	3.0275 / .193	9,438,975	0	347,304	7,545,469		7,545,469	(8,450,837)	0	(74,858)	0	1,145,351		LD (Liability Cashflow)
Interest Rate Swap - 97833RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/30/2032	0	70,000,000	2.865 / .199	9,183,576	0	459,512	7,285,753		7,285,753	(6,626,450)	0	(133,565)	0	1,160,677		LD (Liability Cashflow)
Interest Rate Swap - 97846RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/02/2042	0	50,000,000	2.965 / .2375	8,800,622	0	340,953	7,005,610		7,005,610	(8,410,949)	0	(69,691)	0	1,145,791		LD (Liability Cashflow)
Interest Rate Swap - 97880RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/05/2042	0	25,000,000	3 / .2384	4,580,596	0	172,613	3,655,506		3,655,506	(4,221,001)	0	(36,344)	0	573,005		LD (Liability Cashflow)
Interest Rate Swap - 97891RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/10/2042	0	50,000,000	3.08 / .2248	9,980,292	0	356,512	8,002,454		8,002,454	(8,503,931)	0	(79,296)	0	1,146,377		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 97908RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	04/11/2032	0	50,000,000	2.9 / .2248	6,807,186	0	334,012	5,381,462		5,381,462	(4,755,489)	0	(99,054)	0	830,270		LD (Liability Cashflow)
Interest Rate Swap - 97920RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	04/11/2042	0	50,000,000	2.9363 / .2248	8,511,063	0	338,543	6,760,983		6,760,983	(8,396,109)	0	(67,521)	0	1,146,450		LD (Liability Cashflow)
Interest Rate Swap - 97922RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	04/11/2032	0	70,000,000	2.8175 / .2248	8,719,514	0	453,179	6,945,858		6,945,858	(6,632,520)	0	(126,828)	0	1,162,378		LD (Liability Cashflow)
Interest Rate Swap - 97923RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	04/11/2032	0	70,000,000	2.8175 / .2248	8,719,514	0	453,179	6,945,858		6,945,858	(6,632,520)	0	(126,828)	0	1,162,378		LD (Liability Cashflow)
Interest Rate Swap - 97954RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	04/12/2032	0	140,000,000	2.675 / .2244	14,638,873	0	856,598	11,859,866		11,859,866	(13,177,908)	0	(212,578)	0	2,325,039		LD (Liability Cashflow)
Interest Rate Swap - 97955RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	04/12/2032	0	70,000,000	2.7288 / .2244	7,847,521	0	437,705	6,313,148		6,313,148	(6,605,352)	0	(114,005)	0	1,162,520		LD (Liability Cashflow)
Interest Rate Swap - 98086RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	04/25/2032	0	70,000,000	2.6475 / .2178	7,052,833	0	425,346	5,730,352		5,730,352	(6,604,426)	0	(102,500)	0	1,164,359		LD (Liability Cashflow)
Interest Rate Swap - 98176RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/09/2032	0	30,000,000	2.6875 / .1909	3,192,965	0	186,528	2,578,388		2,578,388	(2,844,972)	0	(46,420)	0	499,919		LD (Liability Cashflow)
Interest Rate Swap - 98179RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/09/2032	0	70,000,000	2.6525 / .1909	7,105,009	0	429,106	5,765,172		5,765,172	(6,627,434)	0	(103,289)	0	1,166,478		LD (Liability Cashflow)
Interest Rate Swap - 98192RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/09/2032	0	100,000,000	2.63 / .1909	9,832,955	0	607,384	8,005,389		8,005,389	(9,457,814)	0	(142,942)	0	1,666,398		LD (Liability Cashflow)
Interest Rate Swap - 98213RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/10/2032	0	30,000,000	2.615 / .1954	2,886,455	0	181,122	2,355,372		2,355,372	(2,835,819)	0	(41,937)	0	499,980		LD (Liability Cashflow)
Interest Rate Swap - 98234RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/11/2032	0	50,000,000	2.595 / .2025	4,670,012	0	298,429	3,822,728		3,822,728	(4,723,054)	0	(67,868)	0	833,401		LD (Liability Cashflow)
Interest Rate Swap - 98246RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/15/2032	0	40,000,000	2.602 / .1976	3,776,150	0	239,243	3,087,279		3,087,279	(3,784,218)	0	(54,953)	0	667,043		LD (Liability Cashflow)
Interest Rate Swap - 98370RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/21/2032	0	35,000,000	2.37 / .1824	2,158,619	0	189,887	1,867,619		1,867,619	(3,278,520)	0	(31,413)	0	584,086		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 98441AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/23/2012	05/25/2042	0	15,000,000	2.52 / .1875	0	0	87,033	950,281		950,281	(2,445,546)	0	0	0	344,923		LD (Liability Cashflow)
Interest Rate Swap - 98506RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/01/2032	0	30,000,000	2.311 / .1905	1,596,909	0	157,323	1,414,645		1,414,645	(2,809,202)	0	(23,273)	0	501,309		LD (Liability Cashflow)
Interest Rate Swap - 98542RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/06/2032	0	40,000,000	2.295 / .1755	2,037,816	0	208,292	1,819,674		1,819,674	(3,747,002)	0	(29,780)	0	668,814		LD (Liability Cashflow)
Interest Rate Swap - 98818RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/26/2032	0	30,000,000	2.355 / .1951	1,781,819	0	158,079	1,545,466		1,545,466	(2,831,577)	0	(26,135)	0	502,815		LD (Liability Cashflow)
Interest Rate Swap - 98827RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/27/2032	0	75,000,000	2.2925 / .193	3,789,518	0	383,144	3,378,704		3,378,704	(7,057,602)	0	(55,655)	0	1,257,187		LD (Liability Cashflow)
Interest Rate Swap - 98944RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/11/2032	0	25,000,000	2.2675 / .2248	1,173,006	0	127,475	1,057,780		1,057,780	(2,358,441)	0	(17,142)	0	419,813		LD (Liability Cashflow)
Interest Rate Swap - 98946RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/11/2032	0	50,000,000	2.2325 / .2248	2,097,236	0	250,574	1,933,806		1,933,806	(4,708,892)	0	(30,702)	0	839,627		LD (Liability Cashflow)
Interest Rate Swap - 98956AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/10/2012	07/12/2032	0	30,000,000	2.2325 / .2244	0	0	150,369	1,160,298		1,160,298	(2,843,683)	0	0	0	503,836		LD (Liability Cashflow)
Interest Rate Swap - 99163AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	05/21/2042	0	50,000,000	2.525 / .1824	1,871,340	0	290,643	3,210,499		3,210,499	(8,133,664)	0	(16,902)	0	1,149,451		LD (Liability Cashflow)
Interest Rate Swap - 99164AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	06/01/2042	0	25,000,000	2.425 / .1905	382,375	0	138,227	1,170,301		1,170,301	(4,033,719)	0	(3,516)	0	575,127		LD (Liability Cashflow)
Interest Rate Swap - 99373RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/28/2032	0	50,000,000	2.404 / .1898	3,317,885	0	274,088	2,811,463		2,811,463	(4,803,786)	0	(47,684)	0	844,416		LD (Liability Cashflow)
Interest Rate Swap - 99544RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/12/2042	0	225,000,000	2.6365 / .1841	24,625,100	0	1,363,984	18,873,193		18,873,193	(37,306,639)	0	(191,050)	0	5,210,211		LD (Liability Cashflow)
Interest Rate Swap - 99570RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/13/2042	0	300,000,000	2.6329 / .1839	32,613,835	0	1,815,096	24,978,351		24,978,351	(49,741,208)	0	(252,646)	0	6,947,383		LD (Liability Cashflow)
Interest Rate Swap - 99622RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/17/2042	0	300,000,000	2.6981 / .182	36,650,652	0	1,857,826	28,414,518		28,414,518	(50,050,060)	0	(283,672)	0	6,949,124		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 99637RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/18/2042	0	225,000,000	2.8165 / .19	33,009,747	0	1,455,376	25,985,839		25,985,839	(37,959,008)	0	(255,857)	0	5,212,169		LD (Liability Cashflow)
Interest Rate Swap - 99654RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/19/2042	0	100,000,000	2.7856 / .1896	14,036,366	0	638,519	11,008,593		11,008,593	(16,823,062)	0	(108,761)	0	2,316,665		LD (Liability Cashflow)
Interest Rate Swap - 99655RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/19/2042	0	225,000,000	2.7886 / .1896	31,719,199	0	1,438,328	24,885,843		24,885,843	(37,862,292)	0	(245,787)	0	5,212,496		LD (Liability Cashflow)
Interest Rate Swap - 99680RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/20/2032	0	175,000,000	2.5615 / .1866	15,529,276	0	1,018,783	12,699,790		12,699,790	(17,018,429)	0	(217,879)	0	2,963,452		LD (Liability Cashflow)
Interest Rate Swap - 99683RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/20/2042	0	225,000,000	2.754 / .1866	30,112,992	0	1,418,146	23,525,580		23,525,580	(37,750,839)	0	(232,894)	0	5,212,822		LD (Liability Cashflow)
Interest Rate Swap - 99704RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/21/2042	0	225,000,000	2.7087 / .1866	28,001,338	0	1,392,642	21,734,565		21,734,565	(37,590,921)	0	(216,242)	0	5,213,148		LD (Liability Cashflow)
Interest Rate Swap - 99705RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/21/2042	0	120,000,000	2.7087 / .1866	14,934,047	0	742,742	11,591,768		11,591,768	(20,048,491)	0	(115,329)	0	2,780,346		LD (Liability Cashflow)
Interest Rate Swap - 99728RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/24/2032	0	130,000,000	2.493 / .1905	10,256,905	0	734,209	8,493,153		8,493,153	(12,612,842)	0	(143,595)	0	2,202,453		LD (Liability Cashflow)
Interest Rate Swap - 99732RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/24/2042	0	300,000,000	2.672 / .1905	35,058,645	0	1,828,578	27,050,095		27,050,095	(49,961,033)	0	(270,137)	0	6,952,170		LD (Liability Cashflow)
Interest Rate Swap - 99751RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/25/2042	0	100,000,000	2.7065 / .2006	12,400,808	0	614,854	9,620,878		9,620,878	(16,708,869)	0	(95,574)	0	2,317,535		LD (Liability Cashflow)
Interest Rate Swap - 99752RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/25/2042	0	225,000,000	2.6968 / .2006	27,451,301	0	1,377,983	21,264,835		21,264,835	(37,560,809)	0	(211,522)	0	5,214,453		LD (Liability Cashflow)
Interest Rate Swap - 99782RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/26/2032	0	130,000,000	2.4725 / .1951	9,873,746	0	723,198	8,209,507		8,209,507	(12,606,053)	0	(138,216)	0	2,202,969		LD (Liability Cashflow)
Interest Rate Swap - 99783RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/26/2042	0	225,000,000	2.6565 / .1951	25,573,500	0	1,355,189	19,675,806		19,675,806	(37,418,423)	0	(196,902)	0	5,214,780		LD (Liability Cashflow)
Interest Rate Swap - 99804RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/01/2016	09/27/2042	0	100,000,000	2.6503 / .193	11,238,947	0	600,308	8,637,632		8,637,632	(16,625,282)	0	(86,378)	0	2,317,825		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 99806RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/27/2042	0	300,000,000	2.6529 / .193	33,877,155	0	1,802,860	26,048,893		26,048,893	(49,888,004)	0	(260,385)	0	6,953,474		LD (Liability Cashflow)
Interest Rate Swap - 99872AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/28/2012	10/02/2042	0	210,000,000	2.5723 / .2375	0	0	1,225,807	15,257,832		15,257,832	(34,831,022)	0	0	0	4,869,258		LD (Liability Cashflow)
Interest Rate Swap - 99987RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/12/2032	0	125,000,000	2.5365 / .2244	10,645,098	0	721,539	8,730,138		8,730,138	(12,205,599)	0	(148,808)	0	2,122,449		LD (Liability Cashflow)
Interest Rate Swap - 99997RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/16/2032	0	50,000,000	2.4228 / .2256	3,439,165	0	274,528	2,887,841		2,887,841	(4,861,373)	0	(48,077)	0	849,375		LD (Liability Cashflow)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	NPR	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2021	03/31/2021	0	0		0	0	0	0		0	873	0	0	0	0		CR (Credit Risk)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										1,066,287,939	(4,537,195,896)	127,289,265	(6,298,159,110)	XXX	(6,298,159,110)	(3,183,362,011)	0	(48,320,696)	0	2,945,613,183	XXX	XXX
Credit Default Swap - 134212AC Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/14/2020	06/20/2025	0	1,000,000	Credit Event / 1	9,861	0	(2,500)	(18,941)		(18,941)	(3,492)	0	(479)	0	0	2	CR (Credit Risk)
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										9,861	0	(2,500)	(18,941)	XXX	(18,941)	(3,492)	0	(479)	0	0	XXX	XXX
Currency Swap - 100451AG - 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	1,000	127,172		127,172	(7,653)	(4,946)	0	0	8,204		FX (Foreign Exchange)
Currency Swap - 100507AG - 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	229	29,077		29,077	(1,750)	(1,130)	0	0	1,874		FX (Foreign Exchange)
Currency Swap - 112660AG - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/30/2022	0	5,683,921	6.3435 / 5.44	950,847	0	22,135	841,367		841,367	71,577	200,475	(72,519)	0	32,783		FX (Foreign Exchange)
Currency Swap - 112661AG - Receive: Fixed USD Pay: Fixed AUD	87124VB*9 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/20/2028	0	4,349,032	4.47 / 6.04	854,800	0	(2,636)	626,106		626,106	1,387	46,414	(16,229)	0	60,093		FX (Foreign Exchange)
Currency Swap - 112662AG - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/27/2030	0	7,654,296	5.4825 / 1.781	2,672,476	0	77,243	2,620,094		2,620,094	(584,869)	(59,544)	(46,028)	0	119,437		FX (Foreign Exchange)
Currency Swap - 112664AG - Receive: Fixed USD Pay: Fixed CHF	031100K#6 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/20/2021	0	8,527,513	4.08 / 2.44	(328,516)	0	32,049	93,450		93,450	(6,070)	548,206	15,349	0	36,190		FX (Foreign Exchange)
Currency Swap - 112665AG - Receive: Fixed USD Pay: Fixed EUR	G9224*AJ3 - United Drug FIN LTD Senior Note EUR	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/25/2025	0	5,207,662	4.544 / 3.5	648,469	0	19,935	688,663		688,663	(50,618)	185,988	(16,914)	0	55,137		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 112669AG - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/10/2025	0	2,662,623	4.645 / 4.92	584,647	0	5,125	549,161		549,161	3,986	(29,502)	(15,292)	0	28,326		FX (Foreign Exchange)
Currency Swap - 112674AG - Receive: Fixed USD Pay: Fixed EUR	N9361#AA3 - Vesteda Finance BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/10/2021	0	6,088,644	4.455 / 3.18	1,053,960	0	26,062	898,368		898,368	40,765	213,392	(52,739)	0	10,107		FX (Foreign Exchange)
Currency Swap - 112678AG - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	11/19/2024	0	6,088,644	4.34 / 2.82	944,825	0	28,230	901,088		901,088	(26,575)	218,682	(27,689)	0	58,037		FX (Foreign Exchange)
Currency Swap - 112679AG - Receive: Fixed USD Pay: Fixed GBP	G1108#AJ7 - The British Land Company plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	03/26/2026	0	2,692,920	4.35 / 3.81	186,798	0	7,669	285,412		285,412	(19,296)	(22,668)	(4,521)	0	30,067		FX (Foreign Exchange)
Currency Swap - 112680AG - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/17/2034	0	4,536,040	4.705 / 4.41	684,597	0	14,051	720,209		720,209	(150,297)	(34,405)	(8,057)	0	82,699		FX (Foreign Exchange)
Currency Swap - 112707AG - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	08/19/2024	0	6,310,445	3.61 / 3.52	926,017	0	12,260	1,236,057		1,236,057	11,056	(47,713)	(27,911)	0	58,046		FX (Foreign Exchange)
Currency Swap - 112710AG - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/09/2024	0	1,739,679	6.62 / 4.65	224,611	0	9,978	172,504		172,504	5,852	66,094	(10,437)	0	16,329		FX (Foreign Exchange)
Currency Swap - 112712AG - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/07/2026	0	3,044,322	5.92 / 5.55	456,641	0	9,524	548,504		548,504	(33,883)	(23,886)	(10,834)	0	35,759		FX (Foreign Exchange)
Currency Swap - 112714AG - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	12/02/2026	0	6,088,644	4.41 / 2.9	608,612	0	25,410	504,134		504,134	(119,315)	229,962	(13,977)	0	72,504		FX (Foreign Exchange)
Currency Swap - 112717AG - Receive: Fixed USD Pay: Fixed GBP	493859C@9 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	11/20/2024	0	6,088,644	4.77 / 4.43	673,107	0	17,032	933,683		933,683	(4,191)	(48,821)	(19,811)	0	58,059		FX (Foreign Exchange)
Currency Swap - 112719AG - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	04/13/2025	0	12,264,269	3.34 / 1.39	103,676	0	58,460	(141,401)		(141,401)	(151,602)	519,581	(2,595)	0	123,177		FX (Foreign Exchange)
Currency Swap - 112722AG - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/16/2035	0	8,368,233	3.69 / 2.97	330,252	0	20,599	304,697		304,697	(179,170)	(72,434)	(3,799)	0	158,185		FX (Foreign Exchange)
Currency Swap - 112723AG - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	04/29/2030	0	6,088,644	3.66 / 4.86	(146,113)	0	(12,117)	(469,915)		(469,915)	74,415	79,694	2,457	0	91,724		FX (Foreign Exchange)
Currency Swap - 112724AG - Receive: Fixed USD Pay: Fixed EUR	D0823@AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	04/28/2025	0	4,749,670	3.25 / 1.47	(384,439)	0	18,868	(459,108)		(459,108)	(22,387)	215,589	9,527	0	47,941		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 112725AG - Receive: Fixed USD Pay: Fixed AUD	Q7450@AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/09/2030	0	6,088,644	3.83 / 5.14	123,246	0	(17,175)	(190,409)		(190,409)	59,982	76,194	(2,188)	0	92,710		FX (Foreign Exchange)
Currency Swap - 112726AG - Receive: Fixed USD Pay: Fixed EUR	45168DC@1 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	06/18/2025	0	6,088,644	3.65 / 1.785	(93,543)	0	26,021	(184,593)		(184,593)	(79,488)	261,042	2,355	0	62,502		FX (Foreign Exchange)
Currency Swap - 112754AG - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/24/2023	0	2,785,994	4.8455 / 4.3	236,195	0	7,807	337,477		337,477	5,573	(23,111)	(8,490)	0	21,192		FX (Foreign Exchange)
Currency Swap - 112757AG - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	03/30/2025	0	12,068,063	3.565 / 4.67	366,610	0	(25,581)	(98,836)		(98,836)	49,511	153,343	(10,308)	0	120,640		FX (Foreign Exchange)
Currency Swap - 112758AG - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	07/17/2023	0	6,088,644	3.96 / 2.1	(224,524)	0	25,797	(261,157)		(261,157)	(16,113)	264,664	7,866	0	46,126		FX (Foreign Exchange)
Currency Swap - 112762AG - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/06/2025	0	13,889,772	3.57 / 3.128	888,943	0	26,788	1,494,075		1,494,075	(35,492)	(116,357)	(24,592)	0	140,614		FX (Foreign Exchange)
Currency Swap - 112763AG - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	03/17/2023	0	3,044,322	6.09 / 5.75	32,773	0	6,020	198,734		198,734	177	(26,586)	(1,270)	0	21,323		FX (Foreign Exchange)
Currency Swap - 112767AG - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	02/10/2031	0	9,219,947	4.18 / 2.563	(880,467)	0	31,193	(1,429,673)		(1,429,673)	(307,402)	410,882	12,606	0	144,758		FX (Foreign Exchange)
Currency Swap - 112768AG - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	01/22/2031	0	9,219,947	3.86 / 3.4	103,503	0	16,111	454,927		454,927	(84,172)	(80,738)	(2,379)	0	144,382		FX (Foreign Exchange)
Currency Swap - 112770AG - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	11/03/2025	0	34,792,254	3.73 / 2.175	(1,187,078)	0	129,136	(1,278,981)		(1,278,981)	(509,469)	1,477,362	31,305	0	372,756		FX (Foreign Exchange)
Currency Swap - 112772AG - Receive: Fixed USD Pay: Fixed CHF	Q1297#AH1 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	10/08/2023	0	11,158,550	3.51 / .755	(369,969)	0	75,529	5,857		5,857	(55,197)	748,418	12,178	0	88,595		FX (Foreign Exchange)
Currency Swap - 112774AG - Receive: Fixed USD Pay: Fixed AUD	Q3972@AC2 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	12/15/2025	0	5,608,511	4.305 / 5.56	(484,392)	0	(20,935)	(699,034)		(699,034)	29,421	77,605	12,083	0	60,840		FX (Foreign Exchange)
Currency Swap - 113534AG - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/03/2016	06/28/2023	0	1,219,380	3.93 / 2.02	0	0	5,328	(25,942)		(25,942)	(2,016)	52,034	0	0	9,129		FX (Foreign Exchange)
Currency Swap - 114410AG - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/11/2016	09/21/2023	0	1,951,000	3.69 / 2.62	0	0	5,275	(87,202)		(87,202)	822	(19,176)	0	0	15,341		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 114828AG - Receive: Fixed USD Pay: Fixed SEK	W2710@AB6 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/26/2028	0	8,000,000	3.41 / 2.78	0	0	13,226	54,168		54,168	(191,389)	475,720	0	0	110,054		FX (Foreign Exchange)
Currency Swap - 116057AG - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2016	06/30/2036	0	3,953,130	4.37 / .897	0	0	32,956	(211,558)		(211,558)	(203,043)	179,925	0	0	77,187		FX (Foreign Exchange)
Currency Swap - 117875AG - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2017	07/06/2027	0	9,810,908	3.8 / 1.76	0	0	46,033	(319,421)		(319,421)	(134,960)	423,035	0	0	122,794		FX (Foreign Exchange)
Currency Swap - 117931AG - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/23/2017	08/23/2027	0	6,369,203	4.01 / 2.77	0	0	17,982	(223,800)		(223,800)	(63,480)	(62,573)	0	0	80,534		FX (Foreign Exchange)
Currency Swap - 117958AG - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/24/2017	08/17/2027	0	10,969,140	3.69 / 1.77	0	0	49,377	(542,967)		(542,967)	(288,727)	472,850	0	0	138,522		FX (Foreign Exchange)
Currency Swap - 118137AG - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/08/2017	09/13/2027	0	4,739,003	4.03 / .692	0	0	38,480	119,843		119,843	(223,756)	203,794	0	0	60,185		FX (Foreign Exchange)
Currency Swap - 118138AG - Receive: Fixed USD Pay: Floating 180 Day Euribor +119 BPS EUR	G2616#AP6 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/08/2017	09/13/2029	0	3,791,100	4.09 / .672	0	0	31,552	99,189		99,189	(255,966)	163,031	0	0	55,107		FX (Foreign Exchange)
Currency Swap - 118506AG - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	09/30/2028	0	5,799,018	4.63 / 2.55	0	0	27,165	(137,431)		(137,431)	(101,546)	247,175	0	0	79,406		FX (Foreign Exchange)
Currency Swap - 118637AG - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/10/2017	07/21/2027	0	2,863,000	4.08 / 1.7879	0	0	15,838	(58,161)		(58,161)	(76,258)	(28,385)	0	0	35,949		FX (Foreign Exchange)
Currency Swap - 118902AG - Receive: Fixed USD Pay: Fixed GBP	G1944#AA4 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/20/2017	08/16/2024	0	4,995,330	4.32 / 3.15	0	0	12,995	(186,238)		(186,238)	(2,023)	(49,049)	0	0	45,894		FX (Foreign Exchange)
Currency Swap - 119232AG - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2017	09/26/2029	0	2,240,969	3.62 / 3.74	0	0	353	(10,002)		(10,002)	10,797	(30,495)	0	0	32,642		FX (Foreign Exchange)
Currency Swap - 125007AG - Receive: Fixed USD Pay: Fixed GBP	G0369@BD7 - Anglian Water Services Fin Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2018	04/16/2029	0	11,258,146	4.31 / 2.87	0	0	42,900	(97,677)		(97,677)	(158,787)	(109,265)	0	0	159,642		FX (Foreign Exchange)
Currency Swap - 125298AG - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2018	11/29/2028	0	20,000,016	5.625 / 3.94	0	0	75,331	(676,068)		(676,068)	(270,600)	(199,734)	0	0	276,791		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 125304AG - Receive: Fixed USD Pay: Fixed GBP	G2730#AE2 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2018	02/02/2026	0	12,803,000	4.28 / 2.68	0	0	46,298	(400,200)		(400,200)	(71,332)	(127,500)	0	0	140,814		FX (Foreign Exchange)
Currency Swap - 127534AG - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/05/2019	05/02/2029	0	10,179,953	4.33 / 1.86	0	0	61,126	(122,319)		(122,319)	(258,062)	437,579	0	0	144,762		FX (Foreign Exchange)
Currency Swap - 137121AG - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2020	10/02/2051	0	3,150,002	3.4425 / 2.5	0	0	0	(350,525)		(350,525)	115,664	(30,856)	0	0	86,990		FX (Foreign Exchange)
Currency Swap - 140549AG - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2021	06/10/2031	0	11,116,035	3.635 / 1.85	0	0	0	(249,261)		(249,261)	(612,476)	363,215	0	0	177,453		FX (Foreign Exchange)
Currency Swap - 140705AG - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/02/2021	07/07/2031	0	8,217,498	3.235 / 1.4	0	0	0	(146,659)		(146,659)	(339,209)	192,550	0	0	131,665		FX (Foreign Exchange)
Currency Swap - 88216AG - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2009	07/30/2022	0	7,390,612	6.3435 / 5.44	130,907	0	28,782	1,094,001		1,094,001	10,834	260,478	(11,866)	0	42,627		FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										9,687,475	0	1,222,815	6,879,478	XXX	6,879,478	(5,206,822)	8,216,104	(304,716)	0	4,524,606	XXX	XXX
Total Return Swap - 102033RE - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/23/2021	0	403,242,086	.5316 / Total Return	696,899	0	522,806	(6,545,145)		(6,545,145)	109,943	0	(33,310)	0	963,771		LD (Liability Cashflow)
Total Return Swap - 102033RE - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2021	06/23/2021	0	25,476,408	.5316 / Total Return	0	0	63,311	0		0	0	0	0	0	60,890		LD (Liability Cashflow)
Total Return Swap - 103022RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/20/2023	0	251,792,442	.5069 / Total Return	291,348	0	313,943	(2,369,888)		(2,369,888)	1,878,282	0	(9,789)	0	1,978,787		LD (Liability Cashflow)
Total Return Swap - 103022RE - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2021	09/20/2023	0	17,789,046	.5069 / Total Return	0	0	34,161	0		0	0	0	0	0	139,801		LD (Liability Cashflow)
Total Return Swap - 108984RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/26/2025	0	114,451,110	.5369 / Total Return	203,996	0	150,522	(1,228,030)		(1,228,030)	830,805	0	(5,716)	0	1,142,587		LD (Liability Cashflow)
Total Return Swap - 108984RE - Receive: Floating 3 Month Libor +34 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2021	03/26/2025	0	8,085,930	.5369 / Total Return	0	0	16,447	0		0	0	0	0	0	80,723		LD (Liability Cashflow)
Total Return Swap - 108997RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/23/2022	0	209,861,940	.4969 / Total Return	140,523	0	257,287	(3,301,985)		(3,301,985)	(671,092)	0	(5,882)	0	1,037,965		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 108997RE - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2021	03/23/2022	0	12,504,803	.4969 / Total Return	0	0	27,622	0		0	0	0	0	0	61,848		LD (Liability Cashflow)
Total Return Swap - 110131RE - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/04/2022	0	97,236,761	.5255 / Total Return	(2,395,313)	0	49,383	(6,120,641)		(6,120,641)	7,105,694	0	91,867	0	563,656		LD (Liability Cashflow)
Total Return Swap - 110131RE - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2021	08/04/2022	0	14,068,336	.5255 / Total Return	0	0	92,610	0		0	0	0	0	0	81,550		LD (Liability Cashflow)
Total Return Swap - 114078AC - Receive: Floating 3 Month Libor +9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2016	07/12/2021	0	177,287,885	.3144 / Total Return	0	0	18,447	(9,567,413)		(9,567,413)	8,774,820	0	0	0	470,947		LD (Liability Cashflow)
Total Return Swap - 114078AC - Receive: Floating 3 Month Libor +9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/12/2021	07/12/2021	0	20,764,542	.3144 / Total Return	0	0	136,634	0		0	0	0	0	0	55,159		LD (Liability Cashflow)
Total Return Swap - 114079AC - Receive: Floating 3 Month Libor +18.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2016	07/12/2026	0	177,287,885	.4094 / Total Return	0	0	23,593	(12,033,449)		(12,033,449)	8,327,539	0	0	0	2,037,318		LD (Liability Cashflow)
Total Return Swap - 114079AC - Receive: Floating 3 Month Libor +18.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/12/2021	07/12/2026	0	20,764,524	.4094 / Total Return	0	0	177,923	0		0	0	0	0	0	238,617		LD (Liability Cashflow)
Total Return Swap - 114616AC - Receive: Floating 3 Month Libor +12.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/06/2016	09/10/2021	0	401,757,091	.3104 / Total Return	0	0	269,303	(17,200,849)		(17,200,849)	(9,517,060)	0	0	0	1,337,840		LD (Liability Cashflow)
Total Return Swap - 114616AC - Receive: Floating 3 Month Libor +12.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2021	09/10/2021	0	15,627,499	.3104 / Total Return	0	0	82,767	0		0	0	0	0	0	52,039		LD (Liability Cashflow)
Total Return Swap - 116556AC - Receive: Floating 3 Month Libor +15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/08/2017	02/11/2022	0	166,648,806	.3525 / Total Return	0	0	72,246	(3,356,118)		(3,356,118)	6,959,798	0	0	0	774,022		LD (Liability Cashflow)
Total Return Swap - 116556AC - Receive: Floating 3 Month Libor +15 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/11/2021	02/11/2022	0	17,849,118	.3525 / Total Return	0	0	88,521	0		0	0	0	0	0	82,903		LD (Liability Cashflow)
Total Return Swap - 116760AC - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/24/2017	03/01/2027	0	165,730,271	.405 / Total Return	0	0	63,326	(5,037,822)		(5,037,822)	2,809,073	0	0	0	2,016,086		LD (Liability Cashflow)
Total Return Swap - 116760AC - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2021	03/01/2027	0	13,904,288	.405 / Total Return	0	0	119,232	0		0	0	0	0	0	169,144		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 119783AC - Receive: Floating 3 Month Libor +61 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	09/28/2017	10/04/2022	0	98,851,936	.8475 / Total Return	0	0	13,874	(2,970,807)		(2,970,807)	11,502,967	0	0	0	607,508		LD (Liability Cashflow)
Total Return Swap - 119783AC - Receive: Floating 3 Month Libor +61 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/04/2021	10/04/2022	0	15,741,598	.8475 / Total Return	0	0	234,702	0		0	0	0	0	0	96,742		LD (Liability Cashflow)
Total Return Swap - 121705AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/25/2018	01/27/2023	0	91,076,759	.6315 / Total Return	0	0	45,328	(3,224,127)		(3,224,127)	6,307,656	0	0	0	614,782		LD (Liability Cashflow)
Total Return Swap - 121705AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/27/2021	01/27/2023	0	12,585,082	.6315 / Total Return	0	0	112,741	0		0	0	0	0	0	84,951		LD (Liability Cashflow)
Total Return Swap - 121706AC - Receive: Floating 3 Month Libor +43.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/25/2018	01/27/2028	0	94,858,493	.6465 / Total Return	0	0	48,277	(3,685,198)		(3,685,198)	6,271,122	0	0	0	1,238,855		LD (Liability Cashflow)
Total Return Swap - 121706AC - Receive: Floating 3 Month Libor +43.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/27/2021	01/27/2028	0	13,107,646	.6465 / Total Return	0	0	120,211	0		0	0	0	0	0	171,186		LD (Liability Cashflow)
Total Return Swap - 121733AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/26/2018	01/28/2028	0	156,829,907	.6315 / Total Return	0	0	83,299	(6,552,110)		(6,552,110)	10,095,174	0	0	0	2,048,608		LD (Liability Cashflow)
Total Return Swap - 121733AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/28/2021	01/28/2028	0	21,406,178	.6315 / Total Return	0	0	193,847	0		0	0	0	0	0	279,621		LD (Liability Cashflow)
Total Return Swap - 121859AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/30/2018	02/02/2028	0	199,102,765	.6219 / Total Return	0	0	109,454	(16,883,835)		(16,883,835)	13,045,095	0	0	0	2,603,361		LD (Liability Cashflow)
Total Return Swap - 121859AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	02/02/2021	02/02/2028	0	27,971,826	.6219 / Total Return	0	0	227,510	0		0	0	0	0	0	365,745		LD (Liability Cashflow)
Total Return Swap - 121911AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	02/02/2018	02/04/2028	0	178,021,884	.6126 / Total Return	0	0	110,601	(8,842,718)		(8,842,718)	15,414,967	0	0	0	2,328,633		LD (Liability Cashflow)
Total Return Swap - 121911AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	02/04/2021	02/04/2028	0	28,590,986	.6126 / Total Return	0	0	182,834	0		0	0	0	0	0	373,987		LD (Liability Cashflow)
Total Return Swap - 123291AC - Receive: Floating 3 Month Libor +53 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	05/29/2018	06/02/2023	0	55,761,376	.7184 / Total Return	0	0	72,200	(357,321)		(357,321)	1,952,285	0	0	0	410,901		LD (Liability Cashflow)
Total Return Swap - 123291AC - Receive: Floating 3 Month Libor +53 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	03/04/2021	06/02/2023	0	4,105,754	.7184 / Total Return	0	0	35,839	0		0	0	0	0	0	30,255		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 123624AC - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/26/2018	06/30/2023	0	58,795,411	.6625 / Total Return	0	0	(84)	(2,273,415)		(2,273,415)	(2,072,023)	0	0	0	440,966		LD (Liability Cashflow)
Total Return Swap - 124681AC - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/24/2018	09/27/2023	0	283,005,838	.493 / Total Return	0	0	352,085	(6,667,503)		(6,667,503)	(2,503,514)	0	0	0	2,232,541		LD (Liability Cashflow)
Total Return Swap - 124681AC - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/26/2021	09/27/2023	0	15,341,140	.493 / Total Return	0	0	12,257	0		0	0	0	0	0	121,021		LD (Liability Cashflow)
Total Return Swap - 125172AC - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2018	11/02/2023	0	80,054,233	.7719 / Total Return	0	0	56,096	(3,948,142)		(3,948,142)	11,650,309	0	0	0	644,015		LD (Liability Cashflow)
Total Return Swap - 125172AC - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/03/2021	11/02/2023	0	15,201,137	.7719 / Total Return	0	0	118,458	0		0	0	0	0	0	122,289		LD (Liability Cashflow)
Total Return Swap - 125746AC - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2018	12/12/2023	0	94,463,236	.6341 / Total Return	0	0	130,750	(1,806,159)		(1,806,159)	406,700	0	0	0	775,940		LD (Liability Cashflow)
Total Return Swap - 125746AC - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2021	12/12/2023	0	3,978,737	.6341 / Total Return	0	0	34,681	0		0	0	0	0	0	32,682		LD (Liability Cashflow)
Total Return Swap - 126216AC - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/03/2019	01/09/2024	0	81,963,309	.6748 / Total Return	0	0	10,881	(2,492,347)		(2,492,347)	8,927,273	0	0	0	682,587		LD (Liability Cashflow)
Total Return Swap - 126216AC - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	01/09/2024	0	12,360,185	.6748 / Total Return	0	0	141,433	0		0	0	0	0	0	102,935		LD (Liability Cashflow)
Total Return Swap - 126546AC - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/24/2019	01/26/2022	0	215,544,828	.4253 / Total Return	0	0	65,121	(8,348,444)		(8,348,444)	15,051,078	0	0	0	975,857		LD (Liability Cashflow)
Total Return Swap - 126546AC - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/27/2021	01/26/2022	0	29,784,209	.4253 / Total Return	0	0	188,367	0		0	0	0	0	0	134,845		LD (Liability Cashflow)
Total Return Swap - 126735AC - Receive: Floating 3 Month Libor +51 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2019	02/09/2024	0	127,906,799	.7009 / Total Return	0	0	97,818	(825,422)		(825,422)	13,615,676	0	0	0	1,081,082		LD (Liability Cashflow)
Total Return Swap - 126735AC - Receive: Floating 3 Month Libor +51 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/11/2021	02/09/2024	0	18,876,467	.7009 / Total Return	0	0	145,743	0		0	0	0	0	0	159,546		LD (Liability Cashflow)
Total Return Swap - 126798AC - Receive: Floating 3 Month Libor +51 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/08/2019	02/15/2024	0	110,344,224	.7038 / Total Return	0	0	103,068	367,192		367,192	7,721,828	0	0	0	935,270		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 126798AC - Receive: Floating 3 Month Libor +51 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/16/2021	02/15/2024	0	12,079,864	.7038 / Total Return	0	0	105,302	0		0	0	0	0	0	102,388		LD (Liability Cashflow)
Total Return Swap - 128202AC - Receive: Floating 3 Month Libor +47.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/29/2019	06/04/2024	0	116,897,665	.6584 / Total Return	0	0	144,768	(899,911)		(899,911)	4,075,309	0	0	0	1,041,869		LD (Liability Cashflow)
Total Return Swap - 128202AC - Receive: Floating 3 Month Libor +47.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/04/2021	06/04/2024	0	8,607,267	.6584 / Total Return	0	0	64,268	0		0	0	0	0	0	76,714		LD (Liability Cashflow)
Total Return Swap - 128344AC - Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/12/2019	06/14/2024	0	130,434,599	.4089 / Total Return	0	0	115,875	(1,743,323)		(1,743,323)	2,745,674	0	0	0	1,167,426		LD (Liability Cashflow)
Total Return Swap - 128344AC - Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/16/2021	06/14/2024	0	11,119,977	.4089 / Total Return	0	0	27,332	0		0	0	0	0	0	99,527		LD (Liability Cashflow)
Total Return Swap - 128354AC - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/13/2019	06/17/2022	0	119,534,203	.562 / Total Return	0	0	153,618	346,871		346,871	2,970,341	0	0	0	658,080		LD (Liability Cashflow)
Total Return Swap - 128354AC - Receive: Floating 3 Month Libor +38 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/18/2021	06/17/2022	0	7,461,803	.562 / Total Return	0	0	29,738	0		0	0	0	0	0	41,080		LD (Liability Cashflow)
Total Return Swap - 128541AC - Receive: Floating 3 Month Libor +43 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/25/2019	06/29/2023	0	117,521,929	.623 / Total Return	0	0	194,258	448,838		448,838	945,616	0	0	0	880,361		LD (Liability Cashflow)
Total Return Swap - 128541AC - Receive: Floating 3 Month Libor +43 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/31/2021	06/29/2023	0	5,290,921	.623 / Total Return	0	0	6,376	0		0	0	0	0	0	39,634		LD (Liability Cashflow)
Total Return Swap - 128567AC - Receive: Floating 3 Month Libor +18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/27/2019	06/30/2021	0	181,518,451	.3825 / Total Return	0	0	190,584	(130,705)		(130,705)	956,374	0	0	0	453,796		LD (Liability Cashflow)
Total Return Swap - 128567AC - Receive: Floating 3 Month Libor +18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/31/2021	06/30/2021	0	12,190,703	.3825 / Total Return	0	0	2,058	0		0	0	0	0	0	30,477		LD (Liability Cashflow)
Total Return Swap - 128568AC - Receive: Floating 3 Month Libor +47.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/27/2019	07/03/2024	0	118,252,688	.7125 / Total Return	0	0	(1,329)	(4,735,373)		(4,735,373)	(4,198,120)	0	0	0	1,067,237		LD (Liability Cashflow)
Total Return Swap - 129026AC - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/26/2019	07/28/2022	0	115,111,989	.5035 / Total Return	0	0	43,793	(4,590,003)		(4,590,003)	7,805,095	0	0	0	662,586		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 129026AC - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/28/2021	07/28/2022	0	15,711,976	.5035 / Total Return	0	0	115,272	0		0	0	0	0	0	90,438		LD (Liability Cashflow)
Total Return Swap - 129074AC - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/30/2019	08/06/2024	0	98,898,855	.7076 / Total Return	0	0	69,974	(4,139,853)		(4,139,853)	14,185,045	0	0	0	905,001		LD (Liability Cashflow)
Total Return Swap - 129074AC - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/04/2021	08/06/2024	0	18,550,622	.7076 / Total Return	0	0	120,049	0		0	0	0	0	0	169,752		LD (Liability Cashflow)
Total Return Swap - 129263AC - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/06/2019	08/10/2022	0	207,262,712	.4804 / Total Return	0	0	113,046	(3,987,272)		(3,987,272)	11,116,223	0	0	0	1,208,634		LD (Liability Cashflow)
Total Return Swap - 129263AC - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/10/2021	08/10/2022	0	24,904,639	.4804 / Total Return	0	0	154,901	0		0	0	0	0	0	145,229		LD (Liability Cashflow)
Total Return Swap - 129309AC - Receive: Floating 3 Month Libor +53 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/13/2019	08/19/2024	0	115,760,213	.7114 / Total Return	0	0	117,458	2,382,228		2,382,228	8,631,877	0	0	0	1,064,807		LD (Liability Cashflow)
Total Return Swap - 129309AC - Receive: Floating 3 Month Libor +53 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/18/2021	08/19/2024	0	13,190,865	.7114 / Total Return	0	0	104,474	0		0	0	0	0	0	121,335		LD (Liability Cashflow)
Total Return Swap - 129625AC - Receive: Floating 3 Month Libor +52.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/29/2019	09/05/2024	0	110,026,540	.7188 / Total Return	0	0	153,204	(648,390)		(648,390)	3,806,012	0	0	0	1,018,876		LD (Liability Cashflow)
Total Return Swap - 129625AC - Receive: Floating 3 Month Libor +52.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/04/2021	09/05/2024	0	8,101,340	.7188 / Total Return	0	0	63,678	0		0	0	0	0	0	75,021		LD (Liability Cashflow)
Total Return Swap - 129879AC - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/19/2019	09/24/2024	0	125,476,567	.5105 / Total Return	0	0	163,604	(1,351,489)		(1,351,489)	901,905	0	0	0	1,170,566		LD (Liability Cashflow)
Total Return Swap - 129879AC - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/24/2021	09/24/2024	0	8,864,875	.5105 / Total Return	0	0	15,240	0		0	0	0	0	0	82,700		LD (Liability Cashflow)
Total Return Swap - 129928AC - Receive: Floating 3 Month Libor +32.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/25/2019	09/27/2024	0	140,893,193	.518 / Total Return	0	0	192,618	(2,637,733)		(2,637,733)	(1,710,102)	0	0	0	1,315,909		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 129928AC - Receive: Floating 3 Month Libor +32.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/29/2021	09/27/2024	0	7,129,649	.518 / Total Return	0	0	6,390	0		0	0	0	0	0	66,589		LD (Liability Cashflow)
Total Return Swap - 130013AC - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2019	09/29/2022	0	193,583,868	.468 / Total Return	0	0	243,587	(181,835)		(181,835)	922,022	0	0	0	1,183,328		LD (Liability Cashflow)
Total Return Swap - 130013AC - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2021	09/29/2022	0	13,001,011	.468 / Total Return	0	0	8,057	0		0	0	0	0	0	79,472		LD (Liability Cashflow)
Total Return Swap - 130069AC - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/30/2019	10/02/2024	0	168,803,775	.5525 / Total Return	0	0	7,721	(13,266,395)		(13,266,395)	7,479,606	0	0	0	1,580,227		LD (Liability Cashflow)
Total Return Swap - 130069AC - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	10/02/2024	0	19,280,640	.5525 / Total Return	0	0	251,132	0		0	0	0	0	0	180,492		LD (Liability Cashflow)
Total Return Swap - 130070AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/30/2019	10/04/2022	0	172,721,772	.4975 / Total Return	0	0	14,167	(13,310,134)		(13,310,134)	7,710,521	0	0	0	1,061,485		LD (Liability Cashflow)
Total Return Swap - 130070AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	10/04/2022	0	19,728,151	.4975 / Total Return	0	0	231,381	0		0	0	0	0	0	121,242		LD (Liability Cashflow)
Total Return Swap - 130361AC - Receive: Floating 3 Month Libor +32.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2019	10/18/2024	0	106,622,171	.5484 / Total Return	0	0	30,716	(5,903,178)		(5,903,178)	2,928,212	0	0	0	1,004,230		LD (Liability Cashflow)
Total Return Swap - 130361AC - Receive: Floating 3 Month Libor +32.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/21/2021	10/18/2024	0	10,119,661	.5484 / Total Return	0	0	128,038	0		0	0	0	0	0	95,313		LD (Liability Cashflow)
Total Return Swap - 130547AC - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/28/2019	10/30/2024	0	98,708,899	.5165 / Total Return	0	0	44,147	(6,241,200)		(6,241,200)	8,963,607	0	0	0	933,914		LD (Liability Cashflow)
Total Return Swap - 130547AC - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2021	10/30/2024	0	16,053,514	.5165 / Total Return	0	0	102,084	0		0	0	0	0	0	151,887		LD (Liability Cashflow)
Total Return Swap - 131134AC - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2019	12/05/2024	0	120,783,878	.5138 / Total Return	0	0	115,278	(5,468,614)		(5,468,614)	(2,230,253)	0	0	0	1,158,535		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 131134AC - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/05/2021	12/05/2024	0	5,487,025	.5138 / Total Return	0	0	48,654	0		0	0	0	0	0	52,630		LD (Liability Cashflow)
Total Return Swap - 131408AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/16/2019	12/20/2022	0	118,111,924	.4466 / Total Return	0	0	128,576	(453,125)		(453,125)	1,396,675	0	0	0	774,609		LD (Liability Cashflow)
Total Return Swap - 131408AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/18/2021	12/20/2022	0	8,837,911	.4466 / Total Return	0	0	15,750	0		0	0	0	0	0	57,961		LD (Liability Cashflow)
Total Return Swap - 131915AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/23/2020	01/25/2023	0	105,681,302	.4778 / Total Return	0	0	35,314	(4,041,283)		(4,041,283)	5,239,101	0	0	0	712,312		LD (Liability Cashflow)
Total Return Swap - 131915AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/27/2021	01/25/2023	0	12,368,053	.4778 / Total Return	0	0	103,396	0		0	0	0	0	0	83,363		LD (Liability Cashflow)
Total Return Swap - 131936AC - Receive: Floating 3 Month Libor +23.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/27/2020	01/31/2022	0	140,487,619	.4465 / Total Return	0	0	50,451	(9,773,935)		(9,773,935)	5,904,214	0	0	0	641,235		LD (Liability Cashflow)
Total Return Swap - 131936AC - Receive: Floating 3 Month Libor +23.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/29/2021	01/31/2022	0	15,545,505	.4465 / Total Return	0	0	119,985	0		0	0	0	0	0	70,955		LD (Liability Cashflow)
Total Return Swap - 132115AC - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/05/2020	02/09/2022	0	160,158,399	.4209 / Total Return	0	0	76,863	(4,459,550)		(4,459,550)	7,282,931	0	0	0	741,555		LD (Liability Cashflow)
Total Return Swap - 132115AC - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/09/2021	02/09/2022	0	17,894,667	.4209 / Total Return	0	0	106,164	0		0	0	0	0	0	82,855		LD (Liability Cashflow)
Total Return Swap - 132136AC - Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/06/2020	02/09/2022	0	159,575,514	.4159 / Total Return	0	0	72,815	(3,135,639)		(3,135,639)	8,606,246	0	0	0	738,857		LD (Liability Cashflow)
Total Return Swap - 132136AC - Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/10/2021	02/09/2022	0	19,174,557	.4159 / Total Return	0	0	105,313	0		0	0	0	0	0	88,781		LD (Liability Cashflow)
Total Return Swap - 132154AC - Receive: Floating 3 Month Libor +21.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/07/2020	02/09/2022	0	108,201,233	.4059 / Total Return	0	0	45,432	(2,112,083)		(2,112,083)	4,511,119	0	0	0	500,987		LD (Liability Cashflow)
Total Return Swap - 132154AC - Receive: Floating 3 Month Libor +21.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/10/2021	02/09/2022	0	11,589,021	.4059 / Total Return	0	0	68,879	0		0	0	0	0	0	53,659		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 132567AC - Receive: Floating 3 Month Libor +5.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	02/27/2020	03/02/2022	0	93,874,607	.2434 / Total Return	0	0	45,154	2,706,550		2,706,550	8,847,207	0	0	0	450,706		LD (Liability Cashflow)
Total Return Swap - 132567AC - Receive: Floating 3 Month Libor +5.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	03/03/2021	03/02/2022	0	21,541,546	.2434 / Total Return	0	0	23,408	0		0	0	0	0	0	103,424		LD (Liability Cashflow)
Total Return Swap - 133418AC - Receive: Floating 3 Month Libor -30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/02/2020	04/07/2021	0	80,340,612	-.0753 / Total Return	0	0	1,653	(14,639,239)		(14,639,239)	8,452,071	0	0	0	55,104		LD (Liability Cashflow)
Total Return Swap - 133418AC - Receive: Floating 3 Month Libor -30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/06/2021	04/07/2021	0	21,515,530	-.0753 / Total Return	0	0	(15,001)	0		0	0	0	0	0	14,757		LD (Liability Cashflow)
Total Return Swap - 133778AC - Receive: Floating 3 Month Libor -18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/09/2020	04/13/2021	0	82,448,893	.0445 / Total Return	0	0	2,102	(6,782,156)		(6,782,156)	10,505,878	0	0	0	77,065		LD (Liability Cashflow)
Total Return Swap - 133778AC - Receive: Floating 3 Month Libor -18 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/13/2021	04/13/2021	0	23,131,287	.0445 / Total Return	0	0	10,180	0		0	0	0	0	0	21,621		LD (Liability Cashflow)
Total Return Swap - 133845AC - Receive: Floating 3 Month Libor +26.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/15/2020	04/17/2025	0	126,987,663	.4884 / Total Return	0	0	32,355	(8,639,083)		(8,639,083)	2,363,721	0	0	0	1,277,110		LD (Liability Cashflow)
Total Return Swap - 133845AC - Receive: Floating 3 Month Libor +26.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/20/2021	04/17/2025	0	10,946,166	.4884 / Total Return	0	0	134,728	0		0	0	0	0	0	110,085		LD (Liability Cashflow)
Total Return Swap - 133962AC - Receive: Floating 3 Month Libor +24.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/16/2020	04/18/2024	0	158,459,266	.4684 / Total Return	0	0	38,958	(9,099,926)		(9,099,926)	4,346,654	0	0	0	1,383,320		LD (Liability Cashflow)
Total Return Swap - 133962AC - Receive: Floating 3 Month Libor +24.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/21/2021	04/18/2024	0	15,039,593	.4684 / Total Return	0	0	162,527	0		0	0	0	0	0	131,293		LD (Liability Cashflow)
Total Return Swap - 133995AC - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/21/2020	04/23/2025	0	120,252,118	.5478 / Total Return	0	0	43,221	(4,922,557)		(4,922,557)	6,934,229	0	0	0	1,211,779		LD (Liability Cashflow)
Total Return Swap - 133995AC - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/25/2021	04/23/2025	0	15,171,752	.5478 / Total Return	0	0	135,994	0		0	0	0	0	0	152,886		LD (Liability Cashflow)
Total Return Swap - 134026AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	04/23/2020	04/25/2030	0	124,163,042	.6178 / Total Return	0	0	53,562	(5,543,434)		(5,543,434)	5,555,950	0	0	0	1,869,386		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 134026AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/27/2021	04/25/2030	0	14,531,001	.6178 / Total Return	0	0	157,077	0		0	0	0	0	0	218,777		LD (Liability Cashflow)
Total Return Swap - 134083AC - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/30/2020	05/03/2023	0	113,838,933	.4655 / Total Return	0	0	50,689	(7,430,112)		(7,430,112)	9,949,945	0	0	0	823,150		LD (Liability Cashflow)
Total Return Swap - 134083AC - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/03/2021	05/03/2023	0	18,077,353	.4655 / Total Return	0	0	97,228	0		0	0	0	0	0	130,714		LD (Liability Cashflow)
Total Return Swap - 134093AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2020	05/03/2023	0	50,111,499	.4555 / Total Return	0	0	21,746	(3,243,682)		(3,243,682)	3,716,705	0	0	0	362,348		LD (Liability Cashflow)
Total Return Swap - 134093AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/03/2021	05/03/2023	0	7,250,194	.4555 / Total Return	0	0	41,370	0		0	0	0	0	0	52,425		LD (Liability Cashflow)
Total Return Swap - 134152AC - Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2020	05/11/2022	0	69,551,006	.4225 / Total Return	0	0	33,510	(1,375,074)		(1,375,074)	2,888,232	0	0	0	366,861		LD (Liability Cashflow)
Total Return Swap - 134152AC - Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/10/2021	05/11/2022	0	7,449,343	.4225 / Total Return	0	0	44,281	0		0	0	0	0	0	39,293		LD (Liability Cashflow)
Total Return Swap - 134183AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/12/2020	05/17/2021	0	20,441,655	Total Return / -.0385	0	0	871,541	(73,118)		(73,118)	(466,527)	0	0	0	36,714		LD (Liability Cashflow)
Total Return Swap - 134183AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2021	05/17/2021	0	871,745	Total Return / -.0385	0	0	980	0		0	0	0	0	0	1,566		LD (Liability Cashflow)
Total Return Swap - 134205AC - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2020	05/17/2027	0	192,155,860	.5615 / Total Return	0	0	151,675	(3,484,217)		(3,484,217)	6,385,326	0	0	0	2,378,590		LD (Liability Cashflow)
Total Return Swap - 134205AC - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/18/2021	05/17/2027	0	19,462,170	.5615 / Total Return	0	0	141,928	0		0	0	0	0	0	240,911		LD (Liability Cashflow)
Total Return Swap - 134428AC - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/28/2020	06/02/2021	0	41,843,368	Total Return / .0884	0	0	(8,901)	503,171		503,171	(3,129,031)	0	0	0	86,779		LD (Liability Cashflow)
Total Return Swap - 134428AC - Receive: Fixed Pay: Floating 3 Month Libor -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/02/2021	06/02/2021	0	8,883,333	Total Return / .0884	0	0	(3,736)	0		0	0	0	0	0	18,423		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 134429AC - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/28/2020	06/02/2021	0	41,843,368	.0884 / Total Return	0	0	8,901	(503,171)		(503,171)	3,129,031	0	0	0	86,779		LD (Liability Cashflow)
Total Return Swap - 134429AC - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/02/2021	06/02/2021	0	8,883,333	.0884 / Total Return	0	0	3,736	0		0	0	0	0	0	18,423		LD (Liability Cashflow)
Total Return Swap - 134434AC - Receive: Floating 3 Month Libor -14 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/29/2020	06/03/2021	0	94,439,539	.0443 / Total Return	0	0	14,722	2,695,218		2,695,218	9,999,323	0	0	0	197,383		LD (Liability Cashflow)
Total Return Swap - 134434AC - Receive: Floating 3 Month Libor -14 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/03/2021	06/03/2021	0	22,864,310	.0443 / Total Return	0	0	4,181	0		0	0	0	0	0	47,787		LD (Liability Cashflow)
Total Return Swap - 134450AC - Receive: Floating 3 Month Libor -9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2020	06/03/2021	0	95,984,204	.0943 / Total Return	0	0	23,095	2,749,729		2,749,729	10,151,975	0	0	0	200,611		LD (Liability Cashflow)
Total Return Swap - 134450AC - Receive: Floating 3 Month Libor -9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/03/2021	06/03/2021	0	23,238,281	.0943 / Total Return	0	0	9,052	0		0	0	0	0	0	48,569		LD (Liability Cashflow)
Total Return Swap - 134454AC - Receive: Floating 3 Month Libor +23.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2020	06/06/2022	0	181,130,385	.4105 / Total Return	0	0	152,882	(5,442,938)		(5,442,938)	(855,024)	0	0	0	984,955		LD (Liability Cashflow)
Total Return Swap - 134454AC - Receive: Floating 3 Month Libor +23.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/04/2021	06/06/2022	0	10,641,362	.4105 / Total Return	0	0	52,482	0		0	0	0	0	0	57,866		LD (Liability Cashflow)
Total Return Swap - 134476AC - Receive: Floating 3 Month Libor +58.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2020	06/09/2025	0	59,497,585	.7704 / Total Return	0	0	90,288	(480,920)		(480,920)	326,131	0	0	0	609,005		LD (Liability Cashflow)
Total Return Swap - 134476AC - Receive: Floating 3 Month Libor +58.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2021	06/09/2025	0	2,643,024	.7704 / Total Return	0	0	30,585	0		0	0	0	0	0	27,053		LD (Liability Cashflow)
Total Return Swap - 134630AC - Receive: Floating 3 Month Libor +54.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2020	06/17/2025	0	112,483,414	.727 / Total Return	0	0	181,321	752,536		752,536	2,556,466	0	0	0	1,154,308		LD (Liability Cashflow)
Total Return Swap - 134630AC - Receive: Floating 3 Month Libor +54.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2021	06/17/2025	0	6,935,884	.727 / Total Return	0	0	36,174	0		0	0	0	0	0	71,176		LD (Liability Cashflow)
Total Return Swap - 134654AC - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/12/2020	06/20/2022	0	151,631,073	.5316 / Total Return	0	0	193,348	381,514		381,514	3,482,677	0	0	0	837,558		LD (Liability Cashflow)

STATEMENT AS OF MARCH 31, 2021 OF THE PRUDENTIAL ANNUITIES LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 134654AC - Receive: Floating 3 Month Libor +34.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/18/2021	06/20/2022	0	9,156,694	.5316 / Total Return	0	0	23,744	0		0	0	0	0	0	50,578		LD (Liability Cashflow)
Total Return Swap - 134670AC - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/15/2020	06/21/2021	0	186,770,750	.4916 / Total Return	0	0	217,170	1,609,499		1,609,499	3,973,470	0	0	0	441,110		LD (Liability Cashflow)
Total Return Swap - 134670AC - Receive: Floating 3 Month Libor +30.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/19/2021	06/21/2021	0	10,692,431	.4916 / Total Return	0	0	26,966	0		0	0	0	0	0	25,253		LD (Liability Cashflow)
Total Return Swap - 134962AC - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/29/2020	07/06/2021	0	100,227,092	.5273 / Total Return	0	0	7,415	(3,470,759)		(3,470,759)	12,753,585	0	0	0	258,524		LD (Liability Cashflow)
Total Return Swap - 134962AC - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/05/2021	07/06/2021	0	16,880,673	.5273 / Total Return	0	0	145,787	0		0	0	0	0	0	43,542		LD (Liability Cashflow)
Total Return Swap - 134969AC - Receive: Floating 3 Month Libor +29.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/30/2020	07/07/2021	0	109,131,043	.5319 / Total Return	0	0	14,669	(3,701,618)		(3,701,618)	13,637,781	0	0	0	282,909		LD (Liability Cashflow)
Total Return Swap - 134969AC - Receive: Floating 3 Month Libor +29.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/07/2021	07/07/2021	0	18,125,883	.5319 / Total Return	0	0	157,933	0		0	0	0	0	0	46,989		LD (Liability Cashflow)
Total Return Swap - 135732AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/14/2020	08/20/2021	0	20,168,453	Total Return / -.0476	0	0	11,708	(61,274)		(61,274)	(335,589)	0	0	0	62,741		LD (Liability Cashflow)
Total Return Swap - 135732AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/22/2021	08/20/2021	0	734,224	Total Return / -.0476	0	0	1,051	0		0	0	0	0	0	2,284		LD (Liability Cashflow)
Total Return Swap - 135889AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/20/2020	08/26/2021	0	109,576,531	.4498 / Total Return	0	0	84,033	637,741		637,741	7,504,183	0	0	0	347,906		LD (Liability Cashflow)
Total Return Swap - 135889AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/26/2021	08/26/2021	0	11,622,449	.4498 / Total Return	0	0	51,481	0		0	0	0	0	0	36,901		LD (Liability Cashflow)
Total Return Swap - 135890AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/20/2020	08/26/2021	0	87,531,753	.4498 / Total Return	0	0	67,127	509,439		509,439	5,994,479	0	0	0	277,914		LD (Liability Cashflow)
Total Return Swap - 135890AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/26/2021	08/26/2021	0	9,284,226	.4498 / Total Return	0	0	41,124	0		0	0	0	0	0	29,477		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 136074AC - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/04/2020	09/10/2021	0	148,258,977	.4625 / Total Return	0	0	142,964	(2,286,064)		(2,286,064)	1,212,115	0	0	0	493,698		LD (Liability Cashflow)
Total Return Swap - 136074AC - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2021	09/10/2021	0	6,586,016	.4625 / Total Return	0	0	43,765	0		0	0	0	0	0	21,931		LD (Liability Cashflow)
Total Return Swap - 136338AC - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/16/2020	09/20/2021	0	62,569,140	.1166 / Total Return	0	0	22,802	3,152,563		3,152,563	3,930,446	0	0	0	214,574		LD (Liability Cashflow)
Total Return Swap - 136338AC - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/18/2021	09/20/2021	0	11,924,219	.1166 / Total Return	0	0	2,413	0		0	0	0	0	0	40,893		LD (Liability Cashflow)
Total Return Swap - 136460AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/24/2020	09/30/2021	0	10,245,062	Total Return / -.031	0	0	5,831	61,250		61,250	6,560	0	0	0	36,222		LD (Liability Cashflow)
Total Return Swap - 136460AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/30/2021	09/30/2021	0	194,545	Total Return / -.031	0	0	18	0		0	0	0	0	0	688		LD (Liability Cashflow)
Total Return Swap - 136476AC - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2020	10/01/2021	0	120,491,544	.4875 / Total Return	0	0	(4,349)	(5,180,645)		(5,180,645)	(4,121,801)	0	0	0	427,146		LD (Liability Cashflow)
Total Return Swap - 136519AC - Receive: Floating 3 Month Libor +32.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/30/2020	10/02/2026	0	41,914,296	.5625 / Total Return	0	0	1,952	(3,480,746)		(3,480,746)	1,781,255	0	0	0	491,729		LD (Liability Cashflow)
Total Return Swap - 136519AC - Receive: Floating 3 Month Libor +32.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2021	10/02/2026	0	4,787,419	.5625 / Total Return	0	0	63,485	0		0	0	0	0	0	56,165		LD (Liability Cashflow)
Total Return Swap - 136670AC - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/09/2020	10/15/2021	0	100,000,033	Total Return / .5713	0	0	(22,045)	1,613,758		1,613,758	(10,555,859)	0	0	0	367,533		LD (Liability Cashflow)
Total Return Swap - 136670AC - Receive: Fixed Pay: Floating 3 Month Libor +33 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2021	10/15/2021	0	14,539,172	Total Return / .5713	0	0	(138,131)	0		0	0	0	0	0	53,436		LD (Liability Cashflow)
Total Return Swap - 136671AC - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/09/2020	10/15/2021	0	100,000,033	.5713 / Total Return	0	0	22,045	(1,613,758)		(1,613,758)	10,555,859	0	0	0	367,533		LD (Liability Cashflow)
Total Return Swap - 136671AC - Receive: Floating 3 Month Libor +33 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2021	10/15/2021	0	14,539,172	.5713 / Total Return	0	0	138,131	0		0	0	0	0	0	53,436		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 136702AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/13/2020	10/19/2021	0	10,001,003	Total Return / -.0066	0	0	286,886	84,648		84,648	(88,617)	0	0	0	37,121		LD (Liability Cashflow)
Total Return Swap - 136702AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/20/2021	10/19/2021	0	287,138	Total Return / -.0066	0	0	136	0		0	0	0	0	0	1,066		LD (Liability Cashflow)
Total Return Swap - 136722AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/14/2020	10/17/2030	0	190,406,192	.6234 / Total Return	0	0	62,079	(13,443,394)		(13,443,394)	2,639,832	0	0	0	2,941,406		LD (Liability Cashflow)
Total Return Swap - 136722AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/20/2021	10/17/2030	0	16,412,759	.6234 / Total Return	0	0	257,854	0		0	0	0	0	0	253,545		LD (Liability Cashflow)
Total Return Swap - 137053AC - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/23/2020	10/28/2026	0	99,998,734	.5285 / Total Return	0	0	39,487	(4,679,015)		(4,679,015)	4,978,063	0	0	0	1,180,585		LD (Liability Cashflow)
Total Return Swap - 137053AC - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/28/2021	10/28/2026	0	11,969,884	.5285 / Total Return	0	0	103,557	0		0	0	0	0	0	141,317		LD (Liability Cashflow)
Total Return Swap - 137378AC - Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/13/2020	11/17/2021	0	80,000,009	.4115 / Total Return	0	0	47,147	(1,095,371)		(1,095,371)	3,225,247	0	0	0	317,246		LD (Liability Cashflow)
Total Return Swap - 137378AC - Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/18/2021	11/17/2021	0	8,423,364	.4115 / Total Return	0	0	43,461	0		0	0	0	0	0	33,404		LD (Liability Cashflow)
Total Return Swap - 137390AC - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/13/2020	11/17/2026	0	80,000,009	.5415 / Total Return	0	0	59,742	(1,425,676)		(1,425,676)	3,058,930	0	0	0	949,023		LD (Liability Cashflow)
Total Return Swap - 137390AC - Receive: Floating 3 Month Libor +35 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/17/2021	11/17/2026	0	8,462,832	.5415 / Total Return	0	0	57,217	0		0	0	0	0	0	100,393		LD (Liability Cashflow)
Total Return Swap - 137520AC - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/17/2020	11/23/2021	0	93,368,027	.4953 / Total Return	0	0	73,215	27,752		27,752	5,056,469	0	0	0	374,975		LD (Liability Cashflow)
Total Return Swap - 137520AC - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/23/2021	11/23/2021	0	8,594,456	.4953 / Total Return	0	0	51,900	0		0	0	0	0	0	34,516		LD (Liability Cashflow)
Total Return Swap - 137521AC - Receive: Fixed Pay: Floating 3 Month Libor +32 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/17/2020	11/23/2021	0	93,368,027	Total Return / .4953	0	0	(73,215)	(27,752)		(27,752)	(5,056,469)	0	0	0	374,975		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 137521AC - Receive: Fixed Pay: Floating 3 Month Libor +32 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2021	11/23/2021	0	8,594,456	Total Return / .4953	0	0	(51,900)	0		0	0	0	0	0	34,516		LD (Liability Cashflow)
Total Return Swap - 137576AC - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/19/2020	11/26/2021	0	90,275,912	.4998 / Total Return	0	0	76,253	577,231		577,231	6,128,236	0	0	0	364,816		LD (Liability Cashflow)
Total Return Swap - 137576AC - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2021	11/26/2021	0	9,575,291	.4998 / Total Return	0	0	47,128	0		0	0	0	0	0	38,695		LD (Liability Cashflow)
Total Return Swap - 137720AC - Receive: Floating 3 Month Libor +36 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2020	11/27/2026	0	100,000,040	.5498 / Total Return	0	0	92,055	(1,901,073)		(1,901,073)	1,817,082	0	0	0	1,189,109		LD (Liability Cashflow)
Total Return Swap - 137720AC - Receive: Floating 3 Month Libor +36 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2021	11/27/2026	0	8,459,982	.5498 / Total Return	0	0	56,313	0		0	0	0	0	0	100,598		LD (Liability Cashflow)
Total Return Swap - 137778AC - Receive: Floating 3 Month Libor +32.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2020	12/07/2021	0	114,126,834	.5005 / Total Return	0	0	109,923	(1,115,632)		(1,115,632)	2,593,015	0	0	0	472,451		LD (Liability Cashflow)
Total Return Swap - 137778AC - Receive: Floating 3 Month Libor +32.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2021	12/07/2021	0	6,845,861	.5005 / Total Return	0	0	40,365	0		0	0	0	0	0	28,340		LD (Liability Cashflow)
Total Return Swap - 137779AC - Receive: Fixed Pay: Floating 3 Month Libor +32.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2020	12/07/2021	0	114,126,834	Total Return / .5005	0	0	(109,923)	1,115,632		1,115,632	(2,593,015)	0	0	0	472,451		LD (Liability Cashflow)
Total Return Swap - 137779AC - Receive: Fixed Pay: Floating 3 Month Libor +32.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2021	12/07/2021	0	6,845,861	Total Return / .5005	0	0	(40,365)	0		0	0	0	0	0	28,340		LD (Liability Cashflow)
Total Return Swap - 137873AC - Receive: Floating 3 Month Libor +41 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2020	12/08/2026	0	100,002,129	.5855 / Total Return	0	0	116,580	(5,782,517)		(5,782,517)	(4,096,582)	0	0	0	1,192,520		LD (Liability Cashflow)
Total Return Swap - 137873AC - Receive: Floating 3 Month Libor +41 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/08/2021	12/08/2026	0	2,441,954	.5855 / Total Return	0	0	39,987	0		0	0	0	0	0	29,120		LD (Liability Cashflow)
Total Return Swap - 137929AC - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2020	12/14/2021	0	115,174,351	.5039 / Total Return	0	0	120,821	(1,167,674)		(1,167,674)	1,379,480	0	0	0	483,287		LD (Liability Cashflow)
Total Return Swap - 137929AC - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2021	12/14/2021	0	5,639,562	.5039 / Total Return	0	0	28,747	0		0	0	0	0	0	23,664		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 138132AC - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2020	12/17/2021	0	114,431,297	472 / Total Return	0	0	125,318	240,819		240,819	2,905,399	0	0	0	482,910		LD (Liability Cashflow)
Total Return Swap - 138132AC - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/18/2021	12/17/2021	0	7,143,259	472 / Total Return	0	0	23,910	0		0	0	0	0	0	30,145		LD (Liability Cashflow)
Total Return Swap - 138143AC - Receive: Floating 3 Month Libor +4 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2020	12/15/2021	0	50,125,066	2239 / Total Return	0	0	26,071	3,093,460		3,093,460	4,782,804	0	0	0	210,732		LD (Liability Cashflow)
Total Return Swap - 138143AC - Receive: Floating 3 Month Libor +4 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2021	12/15/2021	0	11,337,564	2239 / Total Return	0	0	6,498	0		0	0	0	0	0	47,665		LD (Liability Cashflow)
Total Return Swap - 138207AC - Receive: Floating 3 Month Libor +4 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2020	12/16/2021	0	50,050,306	2295 / Total Return	0	0	27,032	3,639,322		3,639,322	4,947,930	0	0	0	210,818		LD (Liability Cashflow)
Total Return Swap - 138207AC - Receive: Floating 3 Month Libor +4 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2021	12/16/2021	0	11,446,108	2295 / Total Return	0	0	6,273	0		0	0	0	0	0	48,212		LD (Liability Cashflow)
Total Return Swap - 138210AC - Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2020	12/16/2021	0	49,701,276	2145 / Total Return	0	0	25,291	3,629,411		3,629,411	5,243,877	0	0	0	209,348		LD (Liability Cashflow)
Total Return Swap - 138210AC - Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2021	12/16/2021	0	11,734,550	2145 / Total Return	0	0	5,857	0		0	0	0	0	0	49,427		LD (Liability Cashflow)
Total Return Swap - 138341AC - Receive: Floating 3 Month Libor +1.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2020	12/17/2021	0	50,193,000	197 / Total Return	0	0	25,489	3,575,477		3,575,477	3,993,628	0	0	0	211,819		LD (Liability Cashflow)
Total Return Swap - 138341AC - Receive: Floating 3 Month Libor +1.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2021	12/17/2021	0	10,394,600	197 / Total Return	0	0	4,973	0		0	0	0	0	0	43,866		LD (Liability Cashflow)
Total Return Swap - 138480AC - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	12/23/2021	0	114,970,609	4669 / Total Return	0	0	136,480	874,162		874,162	1,766,356	0	0	0	490,648		LD (Liability Cashflow)
Total Return Swap - 138480AC - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2021	12/23/2021	0	5,965,712	4669 / Total Return	0	0	14,116	0		0	0	0	0	0	25,459		LD (Liability Cashflow)
Total Return Swap - 138485AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2020	12/23/2021	0	10,001,034	Total Return / -.0331	0	0	(335)	2,352		2,352	(17,568)	0	0	0	42,680		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 138485AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/23/2021	12/23/2021	0	217,459	Total Return / -.0331	0	0	85	0		0	0	0	0	0	928		LD (Liability Cashflow)
Total Return Swap - 138510AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/18/2020	12/23/2021	0	10,069,518	Total Return / -.0395	0	0	5,744	18,559		18,559	(65,935)	0	0	0	42,973		LD (Liability Cashflow)
Total Return Swap - 138510AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/23/2021	12/23/2021	0	264,171	Total Return / -.0395	0	0	91	0		0	0	0	0	0	1,127		LD (Liability Cashflow)
Total Return Swap - 138622AC - Receive: Floating 3 Month Libor +38.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/21/2020	12/23/2026	0	128,839,764	.5819 / Total Return	0	0	182,596	(2,486,610)		(2,486,610)	(124,838)	0	0	0	1,541,843		LD (Liability Cashflow)
Total Return Swap - 138622AC - Receive: Floating 3 Month Libor +38.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/23/2021	12/23/2026	0	8,303,974	.5819 / Total Return	0	0	19,950	0		0	0	0	0	0	99,375		LD (Liability Cashflow)
Total Return Swap - 139102AC - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/05/2021	01/09/2024	0	100,000,028	.5348 / Total Return	0	0	124,910	(7,513,796)		(7,513,796)	(7,513,796)	0	0	0	832,796		LD (Liability Cashflow)
Total Return Swap - 139104AC - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/05/2021	01/07/2027	0	120,000,003	.6369 / Total Return	0	0	178,326	(9,140,049)		(9,140,049)	(9,140,049)	0	0	0	1,441,102		LD (Liability Cashflow)
Total Return Swap - 139477AC - Receive: Floating 3 Month Libor +30 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/14/2021	01/20/2022	0	99,065,647	.524 / Total Return	0	0	100,866	(1,772,615)		(1,772,615)	(1,772,615)	0	0	0	444,076		LD (Liability Cashflow)
Total Return Swap - 139640AC - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/20/2021	01/22/2027	0	99,998,597	.6424 / Total Return	0	0	123,121	(3,595,751)		(3,595,751)	(3,595,751)	0	0	0	1,205,091		LD (Liability Cashflow)
Total Return Swap - 139787AC - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/27/2021	01/31/2022	0	100,000,009	.4915 / Total Return	0	0	84,647	(6,223,491)		(6,223,491)	(6,223,491)	0	0	0	456,436		LD (Liability Cashflow)
Total Return Swap - 139792AC - Receive: Floating 3 Month Libor +38.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/27/2021	01/29/2027	0	79,999,992	.5965 / Total Return	0	0	82,184	(5,221,386)		(5,221,386)	(5,221,386)	0	0	0	965,646		LD (Liability Cashflow)
Total Return Swap - 139846AC - Receive: Floating 3 Month Libor +29.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/28/2021	06/22/2021	0	315,413,360	.4816 / Total Return	0	0	214,656	(4,827,766)		(4,827,766)	(4,827,766)	0	0	0	749,408		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 139846AC - Receive: Floating 3 Month Libor +29.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/22/2021	06/22/2021	0	9,233,320	.4816 / Total Return	0	0	43,433	0		0	0	0	0	0	21,938		LD (Liability Cashflow)
Total Return Swap - 139882AC - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/29/2021	02/02/2022	0	164,273,740	.4719 / Total Return	0	0	124,889	(11,914,575)		(11,914,575)	(11,914,575)	0	0	0	752,218		LD (Liability Cashflow)
Total Return Swap - 139899AC - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/01/2021	02/03/2022	0	196,567,206	.4655 / Total Return	0	0	144,878	(10,926,112)		(10,926,112)	(10,926,112)	0	0	0	901,533		LD (Liability Cashflow)
Total Return Swap - 139973AC - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/03/2021	02/07/2022	0	165,545,807	.4626 / Total Return	0	0	117,042	(6,630,818)		(6,630,818)	(6,630,818)	0	0	0	764,093		LD (Liability Cashflow)
Total Return Swap - 140066AC - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/04/2021	02/08/2022	0	401,581,892	.4726 / Total Return	0	0	274,155	(11,524,798)		(11,524,798)	(11,524,798)	0	0	0	1,856,463		LD (Liability Cashflow)
Total Return Swap - 140071AC - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/04/2021	02/08/2022	0	67,352,715	.1126 / Total Return	0	0	10,957	(716,209)		(716,209)	(716,209)	0	0	0	311,363		LD (Liability Cashflow)
Total Return Swap - 140074AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/04/2021	06/22/2021	0	268,855,674	.4466 / Total Return	0	0	141,149	(4,074,020)		(4,074,020)	(4,074,020)	0	0	0	638,789		LD (Liability Cashflow)
Total Return Swap - 140074AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/22/2021	06/22/2021	0	3,644,633	.4466 / Total Return	0	0	33,807	0		0	0	0	0	0	8,659		LD (Liability Cashflow)
Total Return Swap - 140082AC - Receive: Floating 3 Month Libor +23 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/05/2021	02/11/2022	0	118,485,150	.4325 / Total Return	0	0	69,750	(1,190,630)		(1,190,630)	(1,190,630)	0	0	0	550,320		LD (Liability Cashflow)
Total Return Swap - 140084AC - Receive: Floating 3 Month Libor +10.9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/05/2021	06/22/2021	0	400,008,071	.2956 / Total Return	0	0	136,615	(6,179,245)		(6,179,245)	(6,179,245)	0	0	0	950,401		LD (Liability Cashflow)
Total Return Swap - 140084AC - Receive: Floating 3 Month Libor +10.9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/22/2021	06/22/2021	0	4,014,722	.2956 / Total Return	0	0	33,178	0		0	0	0	0	0	9,539		LD (Liability Cashflow)
Total Return Swap - 140099AC - Receive: Floating 3 Month Libor +29.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/08/2021	02/10/2022	0	203,643,448	.4904 / Total Return	0	0	138,698	(3,445,796)		(3,445,796)	(3,445,796)	0	0	0	944,374		LD (Liability Cashflow)
Total Return Swap - 140100AC - Receive: Fixed Pay: Floating 3 Month Libor +29.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/08/2021	02/10/2022	0	203,643,448	Total Return / .4904	0	0	(138,698)	3,445,796		3,445,796	3,445,796	0	0	0	944,374		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 140105AC - Receive: Floating 3 Month Libor +39 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/09/2021	02/11/2027	0	100,000,295	.5925 / Total Return	0	0	80,646	(2,039,503)		(2,039,503)	(2,039,503)	0	0	0	1,210,675		LD (Liability Cashflow)
Total Return Swap - 140137AC - Receive: Floating 3 Month Libor -5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/10/2021	02/14/2022	0	120,237,425	.1438 / Total Return	0	0	23,141	3,023,517		3,023,517	3,023,517	0	0	0	561,062		LD (Liability Cashflow)
Total Return Swap - 140156AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/11/2021	02/17/2022	0	9,999,949	Total Return / -.0385	0	0	483	(34,748)		(34,748)	(34,748)	0	0	0	46,878		LD (Liability Cashflow)
Total Return Swap - 140177AC - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/11/2021	02/15/2022	0	82,715,608	.0938 / Total Return	0	0	9,478	2,155,913		2,155,913	2,155,913	0	0	0	386,570		LD (Liability Cashflow)
Total Return Swap - 140240AC - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/12/2021	02/16/2022	0	68,664,842	.1115 / Total Return	0	0	9,145	1,922,153		1,922,153	1,922,153	0	0	0	321,397		LD (Liability Cashflow)
Total Return Swap - 140335AC - Receive: Floating 3 Month Libor +39 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	02/19/2027	0	100,003,668	.5714 / Total Return	0	0	65,076	(1,838,755)		(1,838,755)	(1,838,755)	0	0	0	1,212,934		LD (Liability Cashflow)
Total Return Swap - 140638AC - Receive: Floating 3 Month Libor +25.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2021	03/02/2022	0	99,591,502	.4434 / Total Return	0	0	36,797	(4,381,698)		(4,381,698)	(4,381,698)	0	0	0	478,154		LD (Liability Cashflow)
Total Return Swap - 140683AC - Receive: Floating 3 Month Libor -8 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2021	03/03/2022	0	99,241,835	.1043 / Total Return	0	0	8,334	2,204,824		2,204,824	2,204,824	0	0	0	477,169		LD (Liability Cashflow)
Total Return Swap - 140775AC - Receive: Floating 3 Month Libor +28.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2021	03/11/2022	0	137,780,755	.4623 / Total Return	0	0	37,152	(2,853,300)		(2,853,300)	(2,853,300)	0	0	0	670,129		LD (Liability Cashflow)
Total Return Swap - 140833AC - Receive: Floating 3 Month Libor -10 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2021	03/15/2022	0	83,565,160	.0839 / Total Return	0	0	3,310	3,627,535		3,627,535	3,627,535	0	0	0	408,742		LD (Liability Cashflow)
Total Return Swap - 140953AC - Receive: Fixed Pay: Floating 3 Month Libor +8 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2021	09/17/2021	0	74,999,979	Total Return / .262	0	0	(8,188)	337,507		337,507	337,507	0	0	0	254,990		LD (Liability Cashflow)
Total Return Swap - 141015AC - Receive: Floating 3 Month Libor -2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/16/2021	03/18/2022	0	83,275,339	.17 / Total Return	0	0	5,505	3,399,330		3,399,330	3,399,330	0	0	0	409,037		LD (Liability Cashflow)
Total Return Swap - 141035AC - Receive: Floating 3 Month Libor -4 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2021	03/21/2022	0	87,619,656	.1466 / Total Return	0	0	4,661	3,160,708		3,160,708	3,160,708	0	0	0	432,170		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 139699AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/22/2021	01/28/2022	0	10,001,015	Total Return / -.0115	0	0	201	51,467		51,467	51,467	0	0	0	45,427		LD (Liability Cashflow)
1149999999. Subtotal - Swaps - Hedging Other - Total Return										(1,062,547)	0	18,931,201	(398,348,510)	XXX	(398,348,510)	356,174,074	0	37,170	0	116,087,361	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										1,074,922,727	(4,537,195,896)	147,440,781	(6,689,647,082)	XXX	(6,689,647,082)	(2,832,398,252)	8,216,104	(48,588,721)	0	3,066,225,150	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										1,066,287,939	(4,537,195,896)	127,289,265	(6,298,159,110)	XXX	(6,298,159,110)	(3,183,362,011)	0	(48,320,696)	0	2,945,613,183	XXX	XXX
1369999999. Total Swaps - Credit Default										9,861	0	(2,500)	(18,941)	XXX	(18,941)	(3,492)	0	(479)	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										8,019,789	0	4,602,071	(44,712,244)	XXX	(41,345,293)	(5,206,822)	34,056,869	(259,210)	0	19,281,793	XXX	XXX
1389999999. Total Swaps - Total Return										(1,062,547)	0	18,931,201	(398,348,510)	XXX	(398,348,510)	356,174,074	0	37,170	0	116,087,361	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										1,073,255,041	(4,537,195,896)	150,820,037	(6,741,238,804)	XXX	(6,737,871,853)	(2,832,398,252)	34,056,869	(48,543,215)	0	3,080,982,337	XXX	XXX
Bond Forward - 139670AC - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/21/2021	04/22/2021	0	185,000,000	1.5213 / 0	0	0	0	(20,977,767)		(20,977,767)	(20,977,767)	0	0	0	224,948		LD (Liability Cashflow)
Bond Forward - 140341AC - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	05/17/2021	0	50,000,000	1.8701 / 0	0	0	0	(3,924,578)		(3,924,578)	(3,924,578)	0	0	0	89,803		LD (Liability Cashflow)
Bond Forward - 141067AC - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/18/2021	06/21/2021	0	270,000,000	1.5564 / 0	0	0	0	3,185,288		3,185,288	3,185,288	0	0	0	637,678		LD (Liability Cashflow)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/30/2021	04/01/2021	0	5,073,440	1.3712	0	0	0	31,373		31,373	0	31,373	0	0	1,315		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/12/2021	04/12/2021	0	750,280	1.3588	0	0	0	(11,555)		(11,555)	0	(11,555)	0	0	674		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/21/2021	04/26/2022	0	5,309,492	1.3765	0	0	0	(20,421)		(20,421)	0	(20,421)	0	0	27,460		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2021	05/25/2021	0	58,605	1.4092	0	0	0	1,220		1,220	0	1,220	0	0	114		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/18/2021	06/21/2021	0	4,038,218	1.39345	0	0	0	38,965		38,965	0	38,965	0	0	9,537		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/04/2021	04/01/2021	0	5,154,285	1.39305	0	0	0	49,471		49,471	0	49,471	0	0	1,336		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/30/2021	07/01/2021	0	5,211,054	1.37133	0	0	0	(33,129)		(33,129)	0	(33,129)	0	0	13,097		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2021	04/21/2021	0	62,871	1.1739	0	0	0	(95)		(95)	0	(95)	0	0	75		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/06/2021	04/08/2021	0	123,374	1.23374	0	0	0	5,839		5,839	0	5,839	0	0	90		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/06/2021	04/08/2021	0	616,870	1.23374	0	0	0	29,195		29,195	0	29,195	0	0	452		FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(21,626,194)	XXX	(21,626,194)	(21,717,058)	90,864	0	0	1,006,579	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(21,626,194)	XXX	(21,626,194)	(21,717,058)	90,864	0	0	1,006,579	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(1,667,686)	0	3,379,256	(51,591,722)	XXX	(48,224,771)	0	25,840,765	45,506	0	14,757,187	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										1,777,145,647	(4,762,741,335)	147,440,781	(6,324,538,393)	XXX	(6,324,538,393)	(3,237,714,952)	8,307,110	(48,588,721)	0	3,067,231,729	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										1,775,477,961	(4,762,741,335)	150,820,037	(6,376,130,115)	XXX	(6,372,763,164)	(3,237,714,952)	34,147,875	(48,543,215)	0	3,081,988,916	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 $0.003 million.
0002	CR (Credit Risk) - Hedges to offset change in value of related credits captured cumulative net market value loss of $0.019 million.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value loss of $292.104 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 $6.97 million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 9.82 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.03 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($38.4B) as of 12/31/2020

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
36M1	52	5,752,080	MSCI EAFE Mini Future March 20 Jun 2021 000036M1	Liability Hedge	N/A	Equity/Index	06/18/2021	NYF 5493004R83R1LVX2IL36	03/16/2021	2,212.3384	2,192.0000	(25,480)	0	0	0	0	(52,880)	(52,880)	370,656	EL (Equity Risk Liability)	50
ESM1	2,499	490,738,801	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/12/2021	3,927.4814	3,967.4000	2,461,515	0	0	0	0	4,987,829	4,987,829	27,489,000	EL (Equity Risk Liability)	50
ESM1	1,809	355,245,215	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/12/2021	3,927.5314	3,967.4000	1,781,865	0	0	0	0	3,606,115	3,606,115	19,899,000	EL (Equity Risk Liability)	50
ESM1	2,830	556,502,718	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/15/2021	3,932.8814	3,967.4000	2,787,550	0	0	0	0	4,884,382	4,884,382	31,130,000	EL (Equity Risk Liability)	50
ESM1	3,000	589,932,210	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/15/2021	3,932.8814	3,967.4000	2,955,000	0	0	0	0	5,177,790	5,177,790	33,000,000	EL (Equity Risk Liability)	50
ESM1	3,000	593,682,210	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/16/2021	3,957.8814	3,967.4000	2,955,000	0	0	0	0	1,427,790	1,427,790	33,000,000	EL (Equity Risk Liability)	50
ESM1	3,000	593,689,710	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/16/2021	3,957.9314	3,967.4000	2,955,000	0	0	0	0	1,420,290	1,420,290	33,000,000	EL (Equity Risk Liability)	50
ESM1	50	9,829,473	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,931.7890	3,967.4000	49,250	0	0	0	0	89,028	89,028	550,000	EL (Equity Risk Liability)	50
ESM1	50	9,830,098	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,932.0390	3,967.4000	49,250	0	0	0	0	88,403	88,403	550,000	EL (Equity Risk Liability)	50
ESM1	50	9,830,723	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,932.2890	3,967.4000	49,250	0	0	0	0	87,778	87,778	550,000	EL (Equity Risk Liability)	50
ESM1	50	9,831,348	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,932.5390	3,967.4000	49,250	0	0	0	0	87,153	87,153	550,000	EL (Equity Risk Liability)	50
ESM1	50	9,834,473	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,933.7890	3,967.4000	49,250	0	0	0	0	84,028	84,028	550,000	EL (Equity Risk Liability)	50
ESM1	50	9,835,098	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,934.0390	3,967.4000	49,250	0	0	0	0	83,403	83,403	550,000	EL (Equity Risk Liability)	50
ESM1	50	9,835,723	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,934.2890	3,967.4000	49,250	0	0	0	0	82,778	82,778	550,000	EL (Equity Risk Liability)	50
ESM1	50	9,837,598	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,935.0390	3,967.4000	49,250	0	0	0	0	80,903	80,903	550,000	EL (Equity Risk Liability)	50
ESM1	1,000	197,609,070	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,952.1814	3,967.4000	985,000	0	0	0	0	760,930	760,930	11,000,000	EL (Equity Risk Liability)	50
ESM1	1,874	370,319,397	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,952.1814	3,967.4000	1,845,890	0	0	0	0	1,425,983	1,425,983	20,614,000	EL (Equity Risk Liability)	50
ESM1	110	21,811,127	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,965.6595	3,967.4000	108,350	0	0	0	0	9,573	9,573	1,210,000	EL (Equity Risk Liability)	50
ESM1	100	19,836,745	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,967.3490	3,967.4000	98,500	0	0	0	0	255	255	1,100,000	EL (Equity Risk Liability)	50
ESM1	120	23,806,109	E-MINI S&P 500 INDEX Jun 2021 0000ESM1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQ0F39	03/17/2021	3,967.6848	3,967.4000	118,200	0	0	0	0	(1,709)	(1,709)	1,320,000	EL (Equity Risk Liability)	50
FVM1	3,000	300,000,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/16/2021	125.0248	123.3984	(492,188)	0	0	0	0	(4,879,110)	(4,879,110)	2,400,000	LD (Liability Cashflow)	1,000
FVM1	3,000	300,000,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/16/2021	125.0717	123.3984	(492,188)	0	0	0	0	(5,019,735)	(5,019,735)	2,400,000	LD (Liability Cashflow)	1,000
FVM1	28	2,800,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/19/2021	125.0092	123.3984	(4,594)	0	0	0	0	(45,101)	(45,101)	22,400	LD (Liability Cashflow)	1,000
FVM1	323	32,300,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/19/2021	125.0170	123.3984	(52,992)	0	0	0	0	(522,794)	(522,794)	258,400	LD (Liability Cashflow)	1,000
FVM1	2,642	264,200,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/19/2021	125.0248	123.3984	(433,453)	0	0	0	0	(4,296,870)	(4,296,870)	2,113,600	LD (Liability Cashflow)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVM1	7	700,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/19/2021	125.0326	123.3984	(1,148)	0	0	0	0	(11,439)	(11,439)	5,600	LD (Liability Cashflow)	1,000
FVM1	3,000	300,000,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/23/2021	124.9076	123.3984	(492,188)	0	0	0	0	(4,527,548)	(4,527,548)	2,400,000	LD (Liability Cashflow)	1,000
FVM1	3,000	300,000,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	124.9701	123.3984	(492,188)	0	0	0	0	(4,715,048)	(4,715,048)	2,400,000	LD (Liability Cashflow)	1,000
FVM1	3,000	300,000,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	124.9779	123.3984	(492,188)	0	0	0	0	(4,738,485)	(4,738,485)	2,400,000	LD (Liability Cashflow)	1,000
FVM1	3,000	300,000,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	124.9779	123.3984	(492,188)	0	0	0	0	(4,738,485)	(4,738,485)	2,400,000	LD (Liability Cashflow)	1,000
FVM1	1,850	185,000,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	124.9779	123.3984	(303,516)	0	0	0	0	(2,922,066)	(2,922,066)	1,480,000	LD (Liability Cashflow)	1,000
FVM1	3,000	300,000,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	124.9779	123.3984	(492,188)	0	0	0	0	(4,738,485)	(4,738,485)	2,400,000	LD (Liability Cashflow)	1,000
FVM1	3,000	300,000,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	124.9857	123.3984	(492,188)	0	0	0	0	(4,761,923)	(4,761,923)	2,400,000	LD (Liability Cashflow)	1,000
FVM1	3,000	300,000,000	U.S. Five Year Note Future Jun 2021 0000FVM1	Liability Hedge	N/A	Interest Rate	07/06/2021	CBT 549300EX04Q2QBFQTQ27	02/25/2021	124.8217	123.3984	(492,188)	0	0	0	0	(4,269,735)	(4,269,735)	2,400,000	LD (Liability Cashflow)	1,000
TYM1	2,000	200,000,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	134.3296	130.9375	(500,000)	0	0	0	0	(6,784,190)	(6,784,190)	2,800,000	LD (Liability Cashflow)	1,000
TYM1	2,503	250,300,000	U.S. Ten Year Note Future Jun 2021 0000TYM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	134.3374	130.9375	(625,750)	0	0	0	0	(8,509,968)	(8,509,968)	3,504,200	LD (Liability Cashflow)	1,000
USM1	1	100,000	U.S. Long Bond Future Jun 2021 0000USM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	159.7515	154.5938	(438)	0	0	0	0	(5,158)	(5,158)	4,000	PD (Duration)	1,000
USM1	1,376	137,600,000	U.S. Long Bond Future Jun 2021 0000USM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	160.6109	154.5938	(602,000)	0	0	0	0	(8,279,592)	(8,279,592)	5,504,000	PD (Duration)	1,000
USM1	1,069	106,900,000	U.S. Long Bond Future Jun 2021 0000USM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	160.6109	154.5938	(467,688)	0	0	0	0	(6,432,328)	(6,432,328)	4,276,000	LD (Liability Cashflow)	1,000
WNM1	123	12,300,000	US ULTRA T-BOND Jun 2021 0000WNM1	Bond Portfolio Hedge	D1	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/22/2021	191.9000	181.2188	(142,219)	0	0	0	0	(1,313,795)	(1,313,795)	971,700	PD (Duration)	1,000
1539999999. Subtotal - Long Futures - Hedging Other												11,856,906	0	0	0	0	(57,182,035)	(57,182,035)	260,072,556	XXX	XXX
1579999999. Subtotal - Long Futures												11,856,906	0	0	0	0	(57,182,035)	(57,182,035)	260,072,556	XXX	XXX
38M1	2,000	200,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/23/2021	148.7485	143.6875	687,500	0	0	0	0	10,122,060	10,122,060	4,900,000	LD (Liability Cashflow)	1,000
38M1	1,410	141,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	148.8345	143.6875	484,688	0	0	0	0	7,257,224	7,257,224	3,454,500	LD (Liability Cashflow)	1,000
38M1	2,000	200,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	148.8423	143.6875	687,500	0	0	0	0	10,309,560	10,309,560	4,900,000	LD (Liability Cashflow)	1,000
38M1	67	6,700,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/24/2021	148.8657	143.6875	23,031	0	0	0	0	346,941	346,941	164,150	LD (Liability Cashflow)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
38M1	1,933	193,300,000	US ULTRA 10YR NOTE MAR 16 Jun 2021 000038M1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/25/2021	148.4829	143.6875	664,469	0	0	0	0	9,269,518	9,269,518	4,735,850	LD (Liability Cashflow)	1,000
46M1	500	58,884,215	E-Mini Russ 2000 RTY Jun 2021 000046M1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQOF39	03/16/2021	2,355.3686	2,222.5000	(752,500)	0	0	0	0	3,321,715	3,321,715	3,250,000	EL (Equity Risk Liability)	50
46M1	355	41,116,430	E-Mini Russ 2000 RTY Jun 2021 000046M1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQOF39	03/17/2021	2,316.4186	2,222.5000	(534,275)	0	0	0	0	1,667,055	1,667,055	2,307,500	EL (Equity Risk Liability)	50
46M1	300	34,747,779	E-Mini Russ 2000 RTY Jun 2021 000046M1	Liability Hedge	N/A	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQOF39	03/17/2021	2,316.5186	2,222.5000	(451,500)	0	0	0	0	1,410,279	1,410,279	1,950,000	EL (Equity Risk Liability)	50
WNM1	732	73,200,000	US ULTRA T-BOND Jun 2021 0000WNM1	Liability Hedge	N/A	Interest Rate	06/30/2021	CBT 549300EX04Q2QBFQTQ27	02/22/2021	191.0844	181.2188	846,375	0	0	0	0	7,221,632	7,221,632	5,782,800	LD (Liability Cashflow)	1,000
1609999999. Subtotal - Short Futures - Hedging Other												1,655,288	0	0	0	0	50,925,984	50,925,984	31,444,800	XXX	XXX
1649999999. Subtotal - Short Futures												1,655,288	0	0	0	0	50,925,984	50,925,984	31,444,800	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												13,512,193	0	0	0	0	(6,256,051)	(6,256,051)	291,517,356	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												13,512,193	0	0	0	0	(6,256,051)	(6,256,051)	291,517,356	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities contributed approximately 0.3 years to general account portfolio duration.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.34 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.07 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 ($38.4B) as of 12/31/2020

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	59,411,525	(13,888,550)	59,411,525	82,250,958	(23,215,789)	82,250,958	291,517,356	291,517,356
Pru Global Fund	B2XP4TQXV02CZP30MQ85	Y	Y	0	706,672,854	7,374,593,078	(13,796,249,192)	0	7,378,936,388	(13,797,225,551)	0	3,081,988,916	0
0299999999. Total NAIC 1 Designation				0	706,672,854	7,374,593,078	(13,796,249,192)	0	7,378,936,388	(13,797,225,551)	0	3,081,988,916	0
Milson Bidco Limited	None	N	N	0	0	0	0	0	0	0	0	0	0
Premier Oil Plc	None	N	N	0	0	3,024	0	3,024	3,024	0	3,024	0	0
0799999999. Total NAIC 6 Designation				0	0	3,024	0	3,024	3,024	0	3,024	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				0	706,672,854	7,434,007,627	(13,810,137,742)	59,414,549	7,461,190,370	(13,820,441,340)	82,253,982	3,373,506,272	291,517,356
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						7,434,007,627	(13,810,137,742)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	6,844,768,646	0	6,844,768,646	04/01/2021	IV
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SF-6	US TREASURY N/B	7,950,850	7,630,000	3,243,203	02/15/2049	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	255,122,131	270,032,000	116,443,538	02/15/2046	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SF-6	US TREASURY N/B	510,605	490,000	13,376	02/15/2049	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SF-6	US TREASURY N/B	14,463,670	13,880,000	10,732,578	02/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	29,093,703	30,794,000	1,514,318	02/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	39,914,324	42,247,000	2,850,209	02/15/2046	I
Societe Generale	02RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	26,766,611	28,797,900	1,324,362	02/15/2046	I
Societe Generale	02RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	30,986,470	33,338,000	1,774,860	02/15/2046	I
Societe Generale	02RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	6,515,542	7,010,000	78,473	02/15/2046	I
Societe Generale	02RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	187,363,206	201,582,000	64,891,592	02/15/2046	I
0199999999 - Total					7,443,455,758	635,800,900	7,047,635,154	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	59,836,893	0	XXX	04/01/2021	IV
0299999999 - Total					59,836,893	0	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF AMERICA - CONNECTICUT	HARTFORD, CT		0.000	0	0	(10,400)	9,115	16,386	XXX
JP MORGAN CHASE BANK	NEW YORK, NY		0.000	0	0	2,834,116	3,520,978	8,065,656	XXX
JP MORGAN CHASE BANK - LONDON	LONDON, ENG		0.000	0	0	0	38,236	(123,433)	XXX
US BANK - NORTH CAROLINA	WINSTON-SALEM, NC		0.000	0	0	50,000	50,000	50,000	XXX
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC		0.000	0	0	(57,825,525)	(64,011,452)	(56,917,325)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA		0.000	0	0	(40,464)	(131,586)	(819,980)	XXX
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS		0.001	1,236	333	0	0	25,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK	CAYMAN ISLANDS		0.001	6,668	259	0	75,000,000	133,000,000	XXX
BANK OF NOVA SCOTIA TD	TORONTO, CANADA		0.001	535	0	0	0	0	XXX
BNP PARIBAS SA	NEW YORK, NY		0.001	459	0	0	0	0	XXX
CALYON	CAYMAN ISLANDS		0.001	6,319	69	0	19,697,000	49,688,000	XXX
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY		0.001	4,607	0	0	49,000,000	0	XXX
COOPERATIEVE RABOBANK UA	NEW YORK, NY		0.001	6,955	174	0	0	125,000,000	XXX
CREDIT AGRICOLE	NEW YORK, NY		0.003	1,205	0	0	0	0	XXX
CREDIT INDUSTRIEL ET COMMERCIAL	NEW YORK, NY		0.001	829	0	0	0	0	XXX
MITSUBISHI UFJ TR&BK	NEW YORK, NY		0.002	40,944	0	0	0	0	XXX
MIZUHO BANK LTD	NEW YORK, NY		0.001	8,446	194	53,403,000	25,000,000	100,000,000	XXX
NATIXIS SA	NEW YORK, NY		0.001	1,994	0	0	0	0	XXX
NORINCHUKIN BANK	NEW YORK, NY		0.002	37,967	117	0	0	10,000,000	XXX
NORTHERN TR CO	CAYMAN ISLANDS		0.001	642	0	0	0	0	XXX
ROYAL BANK OF CANADA	NEW YORK, NY		0.001	2,188	0	0	0	0	XXX
SOCIETE GENERALE	NEW YORK, NY		0.001	455	0	10,000,000	0	0	XXX
SUMITOMO MITSUI TRUST BANK LTD	NEW YORK, NY		0.001	0	104	0	0	25,000,000	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	121,449	1,250	8,410,727	108,172,291	417,959,304	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	121,449	1,250	8,410,727	108,172,291	417,959,304	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	121,449	1,250	8,410,727	108,172,291	417,959,304	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	CITIBANK US GOVT MMF Dollars on Deposit Cash Accoun		03/01/2021	1.900	06/29/2021	1	0	0
	U.S TREASURY BILL TREASURY BILL		03/29/2021	0.000	04/15/2021	14,999,927	0	10
	U.S TREASURY BILL TREASURY BILL		03/29/2021	0.000	04/29/2021	14,999,825	0	19
	U.S TREASURY BILL TREASURY BILL		03/29/2021	0.000	04/27/2021	39,999,648	0	27
	U.S TREASURY BILL TREASURY BILL		03/26/2021	0.000	04/20/2021	24,999,802	0	31
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						94,999,203	0	88
0599999. Total - U.S. Government Bonds						94,999,203	0	88
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	BNG BANK NV COMMERCIAL PAPER		03/25/2021	0.100	04/23/2021	14,999,083	0	292
	BNP PARIBAS SA COMMERCIAL PAPER		03/31/2021	0.050	04/01/2021	90,000,000	0	125
	CF SECURED LLC TRI PARTY REPO	RR	03/31/2021	0.010	04/01/2021	130,000,000	36	0
	DENMARK (KINGDOM OF) COMMERCIAL PAPER		03/29/2021	0.100	04/29/2021	7,999,378	0	67
	FED DESJA QUEBEC COMMERCIAL PAPER		03/25/2021	0.060	04/01/2021	10,000,000	0	117
	FMS WERTMANAGEMENT AOER COMMERCIAL PAPER		03/26/2021	0.110	04/20/2021	14,499,158	0	266
	FMS WERTMANAGEMENT AOER COMMERCIAL PAPER		03/26/2021	0.140	05/26/2021	9,997,861	0	233
	LVMH MOET HENNESSY LOUIS VUITT COMMERCIAL PAPER		03/26/2021	0.100	04/22/2021	19,998,833	0	333
	NOMURA SECURITIES INTERNATIONA TRI PARTY REPO	RR	03/31/2021	0.010	04/01/2021	130,000,000	36	0
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		03/30/2021	0.070	04/09/2021	9,999,844	0	39
	UBS GROUP FDG JERSEY LTD CORP FOREIGN		03/26/2021	3.000	04/15/2021	19,354,942	267,454	(266,877)
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						456,849,100	267,526	(265,406)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						456,849,100	267,526	(265,406)
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
	Nine Point Energy, LLC Sr. Secured		03/18/2021	9.125	06/18/2021	100,212	351	0
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						100,212	351	0
6599999. Subtotal - Unaffiliated Bank Loans						100,212	351	0
7699999. Total - Issuer Obligations						551,848,303	267,526	(265,318)
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						100,212	351	0
8399999. Total Bonds						551,948,515	267,877	(265,318)
4812C0-66-2	JP MORGAN USGOVT MMKT CAP MONEY MARKET		03/30/2021	1.000		62,171	33	0
8699999. Subtotal - All Other Money Market Mutual Funds						62,171	33	0
9999999 - Total Cash Equivalents						552,010,686	267,909	(265,318)