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

QUARTERLY STATEMENT

AS OF JUNE 30, 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: EB1E2EE9C6B2400...	DocuSigned by: Lynn Stone 7CBB456D190B4A4...	DocuSigned by: Nandini Mongia A14E76A4F8BF4CD...
Dylan John Tyson President	Lynn Stone Secretary	Nandini Mongia Treasurer

Subscribed and sworn to before me this 6th day of August, 2021

Tracy A. McVeigh

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

Notorial act was performed remotely and using communication technology.

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	12,639,758,086	0	12,639,758,086	15,179,527,747
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	15,685,699	0	15,685,699	54,922,792
3. Mortgage loans on real estate:				
3.1 First liens	1,176,232,829	0	1,176,232,829	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 ($ 527,939,480), cash equivalents ($ 772,988,714) and short-term investments ($ 54,492,874)	1,355,421,068	0	1,355,421,068	1,182,990,781
6. Contract loans (including $ 0 premium notes)	11,678,909	0	11,678,909	11,805,626
7. Derivatives	7,940,032,729	0	7,940,032,729	13,964,015,165
8. Other invested assets	516,967,304	0	516,967,304	622,544,076
9. Receivables for securities	256,385,015	0	256,385,015	1,490,922,889
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	5,578,952,634	0	5,578,952,634	92,114,664
12. Subtotals, cash and invested assets (Lines 1 to 11)	29,491,114,273	0	29,491,114,273	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	148,856,734	1,697	148,855,037	296,930,612
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,621,547	0	4,621,547	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	265,339	0	265,339	689,238
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	67,215,424	0	67,215,424	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	973,718,003	212,998,289	760,719,714	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	51,778,236	0	51,778,236	27,980,223
24. Health care ($ 0) and other amounts receivable	1,299,205	1,299,205	0	0
25. Aggregate write-ins for other than invested assets	785,386	100	785,286	652,479
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,739,782,393	214,299,291	30,525,483,102	35,197,663,103
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	40,211,789,969	0	40,211,789,969	35,338,546,590
28. Total (Lines 26 and 27)	70,951,572,362	214,299,291	70,737,273,071	70,536,209,693
DETAILS OF WRITE-INS				
1101. Derivatives - collateral	5,578,952,634	0	5,578,952,634	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)	5,578,952,634	0	5,578,952,634	92,114,664
2501. Miscellaneous assets	785,386	100	785,286	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)	785,386	100	785,286	652,479

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 11,583,065,088 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	11,583,065,088	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)	277,492,226	255,332,360
4.	Contract claims:		
	4.1 Life	6,116,722	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 $ 21,391,494 ceded	21,391,494	0
	9.4 Interest Maintenance Reserve	435,456,666	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 56,920,964 , accident and health $ 0 and deposit-type contract funds $ 0	56,920,964	53,974,656
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	16,562,593	21,507,481
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,369,582,112) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,629,549,456)	(2,738,429,535)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(655,754)	(263,785)
15.1	Current federal and foreign income taxes, including $ (1,774,524,389) on realized capital gains (losses)	273,238,307	89,955,095
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	19,389	35,544
17.	Amounts withheld or retained by reporting entity as agent or trustee	965,864	850,609
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	(31,744,307)	(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	3,458,632	4,086,165
22.	Borrowed money $ 299,746,835 and interest thereon $ 452,289	300,199,124	419,974,948
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	252,030,814	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 ($ 382,502,083) reinsurers	382,502,083	357,611,206
	24.04 Payable to parent, subsidiaries and affiliates	24,545,741	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	671,860	0
	24.08 Derivatives	12,572,412,733	11,042,687,406
	24.09 Payable for securities	927,744,027	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	135,712,920	2,749,401,417
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	24,608,557,730	29,066,773,889
27.	From Separate Accounts Statement	40,211,789,969	35,338,546,590
28.	Total liabilities (Lines 26 and 27)	64,820,347,699	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)	2,132,337,611	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)	5,914,425,372	6,128,389,214
38.	Totals of Lines 29, 30 and 37	5,916,925,372	6,130,889,214
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	70,737,273,071	70,536,209,693
	DETAILS OF WRITE-INS		
2501.	Deferred gains on invested assets	93,839,659	0
2502.	Collateral liability for derivatives	39,218,422	2,748,322,112
2503.	Miscellaneous liabilities	2,654,839	1,079,305
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)	135,712,920	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	3,462,383,205	2,799,118,599	5,999,808,594
2.	Considerations for supplementary contracts with life contingencies	0	0	0
3.	Net investment income	420,795,402	408,524,339	881,888,179
4.	Amortization of Interest Maintenance Reserve (IMR)	7,209,602	1,848,584	3,582,211
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	69,214,288	20,922,261	55,642,886
6.	Commissions and expense allowances on reinsurance ceded	12,060,690	17,380,588	36,026,140
7.	Reserve adjustments on reinsurance ceded	(169,194,779)	(164,737,519)	(307,183,136)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	315,780,029	302,052,351	609,546,356
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	208,639,380	193,910,795	393,329,528
9.	Totals (Lines 1 to 8.3)	4,326,887,817	3,579,019,998	7,672,640,758
10.	Death benefits	2,776,262	1,102,140	2,910,733
11.	Matured endowments (excluding guaranteed annual pure endowments)	200,636	0	145,498
12.	Annuity benefits	1,020,783,617	786,869,282	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	5,783,180,610	4,754,586,390	9,557,935,046
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	8,564,443	5,103,212	6,129,593
18.	Payments on supplementary contracts with life contingencies	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(3,345,162,701)	7,458,289,989	8,164,203
20.	Totals (Lines 10 to 19)	3,470,342,867	13,005,951,013	11,181,353,468
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	185,942,419	66,128,521	211,363,626
22.	Commissions and expense allowances on reinsurance assumed	258,895,518	464,779,689	833,139,973
23.	General insurance expenses and fraternal expenses	203,921,969	88,572,347	195,246,359
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,616,110	2,387,045	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	1,410,574,435	(1,534,109,611)	(776,821,958)
27.	Aggregate write-ins for deductions	(6,027,222,943)	(2,882,368,620)	(7,275,201,113)
28.	Totals (Lines 20 to 27)	(491,929,625)	9,211,340,384	4,373,707,985
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	4,818,817,442	(5,632,320,386)	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)	4,818,817,442	(5,632,320,386)	3,298,932,773
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	958,322,168	(2,644,067,866)	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)	3,860,495,274	(2,988,252,520)	2,927,603,722
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (489,017,270) (excluding taxes of $ 128,125,803 transferred to the IMR)	(631,209,203)	(1,268,306,747)	(3,695,312,044)
35.	Net income (Line 33 plus Line 34)	3,229,286,071	(4,256,559,267)	(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)	3,229,286,071	(4,256,559,267)	(767,708,322)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (649,979,428)	(2,444,708,677)	5,142,278,108	2,064,759,124
39.	Change in net unrealized foreign exchange capital gain (loss)	(452,030)	(534,345)	(291,040)
40.	Change in net deferred income tax	(291,454,330)	684,710,211	184,583,224
41.	Change in nonadmitted assets	(173,589,624)	362,937,517	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	(153,045,252)	8,233,910	(20,180,668)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	69,214,288	20,922,261	55,642,886
47.	Other changes in surplus in Separate Accounts Statement	(69,214,288)	(20,922,261)	(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	(380,000,000)	(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	(380,000,000)	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)	(213,963,842)	1,561,066,134	1,382,411,375
55.	Capital and surplus, as of statement date (Lines 36 + 54)	5,916,925,372	6,309,543,973	6,130,889,214
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	208,639,380	193,910,795	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)	208,639,380	193,910,795	393,329,528
2701.	Reserve adjustment on reinsurance assumed	(6,058,936,834)	(2,909,599,296)	(7,332,409,678)
2702.	Miscellaneous deductions	27,683,139	25,407,062	51,645,396
2703.	Change in special reserves	4,030,752	1,823,614	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)	(6,027,222,943)	(2,882,368,620)	(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	3,466,337,125	2,813,054,123	6,010,335,734
2.	Net investment income	586,377,271	431,731,637	921,077,084
3.	Miscellaneous income	491,233,291	512,899,565	1,016,933,408
4.	Total (Lines 1 to 3)	4,543,947,687	3,757,685,325	7,948,346,226
5.	Benefit and loss related payments	6,952,759,184	5,736,630,357	11,510,748,153
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,453,901,110	(1,500,793,487)	(807,449,290)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(5,439,624,208)	(2,274,842,454)	(6,091,217,452)
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (360,891,467) tax on capital gains (losses)	414,147,489	(216,235,407)	(326,523,580)
10.	Total (Lines 5 through 9)	3,381,183,575	1,744,759,009	4,285,557,831
11.	Net cash from operations (Line 4 minus Line 10)	1,162,764,112	2,012,926,316	3,662,788,395
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	9,982,722,648	399,362,685	1,611,718,724
	12.2 Stocks	45,500,113	14,369,477	29,430,347
	12.3 Mortgage loans	40,708,057	20,622,812	32,368,475
	12.4 Real estate	0	0	0
	12.5 Other invested assets	51,591,802	12,441,821	32,865,712
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(885,722)	2,375,152	2,927,320
	12.7 Miscellaneous proceeds	3,756,816,835	1,277,240,996	309,680,747
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,876,453,733	1,726,412,943	2,018,991,325
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	6,068,229,485	2,587,158,118	4,498,853,023
	13.2 Stocks	6,366,672	15,863,011	16,757,744
	13.3 Mortgage loans	75,280,841	199,982,927	229,042,270
	13.4 Real estate	0	0	0
	13.5 Other invested assets	3,772,593	73,804,988	178,313,840
	13.6 Miscellaneous applications	5,541,787,160	452,437,795	580,276,248
	13.7 Total investments acquired (Lines 13.1 to 13.6)	11,695,436,751	3,329,246,839	5,503,243,125
14.	Net increase (or decrease) in contract loans and premium notes	(126,717)	(109,577)	(560,671)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,181,143,699	(1,602,724,319)	(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	(380,000,000)	(760,000,000)
	16.3 Borrowed funds	(127,350,899)	(44,284,370)	(295,880,178)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	13,595,423	(3,238,349)	1,516,844
	16.5 Dividends to stockholders	380,000,000	0	0
	16.6 Other cash provided (applied)	(2,677,722,048)	6,844,696,183	(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)	(3,171,477,524)	6,417,173,464	(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)	172,430,287	6,827,375,461	(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)	1,355,421,068	9,905,262,186	1,182,990,781

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

20.0001.	Transfer of bonds from Separate Account	1,473,611,530	0	0
20.0002.	Transfer of bonds to Separate Account	696,956,425	0	0
20.0003.	Transfer of mortgage loans to Separate Account	526,579,613	0	0
20.0004.	Separate Account dividend to General Account	236,522,494	0	0
20.0005.	Deferred gain on transferred assets	93,839,659	0	0
20.0006.	Transfer of other invested asset to Separate Account	50,571,754	0	0
20.0007.	Transfer of mortgage loans from Separate Account	47,943,536	0	0
20.0008.	Other invested asset modification	6,742,312	0	0
20.0009.	Transfer of derivatives to Separate Account	2,244,322	0	0
20.0010.	Net accrued interest on transferred investments	889,618	0	0

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

20.0011. Asset transfer from mortgage loans to other invested assets	0	3,937,751	3,937,751
20.0012. Mortgage loan modification and transfer to other invested assets	0	0	3,908,467
20.0013. Mortgage loan modification	0	2,839,105	2,839,105
20.0014. Mortgage loan modification and transfer to bonds	0	791,000	791,000
20.0015. 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	651,568	646,173	1,230,932
3.	Ordinary individual annuities	3,223,471,786	625,679,297	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)	3,224,123,354	626,325,470	3,042,278,139
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	3,224,123,354	626,325,470	3,042,278,139
14.	Deposit-type contracts	19,872,246	15,179,244	25,829,974
15.	Total (Lines 13 and 14)	3,243,995,600	641,504,714	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 June 30, 2021 and December 31, 2020.

	SSAP #	F/S Page	F/S Line #	06/30/2021	12/31/2020
Net Income					
(1) Arizona state basis (Page 4, Line 35, Columns 1&3)	XXX	XXX	XXX	$3,229,286,071	($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	$3,229,286,071	($767,708,322)
Surplus					
(5) Arizona state basis (Page 3, Line 38, Columns 1&3)	XXX	XXX	XXX	$5,916,925,372	$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	$5,916,925,372	$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.

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

NOTES TO FINANCIAL STATEMENTS

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 June 30, 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 June 30, 2021 and December 31, 2020.

(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.

NOTES TO FINANCIAL STATEMENTS

(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-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

NOTES TO FINANCIAL STATEMENTS

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.

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.

NOTES TO FINANCIAL STATEMENTS

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

			Residential		Commercial			
		Farm	**Insured**	**All Other**	**Insured**	**All Other**	**Mezzanine**	**Total**
a.	**Current Year**							
1.	Recorded Investment (All)							
	(a) Current	$58,535,945	$0	$0	$0	$1,095,466,302	$0	$1,154,002,247
	(b) 30-59 days Past Due	22,230,582	0	0	0	0	0	22,230,582
	(c) 60-89 Days Past Due	0	0	0	0	0	0	0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	0
	(e) 180+ Days Past Due	0	0	0	0	0	0	0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
4.	Interest Reduced							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
b.	**Prior Year**							
1.	Recorded Investment (All)							
	(a) Current	$83,887,825	$0	$0	$0	$1,542,814,051	$0	$1,626,701,876
	(b) 30-59 days Past Due	0	0	0	0	0	0	0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	0
	(e) 180+ Days Past Due	0	0	0	0	0	0	0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
4.	Interest Reduced							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0

(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.

NOTES TO FINANCIAL STATEMENTS

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 June 30, 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 six months ended June 30, 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
17309NAF8	$174	$173	$1	$173	$173	1Q21
30295#AA5	24,019,744	23,448,583	571,161	23,448,583	23,774,237	2Q21
3140JQJQ7	494,798	493,878	920	493,878	494,180	2Q21
48254QAC8	6,000,000	5,996,988	3,012	5,996,988	5,971,762	2Q21
55821KAE6	5,500,000	5,497,250	2,750	5,497,250	5,474,043	2Q21
69689ABL3	13,500,000	13,493,250	6,750	13,493,250	13,498,650	2Q21
83610HAQ3	4,000,000	3,997,996	2,004	3,997,996	4,000,357	2Q21
87190CBA7	6,000,000	5,952,815	47,185	5,952,815	6,014,188	2Q21
BCC30MVR2	9,132,750	8,894,250	238,500	8,894,250	8,894,250	2Q21
BCC30MVV3	3,957,525	3,854,175	103,350	3,854,175	3,854,175	2Q21
Total	$72,604,991	$71,629,358	$975,633	$71,629,358	$71,976,015	

(4) As of June 30, 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	($3,562,047)
2. 12 Months or Longer	($115,941)

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

1. Less than 12 Months	$201,690,833
2. 12 Months or Longer	$15,930,849

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 June 30, 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 June 30, 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	No	XXX	XXX
b - Tri-Party (YES/NO)	Yes	Yes	XXX	XXX

(3) Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$0	$0	XXX	XXX
2. Overnight	705,000,000	250,000,000	XXX	XXX
3. 2 Days to 1 Week	600,000,000	165,000,000	XXX	XXX
4. >1 Week to 1 Month	0	0	XXX	XXX
5. >1 Month to 3 Months	0	0	XXX	XXX
6. >3 Months to 1 Year	0	0	XXX	XXX
7. > 1 Year	0	0	XXX	XXX
b. Ending Balance				
1. Open - No Maturity	$0	$0	XXX	XXX
2. Overnight	260,000,000	0	XXX	XXX
3. 2 Days to 1 Week	0	0	XXX	XXX
4. >1 Week to 1 Month	0	0	XXX	XXX
5. >1 Month to 3 Months	0	0	XXX	XXX
6. >3 Months to 1 Year	0	0	XXX	XXX
7. > 1 Year	0	0	XXX	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of June 30, 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	$250,000,000	XXX	XXX
b. Ending Balance	$260,000,000	$0	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	$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

ENDING BALANCE

	5	6	7	8
	NAIC 4	NAIC 5	NAIC 6	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	$0	XXX	XXX
2. Securities (FV)	719,100,771	255,000,536	XXX	XXX
3. Securities (BACV)	0	0	XXX	XXX
4. Nonadmitted Subset (BACV)	0	0	XXX	XXX
b. Ending Balance..........				
1. Cash	$0	$0	XXX	XXX
2. Securities (FV)	265,200,075	0	XXX	XXX
3. Securities (BACV)	265,200,075	0	XXX	XXX
4. Nonadmitted Subset (BACV)	0	0	XXX	XXX

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

	Amortized Cost	Fair Value
a. Overnight and Continuous	$0	$0
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	$250,000,000	XXX	XXX
2. Securities (FV)	$0	$0	XXX	XXX
b. Ending Balance				
1. Cash	$260,000,000	$0	XXX	XXX
2. Securities (FV)	$0	$0	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	$250,000,000	XXX	XXX
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	XXX	XXX
b. Ending Balance				
1. Repo Securities Sold/ Acquired with Cash Collateral	$260,000,000	$0	XXX	XXX
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	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 June 30, 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 June 30, 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.

5L. Restricted Assets

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 June 30, 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 June 30, 2021.

NOTES TO FINANCIAL STATEMENTS

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.

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

	06/30/2021			12/31/2020		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$32,805,375,439	$1,326,054,658	$1,326,054,658	$24,706,446,312	$1,849,709,324	$1,849,709,324
Liabilities	$13,219,816,083	$960,898,610	$960,898,610	$6,207,712,108	$451,617,806	$451,617,806
Swaps:						
Assets	$54,099,173,949	$6,613,822,897	$6,619,971,151	$68,431,953,875	$12,113,879,574	$12,118,580,799
Liabilities	$108,440,390,622	$11,611,362,350	$11,595,800,279	$84,967,619,077	$10,590,646,764	$10,575,326,371
Forwards:						
Assets	$19,533,949	$155,174	$155,174	$80,055,310	$426,267	$426,267
Liabilities	$128,330,779	$150,823	$150,823	$20,441,315	$421,963	$421,963
Futures:						
Assets	$6,488,945,380	$0	$8,302,478	$5,451,892,212	$0	$10,520,265
Liabilities	$581,991,972	$0	$2,060,680	$4,405,198,773	$0	$26,231,853
Pru Global Funding Non-Performance Risk:*						
Assets	$0	$0	$0	$0	$0	$0
Liabilities	$0	$950	$950	$0	$873	$873
Totals:						
Assets	$93,413,028,717	$7,940,032,729	$7,954,483,461	$98,670,347,709	$13,964,015,165	$13,979,236,655
Liabilities	$122,370,529,456	$12,572,412,733	$12,558,911,342	$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 $950 as of June 30, 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 June 30, 2021:

Fiscal Year	Premium Payments Due
2021	$12,235,000
2022	$183,856,650
2023	$36,297,500
2024	$77,828,850
Thereafter	$414,858,500
Total Future Settled Premiums	**$725,076,500**

	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	725,076,500	76,669,217	801,745,717

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. The Company had the following transactions with affiliates:

In the second quarter, 2021, the Company purchased fixed maturity securities from an affiliate for $203,181,715, the fair value on the date of the transfer.

In the second quarter, 2021, the Company purchased mortgages from an affiliate for $176,904,410, the fair value on the date of the transfer.

In the second quarter, 2021, the Company sold equity securities to an affiliate for $40,284,216, the fair value on the date of the transfer.

In the second quarter, 2021, the Company purchased fixed maturity securities from an affiliate for $14,662,262, the fair value on the date of the transfer.

In the second quarter, 2021, the Company sold equity securities to an affiliate for $3,050,578, the fair value on the date of the transfer.

In the second quarter, 2020, the Company transferred fixed maturity securities to an affiliate for $65,646,542, the fair value on the date of the transfer.

In the second quarter, 2020, the Company received fixed maturity securities from an affiliate for $224,189,142, the fair value on the date of the transfer.

In the second quarter, 2020, the Company received fixed maturity securities from an affiliate for $91,130,608, the fair value on the date of the transfer.

In the first quarter, 2020, the Company received fixed maturity securities from an affiliate for $107,014,074, the fair value on the date of the transfer.

In the first quarter, 2020, the Company received fixed maturity securities from an affiliate for $258,884,766, the fair value on the date of the transfer.

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

10D. At June 30, 2021, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $51,778,236 and a "Payable to parents, subsidiaries and affiliates" of $24,545,741. 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 June 30, 2021 and June 30, 2020 were $236,343.903 and $52,256,837 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 $47,312,918 and $43,327,109 for June 30, 2021 and June 30, 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.

NOTES TO FINANCIAL STATEMENTS

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.

(1) The Company did not have any capital notes outstanding as of June 30, 2021.

(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Prudential Insurance	Various	Debenture	$299,746,835	$299,746,835	3.95% - 4.39%	3.95% - 4.39%	None	$8,149,934
Pru Funding	Various	Line of Credit	$0	$0	Various	Various	None	$116,601

Scheduled principal repayments on debt as of June 30, 2021 are as follows: $0 in 2021, $0 in 2022, $121,772,152 in 2023, $177,974,683 in 2024, $0 in 2025, and $0 in 2026 and beyond. As of June 30, 2021, accrued interest was $452,289.

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

11B. FHLB (Federal Home Loan Bank) Agreements

The Company did not have any FHLB funding agreements as of June 30, 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 June 30, 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 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 June 28, 2021, the Company paid an extraordinary dividend of $188,000,000 to the Company's sole shareholder, Prudential Annuities, Inc. ("PAI"). The extraordinary dividend was approved by the State of Arizona.

On March 26, 2021, the Company paid an extraordinary dividend of $192,000,000 to the Company's sole shareholder, PAI. The extraordinary 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.

NOTES TO FINANCIAL STATEMENTS

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 ($778,210,041) and $1,666,950,666 as of June 30, 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.

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.

NOTES TO FINANCIAL STATEMENTS

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

During the normal course of its business, the Company utilized financial instruments with off-balance sheet risk such as commitments to originate mortgage loans. These commitments were $922,810,782 and $353,157,461 at June 30, 2021 and December 31, 2020, respectively. The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $0 and $138,000,000 at June 30, 2021 and December 31, 2020, respectively. The credit default swaps generally have maturities of five years or less.

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 June 30, 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 six months ended June 30, 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.

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

NOTES TO FINANCIAL STATEMENTS

are not reflective of market activity, it may over-ride the information with an internally-developed valuation. As of June 30, 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. 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.

NOTES TO FINANCIAL STATEMENTS

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 June 30, 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	$0	$0	$0
Total Bonds	$0	$0	$0	$0	$0
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	4,876,232	0	10,809,467	0	$15,685,699
Total Common Stocks	$4,876,232	$0	$10,809,467	$0	$15,685,699
Derivative Assets:					
Currency Swaps	0	16,860,129	0	0	$16,860,129
Interest Rate Swaps	0	6,524,756,851	0	0	$6,524,756,851
Total Return Swaps	0	62,867,704	0	0	$62,867,704
Options	122,895,185	1,203,158,709	764	0	$1,326,054,658
Credit Default Swaps	0	0	0	0	$0
Forwards	0	0	0	0	$0
Currency Forwards	0	155,174	0	0	$155,174
Total Derivative Assets	$122,895,185	$7,807,798,567	$764	$0	$7,930,694,516
Separate Account Assets (a)	$240,262,654	$38,563,520,607	$1,306,820,026	$376,311	$40,110,979,598
Total Assets at Fair Value/NAV	$368,034,071	$46,371,319,174	$1,317,630,257	$376,311	$48,057,359,813
Liabilities at Fair Value					
Derivative Liabilities:					
Currency Swaps	0	9,305,692	0	0	$9,305,692
Interest Rate Swaps	0	11,113,949,723	0	0	$11,113,949,723
Total Return Swaps	0	422,742,011	0	0	$422,742,011
Options	4,915,800	955,982,810	0	0	$960,898,610
Credit Default Swaps	0	0	0	0	$0
Forwards	0	84,396	0	0	$84,396
Currency Forwards	0	66,426	0	0	$66,426
Prudential Global Funding Non-Performing Risk	0	950	0	0	$950
Total Derivative Liabilities	$4,915,800	$12,502,132,008	$0	$0	$12,507,047,808
Total Liabilities at Fair Value	$4,915,800	$12,502,132,008	$0	$0	$12,507,047,808

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

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of June 30, 2021, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $950 decrease in value.

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of June 30, 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 June 30, 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 06/30/2021
Bonds:										
Industrial and Misc	$1,199,299	$0	($1,195,540)	$0	($3,759)	$0	$0	$0	$0	$0
Common Stock:										
Industrial and Misc	10,151,507	0	0	0	657,960	0	0	0	0	$10,809,467
Derivatives	4,289	0	0	0	(3,525)	0	0	0	0	$764
Separate Accounts Assets (a)	192,365,362	540,000	(4,477,614)	3,571,907	5,945,299	1,229,296,024	0	(20,547,296)	(99,873,656)	$1,306,820,026
Total Assets	**$203,720,457**	**$540,000**	**($5,673,154)**	**$3,571,907**	**$6,595,975**	**$1,229,296,024**	**$0**	**($20,547,296)**	**($99,873,656)**	**$1,317,630,257**
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 June 30, 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 June 30, 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	$13,171,501,281	$12,639,758,086	$0	$12,953,026,425	$218,474,856	$0	$0
Unaffiliated Common Stock	15,685,699	15,685,699	4,876,232	0	10,809,467	0	0
Mortgage Loans	1,227,518,171	1,176,232,829	0	0	1,227,518,171	0	0
Contract Loans	11,678,909	11,678,909	0	0	11,678,909	0	0
Cash, Cash Equivalents, Short-Term Investments	1,355,551,609	1,355,421,068	827,926,815	527,405,364	219,430	0	0
Derivative Financial Instruments	7,954,483,460	7,940,032,729	131,197,663	7,823,285,033	764	0	0
Other Invested Assets	1,303,355	1,221,232	0	1,303,355	0	0	0
Separate Accounts	$40,111,822,974	$40,211,789,969	$241,106,026	$38,563,520,607	$1,306,820,030	$376,311	$0
Liabilities:							
Deposit-Type Contracts	$288,990,908	$277,492,226	$0	$182,917,222	$106,073,686	$0	$0
Notes Payable and Other Borrowings	300,199,124	300,199,124	0	300,199,124	0	0	0
Derivative Financial Instruments	12,558,911,341	12,572,412,733	6,976,480	12,551,934,861	0	0	0
Separate Account Liabilities-Investment Contracts	$208,944,525	$208,944,525	$0	$208,944,525	$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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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 June 30, 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 June 30, 2021.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$605,837	$605,837	$792,023	$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	$605,837	$605,837	$792,023	$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

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through August 11, 2021 for the statutory statement issued August 15, 2021.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through August 11, 2021 for the statutory statement issued August 15, 2021.

Effective July 1, 2021, Pruco Life Insurance Company, an affiliated Arizona domiciled entity, recaptured risks related to its base variable annuity contracts and related living benefit riders that were previously assumed by the Company from April 1, 2016 to June 30, 2021.

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 June 30, 2021.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The Company had no change in incurred losses and loss adjustment expenses as of June 30, 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 June 30, 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	$5,422,978,342	$0	$5,422,978,342	10.8 %
	b.	At book value less current surrender charge of 5% or more	432,586,363	0	0	432,586,363	0.9 %
	c.	At fair value	0	0	32,588,521,423	32,588,521,423	65.1 %
	d.	Total with market value adjustment or at fair value (total of a through c)	$432,586,363	$5,422,978,342	$32,588,521,423	$38,444,086,128	76.8 %
	e.	At book value without adjustment (minimal or no charge or adjustment)	5,823,738,140	0	0	5,823,738,140	11.6 %
(2)	Not subject to discretionary withdrawal		5,773,852,433	1,733,702	0	5,775,586,135	11.6 %
(3)	Total (gross: direct + assumed)		$12,030,176,936	$5,424,712,044	$32,588,521,423	$50,043,410,403	100.0 %
(4)	Reinsurance ceded		676,073,225	0	0	676,073,225	
(5)	Total (net) (3) - (4)		$11,354,103,711	$5,424,712,044	$32,588,521,423	$49,367,337,178	
(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:		$350,669,234	$0	$0	$350,669,234	

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	$1,037,900	$0	$1,037,900	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	207,906,626	207,906,626	42.1 %
d.	Total with market value adjustment or at fair value (total of a through c)	$0	$1,037,900	$207,906,626	$208,944,526	42.3 %
e.	At book value without adjustment (minimal or no charge or adjustment)	0	0	0	0	0.0 %
(2)	Not subject to discretionary withdrawal	285,095,743	0	0	285,095,743	57.7 %
(3)	Total (gross: direct + assumed)	$285,095,743	$1,037,900	$207,906,626	$494,040,269	100.0 %
(4)	Reinsurance ceded	7,603,517	0	0	7,603,517	
(5)	Total (net) (3) - (4)	$277,492,226	$1,037,900	$207,906,626	$486,436,752	
(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)	$11,354,103,711
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	0
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	277,492,226
(4)	Subtotal	$11,631,595,937
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	$38,013,233,467
(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	208,944,526
(11)	Subtotal	$38,222,177,993
(12)	Combined Total	$49,853,773,930

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 June 30, 2021:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	3,968,700	3,968,700
(3) Ordinary - Renewal Business	652,847	652,847
(4) Credit Life	0	0
(5) Group Life	0	0
(6) Group Annuity	0	0
(7) Total	$4,621,547	$4,621,547

NOTES TO FINANCIAL STATEMENTS

35. SEPARATE ACCOUNTS

35A.

(1) The Company issues variable annuity contracts through its separate accounts for which investment income and investment gains and losses accrue directly to, and investment risk is borne by, the contractholder, except to the extent of minimum guarantees and index-linked return made by the Company with respective to certain accounts.

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of June 30, 2021, the Company's Separate Account statement included legally insulated assets of $33,401,360,494. The assets legally insulated from the General Account as of June 30, 2021, are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Registered Index-Linked Annuities	$0	$6,810,429,475
Variable Life	98,023,639	0
Variable Annuity	32,836,208,624	0
Market Value Adjusted Annuities	467,128,231	0
Total	$33,401,360,494	$6,810,429,475

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

(3) Some Separate Account liabilities are guaranteed by the General Account. As of June 30, 2021, the Company's General Account had a maximum guarantee for Separate Account liabilities of $2,273,085,406. To compensate the General Account for the risk taken, the Separate Account, excluding those assessed as a component of an overall insurance charge (where it is impractical to bifurcate each underlying charge), has paid risk charges related to certain guarantees as follows for the past five (5) years:

a. As of June 30, 2021	$129,331,769
b. 2020	$256,724,220
c. 2019	$269,865,363
d. 2018	$287,059,143
e. 2017	$297,361,276

As of June 30, 2021, the Company's General Account has paid $15,832,471 towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceded four years ending December 31, 2020, 2019, 2018, and 2017 was $33,184,126, $27,921,365, $35,313,692, and $35,929,698, respectively.

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the six months ended June 30, 2021, the amount of loaned securities within the Separate Accounts was $0.

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 06/30/2021	$2,439,760,942	$0	$811,187	$639,066,691	$3,079,638,820
Reserves as of 06/30/2021					
(2) For accounts with assets at:					
a. Fair Value	$5,051,206,619	$268,425	$381,274,900	$32,894,451,692	$38,327,201,636
b. Amortized Cost	0	0	0	0	$0
c. Total Reserves	$5,051,206,619	$268,425	$381,274,900	$32,894,451,692	$38,327,201,636
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$5,051,206,619	$268,425	$379,541,197	$0	$5,431,016,241
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	32,894,451,692	$32,894,451,692
4. At book value without market value adjustment and with current surrender charge less than 5%	0	0	0	0	$0
5. Subtotal	$5,051,206,619	$268,425	$379,541,197	$32,894,451,692	$38,325,467,933
b. Not subject to discretionary withdrawal:	0	0	1,733,703	0	$1,733,703
c. Total	$5,051,206,619	$268,425	$381,274,900	$32,894,451,692	$38,327,201,636

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)	$3,064,746,862
	b. Transfers from Separate Accounts (Page 4, Line 10)	$1,894,868,966
	c. Net transfers to or (From) Separate Accounts (a) – (b)	$1,169,877,896
(2)	Reconciling Adjustments	$240,696,539
	Reconciling amount: Impact of expense allowance and other transfers to/(from) Separate Account Statement ceded/assumed on General Account Statement Summary of Operations Line 26 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)	$1,410,574,435

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 $0; On deposit with states $9,009,010; Pledged as collateral-excluding collateral pledged to an FHLB $5,768,210,767; 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: $ 0

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	$ 51,637,361
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	$ 514,698,373
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 659,126,667	$ 640,341,108
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 [X] No [ ]

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
Deutsche Bank Trust Company Americas	50 Wall Street, New York, NY 10005

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)

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 June 30th, 2021) with an aggregate statement value of approximately 0.24% 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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 80,766,527
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 1,095,466,302
	1.14 Total Mortgages in Good Standing	$ 1,176,232,829
	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)	$ 1,176,232,829
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	49,519	36,887,757	0	0	36,937,276	290,848
2.	Alaska AK	L	0	3,654,548	0	0	3,654,548	75,197
3.	Arizona AZ	L	3,091	49,573,376	0	0	49,576,467	2,565,262
4.	Arkansas AR	L	2,680	12,001,655	0	0	12,004,335	0
5.	California CA	L	95,203	359,641,407	0	0	359,736,610	2,072,739
6.	Colorado CO	L	55,839	48,766,507	0	0	48,822,345	1,698,909
7.	Connecticut CT	L	10,382	44,976,161	0	0	44,986,543	109,094
8.	Delaware DE	L	2,215	14,112,561	0	0	14,114,776	236,946
9.	District of Columbia DC	L	0	4,746,991	0	0	4,746,991	0
10.	Florida FL	L	25,632	258,820,456	0	0	258,846,088	870,398
11.	Georgia GA	L	1,051	59,324,036	0	0	59,325,087	568,256
12.	Hawaii HI	L	4,745	23,265,215	0	0	23,269,960	142,520
13.	Idaho ID	L	4,480	7,250,188	0	0	7,254,667	67,274
14.	Illinois IL	L	24,607	142,406,475	0	0	142,431,082	166,578
15.	Indiana IN	L	991	58,713,528	0	0	58,714,520	47,032
16.	Iowa IA	L	1,180	26,037,109	0	0	26,038,289	28,981
17.	Kansas KS	L	1,161	30,589,592	0	0	30,590,753	5,172
18.	Kentucky KY	L	6,326	47,906,331	0	0	47,912,657	78,430
19.	Louisiana LA	L	7,991	27,341,373	0	0	27,349,364	78,342
20.	Maine ME	L	6,727	12,735,883	0	0	12,742,610	42,026
21.	Maryland MD	L	6,891	85,801,660	0	0	85,808,552	1,200,134
22.	Massachusetts MA	L	1,216	79,235,561	0	0	79,236,777	755,732
23.	Michigan MI	L	11,141	375,714,070	0	0	375,725,211	24,774
24.	Minnesota MN	L	40,544	51,463,547	0	0	51,504,091	162,199
25.	Mississippi MS	L	1,900	20,387,347	0	0	20,389,247	(5,172)
26.	Missouri MO	L	10,876	78,743,100	0	0	78,753,976	1,585,073
27.	Montana MT	L	600	4,882,637	0	0	4,883,237	222,033
28.	Nebraska NE	L	946	28,274,871	0	0	28,275,816	0
29.	Nevada NV	L	46	21,799,838	0	0	21,799,884	527,813
30.	New Hampshire NH	L	1,250	7,680,732	0	0	7,681,982	5,172
31.	New Jersey NJ	L	24,695	201,541,123	0	0	201,565,818	630,864
32.	New Mexico NM	L	0	8,744,154	0	0	8,744,154	0
33.	New York NY	N	0	0	0	0	0	0
34.	North Carolina NC	L	21,287	82,856,148	0	0	82,877,435	256,494
35.	North Dakota ND	L	0	6,448,028	0	0	6,448,028	0
36.	Ohio OH	L	23,548	168,980,815	0	0	169,004,363	1,249,231
37.	Oklahoma OK	L	6,706	10,863,530	0	0	10,870,236	544,410
38.	Oregon OR	L	10,419	2,098,959	0	0	2,109,378	42,838
39.	Pennsylvania PA	L	24,432	190,870,604	0	0	190,895,036	102,184
40.	Rhode Island RI	L	946	19,351,056	0	0	19,352,002	3,688
41.	South Carolina SC	L	6,064	66,741,922	0	0	66,747,986	(43)
42.	South Dakota SD	L	6,000	8,172,443	0	0	8,178,443	0
43.	Tennessee TN	L	18,011	60,650,547	0	0	60,668,558	99,907
44.	Texas TX	L	44,333	157,501,346	0	0	157,545,679	1,234,867
45.	Utah UT	L	2,270	19,777,344	0	0	19,779,614	200,957
46.	Vermont VT	L	490	3,212,679	0	0	3,213,169	0
47.	Virginia VA	L	14,114	85,771,026	0	0	85,785,140	321,268
48.	Washington WA	L	52,190	29,981,974	0	0	30,034,165	518,510
49.	West Virginia WV	L	46	16,851,587	0	0	16,851,633	448,315
50.	Wisconsin WI	L	9,787	56,713,543	0	0	56,723,330	596,997
51.	Wyoming WY	L	7,000	3,607,846	0	0	3,614,846	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	600	0	0	600	0
59.	Subtotal	XXX	651,568	3,223,471,785	0	0	3,224,123,354	19,872,246
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	651,568	3,223,471,785	0	0	3,224,123,354	19,872,246
96.	Plus Reinsurance Assumed	XXX	0	266,585,137	0	0	266,585,137	0
97	Totals (All Business)	XXX	651,568	3,490,056,922	0	0	3,490,708,491	19,872,246
98.	Less Reinsurance Ceded	XXX	185,342	28,115,348	0	0	28,300,691	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	466,226	3,461,941,574	0	0	3,462,407,800	19,872,246
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	0	600	0	0	600	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	600	0	0	600	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 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 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
QMA Wadhwani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE

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

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 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 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 DC Co-Invest GP Pte. Ltd.		SGP
PGIM DC JV GP Pte. Ltd.		SGP
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
PGIM Real Estate Germany AG		DEU
Asia Property Fund III GP S.a.r.l.		LUX
ASPF II - Feeder Fund GmbH		DEU

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

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
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
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

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

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
Gibraltar Reinsurance Company Ltd.		BMU
Pramerica Business Consulting (Shanghai) Company Limited		CHN
Pramerica Financial Asia Headquarters Pte. Ltd.		SGP
PRAMERICA LIFE INSURANCE COMPANY LIMITED		IND
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
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 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
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

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

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
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
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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ				0.000			
		00000	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 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 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

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					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 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	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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 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	
		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	

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

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		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	
		00000					PLA Administradora Industrial SRL	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

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		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	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					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 DC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM DC JV GP Pte. Ltd.	SGP	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	
		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	

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					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	
		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	

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	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					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	82.480	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	N	
		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	22-3804354				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					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 LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	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	
		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	

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

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		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					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 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	
		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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	
		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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	
		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	

SCHEDULE Y
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		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	13.770	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	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	
		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	3.750	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	
		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	

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 *
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	
		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	

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	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.	NO

Explanation:

1.

2.

3.

5.

6.

7.

8.

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 2
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 2
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 2
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 2
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 2
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 2
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 8 6 6 3 0 2 0 2 1 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

NONE

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	123,092,185	221,980,921
	2.2 Additional investment made after acquisition	132,194	13,808,921
3.	Capitalized deferred interest and other	0	156,528
4.	Accrual of discount	13,403	30,087
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	94,452	(712,943)
7.	Deduct amounts received on disposals	567,287,670	39,936,331
8.	Deduct amortization of premium and mortgage interest points and commitment fees	808,062	1,729,131
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(5,705,548)	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)	1,176,232,828	1,626,701,874
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,176,232,828	1,626,701,874
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,176,232,828	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	2,113,392	10,160,552
	2.2 Additional investment made after acquisition	8,401,513	172,091,039
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	26	37
5.	Unrealized valuation increase (decrease)	(22,861,539)	6,062,251
6.	Total gain (loss) on disposals	14,933,838	(322,474)
7.	Deduct amounts received on disposals	108,905,868	36,774,179
8.	Deduct amortization of premium and depreciation	684	11,245
9.	Total foreign exchange change in book/adjusted carrying value	742,549	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)	516,967,304	622,544,077
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	516,967,304	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	7,548,207,678	4,516,401,771
3.	Accrual of discount	6,150,292	8,010,188
4.	Unrealized valuation increase (decrease)	(2,443,921)	1,973,374
5.	Total gain (loss) on disposals	872,949,463	4,524,159
6.	Deduct consideration for bonds and stocks disposed of	10,727,295,263	1,643,636,126
7.	Deduct amortization of premium	14,412,729	29,056,956
8.	Total foreign exchange change in book/adjusted carrying value	(19,104,692)	83,377,562
9.	Deduct current year's other than temporary impairment recognized	245,173,669	1,810,024
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,116,084	2,487,055
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,655,443,787	15,234,450,544
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	12,655,443,787	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)	8,586,114,525	4,389,109,042	3,623,487,274	(200,482,203)	8,586,114,525	9,151,254,090	0	11,982,809,255
2. NAIC 2 (a)	3,378,147,282	845,262,513	586,919,710	(47,059,337)	3,378,147,282	3,589,430,748	0	3,179,134,886
3. NAIC 3 (a)	456,001,412	75,360,986	77,256,411	(3,876,561)	456,001,412	450,229,426	0	484,284,396
4. NAIC 4 (a)	175,927,250	38,427,268	5,254,231	11,282,550	175,927,250	220,382,837	0	174,950,177
5. NAIC 5 (a)	58,845,645	10,522,077	13,008,712	(1,634,985)	58,845,645	54,724,025	0	42,464,623
6. NAIC 6 (a)	1,195,541	1	0	23,005	1,195,541	1,218,547	0	1,199,300
7. Total Bonds	12,656,231,655	5,358,681,887	4,305,926,338	(241,747,531)	12,656,231,655	13,467,239,673	0	15,864,842,637
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	12,656,231,655	5,358,681,887	4,305,926,338	(241,747,531)	12,656,231,655	13,467,239,673	0	15,864,842,637

(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 $ 827,390,262 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 91,326 ; 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	54,492,874	XXX	54,503,137	(2,290)	19,182

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	54,842,288	6,445,234,667
3. Accrual of discount	6,451	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	143,476,036	6,570,243,307
7. Deduct amortization of premium	18,985	14,292
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	33,901	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	54,492,874	143,161,118
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	54,492,874	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	(4,575,855,900)
3.	Unrealized Valuation increase/(decrease)	(3,187,225,320)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(1,264,731,679)
6.	Considerations received/(paid) on terminations	(1,513,675,445)
7.	Amortization	(63,575,593)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	24,005,282
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(4,632,380,006)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(4,632,380,006)

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	23,546,956			
	3.14 Section 1, Column 18, prior year	(94,209,185)	117,756,141	117,756,141	
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	23,546,956			
	3.24 Section 1, Column 19, prior year plus	(94,209,185)			
	3.25 SSAP No. 108 adjustments	0	117,756,141	117,756,141	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		127,981,750		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	127,981,750			
	4.23 SSAP No. 108 adjustments	0	127,981,750		
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	(4,632,380,004)	
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)		(4,632,380,004)
4.	Part D, Section 1, Column 6	7,940,032,729	
5.	Part D, Section 1, Column 7	(12,572,412,733)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(4,610,669,679)	
8.	Part B, Section 1, Column 13	6,241,798	
9.	Total (Line 7 plus Line 8)		(4,604,427,881)
10.	Part D, Section 1, Column 9	7,954,483,460	
11.	Part D, Section 1, Column 10	(12,558,911,341)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,887,636,942	
14.	Part B, Section 1, Column 20	217,486,191	
15.	Part D, Section 1, Column 12	3,105,123,133	
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	11,111,623,763	133,299,642,640
3.	Accrual of discount	63,903	26,352,345
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	5,447	1,735,369
6.	Deduct consideration received on disposals	10,880,885,564	134,892,471,022
7.	Deduct amortization of premium	29,551	640,384
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	12,789	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	772,988,714	542,223,505
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	772,988,714	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		4	5	6	7	8	9
	2	3						
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
717612107	WEOGUFKA	AL		05/28/2021	2.720	4,385,500	0	18,516,130
717610763	BENEZETT	PA		06/14/2021	4.880	8,595,924	0	33,708,923
717611839	KENNEWICK	WA		02/18/2020	3.300	0	132,194	16,349,806
0199999. Mortgages in good standing - Farm Mortgages						12,981,424	132,194	68,574,859
706111216	CAMARILLO	CA		05/06/2021	3.630	2,111,733	0	2,190,510
706111210	CONCORD	CA		04/30/2021	3.630	6,275,267	0	10,338,409
706111186	COSTA MESA	CA		05/20/2021	2.900	8,895,000	0	29,616,998
706111010	PLEASANTON	CA		06/14/2021	4.700	328,024	0	314,807
706111243	SACRAMENTO	CA		06/15/2021	2.300	30,250,000	0	40,057,820
706110670	SAN DIEGO	CA		06/14/2021	1.780	556,099	0	1,151,875
706110289	SAN JOSE	CA		06/14/2021	3.550	13,685,268	0	22,179,198
706111007	PARKER	CO		06/14/2021	4.700	141,800	0	248,470
706111009	PARKER	CO		06/14/2021	4.700	108,202	0	276,089
706109704	WASHINGTON	DC		06/14/2021	3.610	3,106,134	0	4,569,382
706110671	WASHINGTON	DC		06/14/2021	1.780	676,166	0	992,062
706110706	ATLANTA	GA		06/14/2021	1.727	531,833	0	746,792
706110707	ATLANTA	GA		06/14/2021	1.727	363,167	0	525,080
706110708	ATLANTA	GA		06/14/2021	1.677	328,934	0	458,767
706110709	ATLANTA	GA		06/14/2021	1.677	608,313	0	858,098
706110710	ATLANTA	GA		06/14/2021	1.777	420,575	0	579,119
706111251	SMYRNA	GA		06/29/2021	2.800	5,303,500	0	8,074,088
749000349	NORTHAMPTON	GBR		06/14/2021	2.400	3,834,822	0	5,231,769
749000350	NORTHAMPTON	GBR		06/14/2021	1.996	1,605,387	0	2,242,187
706110733	BOISE	ID		06/14/2021	3.550	967,142	0	2,982,698
706109800	BOSTON	MA		06/14/2021	3.240	1,003,252	0	1,906,904
706110874	AVON	NY		06/14/2021	2.177	564,950	0	740,423
706110879	BALDWINSVILLE	NY		06/14/2021	1.852	859,490	0	1,125,142
706110892	BUFFALO	NY		06/14/2021	2.127	19,036	0	24,381
706110875	CAMILLUS	NY		06/14/2021	1.852	578,400	0	748,781
706110884	CAMILLUS	NY		06/14/2021	2.127	84,862	0	106,476
706110873	CANANDAIGUA	NY		06/14/2021	2.177	561,000	0	749,568
706110885	CHEEKTOWAGA	NY		06/14/2021	2.127	279,331	0	346,600
706110887	FAIRPORT	NY		06/14/2021	2.127	116,608	0	152,746
706110891	GREECE	NY		06/14/2021	2.127	88,116	0	115,318
706110883	ROCHESTER	NY		06/14/2021	2.127	62,326	0	82,923
706110888	ROCHESTER	NY		06/14/2021	2.127	36,597	0	45,427
706110895	ROCHESTER	NY		06/14/2021	2.127	26,158	0	32,594
706110882	VICTOR	NY		06/14/2021	2.127	153,512	0	218,251
706110893	VICTOR	NY		06/14/2021	2.127	47,527	0	68,184
706110896	VICTOR	NY		06/14/2021	2.127	80,809	0	105,469
706110897	WEBSTER	NY		06/14/2021	2.127	145,407	0	213,330
706111008	DUBLIN	OH		06/14/2021	4.700	212,685	0	315,237
706110889	AVALON	PA		06/14/2021	2.127	44,212	0	54,546
706110894	CANONSBURG	PA		06/14/2021	2.127	113,845	0	144,639
706110886	HARRISBURG	PA		06/14/2021	2.127	123,485	0	182,059
706110890	PITTSBURGH	PA		06/14/2021	2.127	148,170	0	188,716
706109612	NASHVILLE	TN		06/14/2021	3.650	856,298	0	1,933,414
706110355	DALLAS	TX		06/14/2021	2.080	1,184,834	0	1,580,692
706110356	DALLAS	TX		06/14/2021	2.080	815,166	0	1,092,273
706111030	DALLAS	TX		06/14/2021	3.350	2,638,499	0	3,840,264
706110681	AUBURN	WA		06/14/2021	4.380	698,213	0	841,393
706110682	AUBURN	WA		06/14/2021	1.830	303,963	0	387,627
706111011	SNOQUALMIE	WA		06/14/2021	4.700	238,995	0	497,441
0599999. Mortgages in good standing - Commercial mortgages-all other						92,183,112	0	151,475,036
0899999. Total Mortgages in good standing						105,164,536	132,194	220,049,895
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						105,164,536	132,194	220,049,895

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
706108643	CORTE MADERA	CA		11/22/2011	05/28/2021	1,600,388	0	0	0	0	0	0	1,586,915	1,586,915	0	0	0
706108521	SANTA MONICA	CA		05/12/2011	06/08/2021	1,078,561	0	0	0	0	0	0	1,038,843	1,038,843	0	0	0
749000180	BRISTOL	GBR		05/10/2017	04/23/2021	7,627,581	0	0	0	0	0	(472,626)	7,226,100	7,786,099	559,999	0	559,999
749000040	LONDON	GBR		04/01/2016	06/11/2021	2,629,443	0	(97,783)	0	0	(97,783)	295,132	2,918,860	2,553,508	(365,352)	0	(365,352)
717610498	DOUGLASS	KS		06/12/2012	05/20/2021	146,789	0	0	0	0	0	0	64,958	64,958	0	0	0
717610421	CORVALLIS	OR		11/03/2011	05/28/2021	830,800	0	0	0	0	0	0	830,800	830,800	0	0	0
706108560	PORTLAND	OR		04/01/2016	05/28/2021	1,060,738	0	(1,853)	0	0	(1,853)	0	1,041,472	1,034,058	0	(7,414)	(7,414)
706109005	PORTLAND	OR		04/01/2016	05/28/2021	107,522	0	(248)	0	0	(248)	0	105,115	104,124	0	(991)	(991)
706108754	PLANO	TX		06/22/2012	05/21/2021	1,020,000	0	0	0	0	0	0	1,020,000	1,020,000	0	0	0
0199999. Mortgages closed by repayment						16,101,822	0	(99,884)	0	0	(99,884)	(177,494)	15,833,063	16,019,305	194,647	(8,405)	186,242
717611597	CAMDEN	AR		08/23/2018		0	0	0	0	0	0	0	5,732	5,732	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	19,359	19,359	0	0	0
706108689	SCOTTSDALE	AZ		04/01/2016		0	0	0	0	0	0	0	6,611	6,611	0	0	0
706110113	SCOTTSDALE	AZ		09/01/2019		0	0	0	0	0	0	0	2,199	2,199	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	42,258	42,258	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	96,966	96,966	0	0	0
706109529	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	47,128	47,128	0	0	0
706109909	CHINO	CA		12/16/2015		0	0	0	0	0	0	0	15,008	15,008	0	0	0
706109913	CHINO	CA		01/04/2016		0	0	0	0	0	0	0	16,796	16,796	0	0	0
706109901	CITY OF INDUSTRY	CA		12/16/2015		0	0	0	0	0	0	0	63,681	63,681	0	0	0
706109903	CITY OF INDUSTRY	CA		12/16/2015		0	0	0	0	0	0	0	19,982	19,982	0	0	0
706110330	CITY OF INDUSTRY	CA		10/16/2017		0	0	0	0	0	0	0	50,473	50,473	0	0	0
706110833	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	35,359	35,359	0	0	0
706110836	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	10,488	10,488	0	0	0
706110837	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	17,176	17,176	0	0	0
706110838	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	24,931	24,931	0	0	0
706110839	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	39,770	39,770	0	0	0
706110840	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	21,155	21,155	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	3,388	3,388	0	0	0
706109805	CYPRESS	CA		04/01/2016		0	0	0	0	0	0	0	21,536	21,536	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	58,986	58,986	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	19,530	19,530	0	0	0
706109894	FOLSOM	CA		10/15/2015		0	0	0	0	0	0	0	51,698	51,698	0	0	0
706110425	FREMONT	CA		09/01/2019		0	0	0	0	0	0	0	2,473	2,473	0	0	0
706109525	GLENDALE	CA		04/01/2016		0	0	0	0	0	0	0	28,270	28,270	0	0	0
706108529	GOLETA	CA		08/18/2011		0	0	0	0	0	0	0	140,184	140,184	0	0	0
717610253	GONZALES	CA		04/01/2016		0	0	0	0	0	0	0	32,160	32,160	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	6,223	6,223	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	1,743	1,743	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	21,284	21,284	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	10,391	10,391	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	97,521	97,521	0	0	0
706109838	LOS ANGELES	CA		04/01/2016		0	0	0	0	0	0	0	42,352	42,352	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	20,509	20,509	0	0	0
706110853	LOS ANGELES	CA		10/03/2019		0	0	0	0	0	0	0	16,764	16,764	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	12,613	12,613	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	7,843	7,843	0	0	0
706109898	ONTARIO	CA		12/16/2015		0	0	0	0	0	0	0	6,731	6,731	0	0	0
706108847	RANCHO CUCAMONGA	CA		04/01/2016		0	0	0	0	0	0	0	15,363	15,363	0	0	0
706109797	REDWOOD CITY	CA		04/01/2016		0	0	0	0	0	0	0	22,301	22,301	0	0	0
706109820	SACRAMENTO	CA		04/01/2016		0	0	0	0	0	0	0	32,289	32,289	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	14,953	14,953	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	59,630	59,630	0	0	0
706107047	SAN JOSE	CA		04/01/2016		0	0	0	0	0	0	0	43,856	43,856	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	7,659	7,659	0	0	0
706109837	SAN RAMON	CA		04/01/2016		0	0	0	0	0	0	0	28,138	28,138	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	19,981	19,981	0	0	0
706106398	SIMI VALLEY	CA		04/01/2016		0	0	0	0	0	0	0	13,796	13,796	0	0	0
706110112	THOUSAND OAKS	CA		09/01/2019		0	0	0	0	0	0	0	3,238	3,238	0	0	0
706106587	WALNUT	CA		04/01/2016		0	0	0	0	0	0	0	46,421	46,421	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal					
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
706109899	WALNUT	CA		01/04/2016		0	0	0	0	0	0	0	5,721	5,721	0	0	0
706109900	WALNUT	CA		12/16/2015		0	0	0	0	0	0	0	5,890	5,890	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	9,097	9,097	0	0	0
706106313	WATSONVILLE	CA		04/01/2016		0	0	0	0	0	0	0	45,343	45,343	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	20,304	20,304	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	50,660	50,660	0	0	0
706109237	CENTENNIAL	CO		04/01/2016		0	0	0	0	0	0	0	24,628	24,628	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	19,500	19,500	0	0	0
706110880	DAVENPORT	FL		11/19/2019		0	0	0	0	0	0	0	18,010	18,010	0	0	0
706109614	JACKSONVILLE	FL		04/01/2016		0	0	0	0	0	0	0	44,830	44,830	0	0	0
706109592	NEPTUNE BEACH	FL		04/01/2016		0	0	0	0	0	0	0	8,710	8,710	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	40,354	40,354	0	0	0
706110164	KENNESAW	GA		09/01/2016		0	0	0	0	0	0	0	28,055	28,055	0	0	0
706110165	KENNESAW	GA		07/18/2016		0	0	0	0	0	0	0	6,000	6,000	0	0	0
749000040	LONDON	GBR		04/01/2016		0	0	0	0	0	0	0	7,530	6,780	(750)	0	(750)
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	66,832	63,226	(3,607)	0	(3,607)
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	107	107	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	25,831	25,831	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	7,634	7,634	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	47,458	47,458	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	81,831	81,831	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	13,744	13,744	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	296	296	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	7,883	7,883	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	1,269	1,269	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	8,818	8,818	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	7,519	7,519	0	0	0
706110389	CADILLAC	MI		08/04/2017		0	0	0	0	0	0	0	169	169	0	0	0
706109965	GRAND BLANC	MI		04/01/2016		0	0	0	0	0	0	0	10,152	10,152	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	8,362	8,362	0	0	0
706110388	MARQUETTE	MI		08/04/2017		0	0	0	0	0	0	0	626	626	0	0	0
706110406	BILLINGS	MT		08/04/2017		0	0	0	0	0	0	0	94	94	0	0	0
706109258	CHARLOTTE	NC		04/01/2016		0	0	0	0	0	0	0	67,782	66,190	0	(1,592)	(1,592)
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	51,926	51,926	0	0	0
706109808	PERTH AMBOY	NJ		04/01/2016		0	0	0	0	0	0	0	42,796	42,796	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	16,804	16,804	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	93,921	93,921	0	0	0
706110337	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	11,828	11,828	0	0	0
706110338	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	36,444	36,444	0	0	0
706110339	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	7,329	7,329	0	0	0
706111051	NEW YORK	NY		03/20/2020		0	0	0	0	0	0	0	14,246	14,246	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	27,587	27,587	0	0	0
706109596	FAIRFIELD	OH		04/01/2016		0	0	0	0	0	0	0	10,183	10,183	0	0	0
706109600	HAMILTON	OH		04/01/2016		0	0	0	0	0	0	0	14,974	14,974	0	0	0
706109495	BEAVERTON	OR		04/01/2016		0	0	0	0	0	0	0	30,017	30,017	0	0	0
706109851	BEAVERTON	OR		04/01/2016		0	0	0	0	0	0	0	15,960	15,960	0	0	0
706110396	BEAVERTON	OR		08/04/2017		0	0	0	0	0	0	0	23	23	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	39	39	0	0	0
706110394	GRESHAM	OR		08/04/2017		0	0	0	0	0	0	0	36	36	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	4,773	4,773	0	0	0
706109005	PORTLAND	OR		04/01/2016		0	0	0	0	0	0	0	570	570	0	0	0
706109266	PORTLAND	OR		04/01/2016		0	0	0	0	0	0	0	5,355	5,355	0	0	0
706110397	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	36	36	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706110398	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	38	38	0	0	0
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	28	28	0	0	0
706108826	BETHLEHEM	PA		04/01/2016		0	0	0	0	0	0	0	52,089	52,089	0	0	0
706109856	HORSHAM TOWNSHIP	PA		04/01/2016		0	0	0	0	0	0	0	23,899	23,899	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	93,475	93,475	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	6,172	6,172	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	4,462	4,462	0	0	0
706110066	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	8,168	8,168	0	0	0
706110067	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	5,192	5,192	0	0	0
706110068	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	4,971	4,971	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	5,605	5,605	0	0	0
706109538	HOUSTON	TX		04/01/2016		0	0	0	0	0	0	0	62,671	62,671	0	0	0
706110512	HOUSTON	TX		03/09/2018		0	0	0	0	0	0	0	440,557	440,557	0	0	0
706108877	LA PORTE	TX		04/01/2016		0	0	0	0	0	0	0	14,839	14,839	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	168,754	168,754	0	0	0
706109998	THE COLONY	TX		09/01/2019		0	0	0	0	0	0	0	2,261	2,261	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	17,413	17,413	0	0	0
706108833	ARLINGTON	VA		04/01/2016		0	0	0	0	0	0	0	25,309	25,309	0	0	0
706109470	ARLINGTON	VA		04/01/2016		0	0	0	0	0	0	0	5,174	5,174	0	0	0
706110325	FALLS CHURCH	VA		08/10/2017		0	0	0	0	0	0	0	33,732	33,732	0	0	0
706111061	FALLS CHURCH	VA		04/08/2020		0	0	0	0	0	0	0	6,883	6,883	0	0	0
706109616	RESTON	VA		04/01/2016		0	0	0	0	0	0	0	17,648	17,648	0	0	0
706110402	AUBURN	WA		08/04/2017		0	0	0	0	0	0	0	48	48	0	0	0
706109450	BELLEVUE	WA		04/01/2016		0	0	0	0	0	0	0	26,801	26,801	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	28,224	28,224	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	21,478	21,478	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	19,651	19,651	0	0	0
706109720	SEATAC	WA		04/01/2016		0	0	0	0	0	0	0	39,977	39,977	0	0	0
706109319	SEATTLE	WA		04/01/2016		0	0	0	0	0	0	0	10,384	10,384	0	0	0
706109454	SEATTLE	WA		04/01/2016		0	0	0	0	0	0	0	12,744	12,744	0	0	0
706110033	SEATTLE	WA		03/08/2016		0	0	0	0	0	0	0	20,100	20,100	0	0	0
706110964	SEATTLE	WA		11/22/2019		0	0	0	0	0	0	0	9,591	9,591	0	0	0
706111082	SEATTLE	WA		07/15/2020		0	0	0	0	0	0	0	19,759	19,759	0	0	0
706110393	VANCOUVER	WA		08/04/2017		0	0	0	0	0	0	0	68	68	0	0	0
706110403	YELM	WA		08/04/2017		0	0	0	0	0	0	0	28	28	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	3,898,771	3,892,823	(4,357)	(1,592)	(5,949)
706111068	MESA	AZ		04/28/2020		14,433,000	0	0	0	0	0	0	14,433,000	14,433,000	0	0	0
706108689	SCOTTSDALE	AZ		04/01/2016		588,432	0	(661)	0	0	(661)	0	570,327	570,327	0	0	0
706110410	SCOTTSDALE	AZ		06/23/2017		23,891,800	0	0	0	0	0	0	23,891,800	23,891,800	0	0	0
706110417	SUN CITY WEST	AZ		11/08/2017		7,204,000	0	0	0	0	0	0	7,204,000	7,204,000	0	0	0
706110084	ANAHEIM	CA		05/31/2016		3,968,650	0	0	0	0	0	0	3,863,486	3,863,486	0	0	0
706110154	BUENA PARK	CA		09/01/2019		695,836	0	(510)	0	0	(510)	0	694,564	694,564	0	0	0
706109529	CHINO	CA		04/01/2016		8,146,098	0	(8,794)	0	0	(8,794)	0	8,006,860	8,006,860	0	0	0
706109909	CHINO	CA		12/16/2015		2,706,971	0	0	0	0	0	0	2,669,633	2,669,633	0	0	0
706109913	CHINO	CA		01/04/2016		3,036,209	0	0	0	0	0	0	2,994,422	2,994,422	0	0	0
706109901	CITY OF INDUSTRY	CA		12/16/2015		11,486,132	0	0	0	0	0	0	11,327,701	11,327,701	0	0	0
706109903	CITY OF INDUSTRY	CA		12/16/2015		3,604,236	0	0	0	0	0	0	3,554,522	3,554,522	0	0	0
706110330	CITY OF INDUSTRY	CA		10/16/2017		10,574,345	0	0	0	0	0	0	10,448,803	10,448,803	0	0	0
706109467	COSTA MESA	CA		01/07/2015		2,371,855	0	(2,209)	0	0	(2,209)	0	2,366,359	2,366,359	0	0	0
706111186	COSTA MESA	CA		05/20/2021		0	0	0	0	0	0	0	8,895,000	8,895,000	0	0	0
706109805	CYPRESS	CA		04/01/2016		3,668,845	0	564	0	0	564	0	3,616,679	3,616,679	0	0	0
706110203	DANVILLE	CA		05/22/2017		5,684,940	0	0	0	0	0	0	5,636,374	5,636,374	0	0	0
706110425	FREMONT	CA		09/01/2019		669,225	0	(608)	0	0	(608)	0	661,550	661,550	0	0	0
706109525	GLENDALE	CA		04/01/2016		9,927,673	0	(7,657)	0	0	(7,657)	0	9,838,245	9,838,245	0	0	0
706109709	LA PUENTE	CA		12/10/2014		868,832	0	0	0	0	0	0	853,355	853,355	0	0	0
706109710	LA PUENTE	CA		12/10/2014		243,419	0	0	0	0	0	0	239,083	239,083	0	0	0
706109838	LOS ANGELES	CA		04/01/2016		9,554,708	0	1,786	0	0	1,786	0	9,453,746	9,453,746	0	0	0

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706110437	LOS ANGELES	CA		01/02/2018		10,806,191	0	0	0	0	0	0	10,724,503	10,724,503	0	0	0
706111176	LOS ANGELES	CA		03/10/2021		11,940,000	0	0	0	0	0	0	11,940,000	11,940,000	0	0	0
706109898	ONTARIO	CA		12/16/2015		1,214,058	0	0	0	0	0	0	1,197,313	1,197,313	0	0	0
706109853	PERRIS	CA		04/01/2016		7,770,261	0	(1,855)	0	0	(1,855)	0	7,765,643	7,765,643	0	0	0
706110081	PLEASANTON	CA		04/29/2016		4,313,300	0	0	0	0	0	0	4,313,300	4,313,300	0	0	0
706110163	PLEASANTON	CA		08/15/2016		19,278,000	0	0	0	0	0	0	19,278,000	19,278,000	0	0	0
706108847	RANCHO CUCAMONGA	CA		04/01/2016		2,409,263	0	(2,848)	0	0	(2,848)	0	2,363,934	2,363,934	0	0	0
706109797	REDWOOD CITY	CA		04/01/2016		3,717,073	0	(281)	0	0	(281)	0	3,679,317	3,679,317	0	0	0
706109820	SACRAMENTO	CA		04/01/2016		11,084,541	0	(2,540)	0	0	(2,540)	0	10,997,457	10,997,457	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		4,315,501	0	0	0	0	0	0	4,278,291	4,278,291	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		17,264,447	0	0	0	0	0	0	17,116,062	17,116,062	0	0	0
706108824	SAN JOSE	CA		10/02/2012		683,068	0	0	0	0	0	0	664,014	664,014	0	0	0
706106398	SIMI VALLEY	CA		04/01/2016		1,239,474	0	(3,295)	0	0	(3,295)	0	1,196,924	1,196,924	0	0	0
706109793	VALENCIA	CA		05/02/2016		9,700,536	0	0	0	0	0	0	9,700,536	9,700,536	0	0	0
706106587	WALNUT	CA		04/01/2016		2,461,360	0	(10,173)	0	0	(10,173)	0	2,320,437	2,320,437	0	0	0
706109899	WALNUT	CA		01/04/2016		1,034,209	0	0	0	0	0	0	1,019,975	1,019,975	0	0	0
706109900	WALNUT	CA		12/16/2015		1,062,301	0	0	0	0	0	0	1,047,649	1,047,649	0	0	0
717610320	WHEATLAND	CA		11/03/2011		1,112,500	0	0	0	0	0	0	1,031,250	1,031,250	0	0	0
717610542	WHEATLAND	CA		07/12/2012		212,500	0	0	0	0	0	0	193,750	193,750	0	0	0
706110100	AURORA	CO		07/15/2016		3,735,669	0	0	0	0	0	0	3,685,145	3,685,145	0	0	0
706110059	DENVER	CO		05/06/2016		10,913,103	0	0	0	0	0	0	10,913,103	10,913,103	0	0	0
706110421	WASHINGTON	DC		08/04/2017		20,000,000	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0
717610378	TRIPOLI	IA		04/01/2016		742,080	0	(1,365)	0	0	(1,365)	0	738,573	738,573	0	0	0
717610998	TRIPOLI	IA		04/01/2016		282,263	0	(332)	0	0	(332)	0	281,405	281,405	0	0	0
717610478	WILLIAMSBURG	IA		04/01/2016		3,586,554	0	(3,980)	0	0	(3,980)	0	3,577,245	3,577,245	0	0	0
706110455	BOISE	ID		01/02/2018		7,140,000	0	0	0	0	0	0	7,140,000	7,140,000	0	0	0
706110275	ARLINGTON	MA		04/28/2017		7,108,800	0	0	0	0	0	0	7,108,800	7,108,800	0	0	0
706109963	GUADALAJARA	MEX		04/01/2016		4,155,101	0	(3,465)	0	0	(3,465)	0	4,146,483	4,146,483	0	0	0
706109965	GRAND BLANC	MI		04/01/2016		768,196	0	(530)	0	0	(530)	0	741,604	741,604	0	0	0
706110303	JERSEY CITY	NJ		04/28/2017		8,724,000	0	0	0	0	0	0	8,724,000	8,724,000	0	0	0
706109808	PERTH AMBOY	NJ		04/01/2016		2,850,078	0	(411)	0	0	(411)	0	2,742,467	2,742,467	0	0	0
706109706	NEW YORK	NY		04/01/2016		8,305,145	0	(1,909)	0	0	(1,909)	0	8,300,394	8,300,394	0	0	0
706109806	NEW YORK	NY		10/23/2015		22,500,000	0	0	0	0	0	0	22,500,000	22,500,000	0	0	0
706110167	NEW YORK	NY		09/14/2016		16,927,133	0	(1,404)	0	0	(1,404)	0	16,689,811	16,689,811	0	0	0
706110337	NEW YORK	NY		11/08/2017		2,368,097	0	0	0	0	0	0	2,338,662	2,338,662	0	0	0
706110338	NEW YORK	NY		11/08/2017		7,296,572	0	0	0	0	0	0	7,205,878	7,205,878	0	0	0
706110339	NEW YORK	NY		11/08/2017		1,467,411	0	0	0	0	0	0	1,449,171	1,449,171	0	0	0
706110358	NEW YORK	NY		10/04/2017		14,056,640	0	0	0	0	0	0	14,056,640	14,056,640	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		7,166,163	0	0	0	0	0	0	7,097,531	7,097,531	0	0	0
706109851	BEAVERTON	OR		04/01/2016		3,784,585	0	234	0	0	234	0	3,745,452	3,745,452	0	0	0
706109266	PORTLAND	OR		04/01/2016		1,434,025	0	(2,762)	0	0	(2,762)	0	1,413,820	1,413,820	0	0	0
706110038	PORTLAND	OR		04/01/2016		12,049,387	0	(3,255)	0	0	(3,255)	0	12,041,284	12,041,284	0	0	0
706109856	HORSHAM TOWNSHIP	PA		04/01/2016		2,820,580	0	(601)	0	0	(601)	0	2,759,602	2,759,602	0	0	0
706110272	PLYMOUTH MEETING	PA		01/31/2017		5,700,000	0	0	0	0	0	0	5,700,000	5,700,000	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		1,103,100	0	0	0	0	0	0	1,091,999	1,091,999	0	0	0
717611984	WASTA	SD		11/05/2020		851,500	0	0	0	0	0	0	851,500	851,500	0	0	0
706108753	HOUSTON	TX		06/07/2012		818,096	0	0	0	0	0	0	804,163	804,163	0	0	0
706110195	HOUSTON	TX		09/20/2016		40,000,000	0	0	0	0	0	0	40,000,000	40,000,000	0	0	0
706108877	LA PORTE	TX		04/01/2016		3,125,990	0	(2,662)	0	0	(2,662)	0	3,082,419	3,082,419	0	0	0
706110207	PFLUGERVILLE	TX		09/09/2016		22,500,000	0	0	0	0	0	0	22,500,000	22,500,000	0	0	0
706109998	THE COLONY	TX		09/01/2019		739,332	0	(1,049)	0	0	(1,049)	0	731,089	731,089	0	0	0
706108672	ARLINGTON	VA		12/29/2011		2,318,711	0	0	0	0	0	0	2,275,431	2,275,431	0	0	0
706108833	ARLINGTON	VA		04/01/2016		7,118,636	0	(11,506)	0	0	(11,506)	0	7,027,004	7,027,004	0	0	0
706110036	BELLEVUE	WA		05/06/2016		7,231,070	0	0	0	0	0	0	7,160,848	7,160,848	0	0	0
706110079	KENT	WA		08/23/2016		3,979,586	0	0	0	0	0	0	3,926,140	3,926,140	0	0	0
706111113	RENTON	WA		09/17/2020		4,075,070	0	0	0	0	0	0	4,075,070	4,075,070	0	0	0
706109720	SEATAC	WA		04/01/2016		14,081,349	0	(12,873)	0	0	(12,873)	0	14,009,303	14,009,303	0	0	0
706110286	TUKWILA	WA		09/01/2019		1,906,370	0	(2,675)	0	0	(2,675)	0	1,899,713	1,899,713	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
0499999. Mortgages transferred						520,674,181	0	(89,626)	0	0	(89,626)	0	526,579,613	526,579,613	0	0	0
0599999 - Totals						536,776,003	0	(189,510)	0	0	(189,510)	(177,494)	546,311,447	546,491,741	190,290	(9,997)	180,293

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	DRA Growth and Income Fund IX, LLC - PALAC	New York	NY	Manageco IX, LLC		01/13/2017		0	119,636	0	0	0.462
000000-00-0	General Atlantic Investment Partners 2016, L.P.- PALAC	New York	NY	General Atlantic GP 2016, LLC		05/20/2016	3	0	(22,867)	0	0	0.998
000000-00-0	Highstar Capital IV, LP - PALAC GA	New York	NY	Highstar Capital GP IV, LP		02/09/2011		0	778	0	0	0.126
000000-00-0	Insight Partners Opportunities Fund I, L.P. - PALAC-GA	New York	NY	Insight Associate Opportunities I, L.P.		04/22/2021	2	1,638,000	0	0	0	0.404
000000-00-0	K5 Private Investors, L.P. - PALAC-GA	Manhattan Beach	CA	K5 Capital Advisors, L.P.		06/29/2021	3	475,392	0	0	0	0.382
000000-00-0	Kainos Capital Partners II LP - PALAC GA	Dallas	TX	KCP II GP LP		12/19/2016	3	0	(1,919)	0	0	0.089
000000-00-0	Pramerica Real Estate Capital III (Core Debt) L.P. -PALAC GA	MADISON	NJ	PGIM, Inc.		03/06/2013		0	1,998	0	0	0.710
000000-00-0	Trivest Growth Investment Fund, LP -PALAC	Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3	0	36,115	0	0	0.179
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,113,392	133,741	0	0	XXX
000000-00-0	Passaic Fund LLC - PALAC	Newark	NJ	Prudential		06/27/2018	13	0	6,742,312	0	0	41.410
000000-00-0	PGIM Agricultural Investors, LP - PALAC	Newark	NJ	PGIM Agricultural Investors GP, LLC		10/15/2018		0	873,675	0	0	49.500
2099999. Joint Venture Interests - Common Stock - Affiliated								0	7,615,987	0	0	XXX
4899999. Total - Unaffiliated								2,113,392	133,741	0	0	XXX
4999999. Total - Affiliated								0	7,615,987	0	0	XXX
5099999 - Totals								2,113,392	7,749,728	0	0	XXX

E03

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PALAC-GA	Boston	MA	Asset Disposed (Project Lynx)	12/01/2011	06/30/2021	278,653	15,295	0	0	0	15,295	0	293,915	289,912	0	(4,003)	(4,003)	(68)
000000-00-0	ASF VII B, LP-PALAC-GA	Edinburgh	GBR	Asset Disposed (Project Lynx)	11/17/2015	06/30/2021	2,880,295	(33,951)	0	0	0	(33,951)	0	2,407,686	2,526,569	0	118,883	118,883	506,424
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PALAC-GA	New York	NY	Asset Disposed (Project Lynx)	01/31/2011	06/30/2021	172,000	(12,212)	0	0	0	(12,212)	0	138,912	152,322	0	13,410	13,410	12,649
000000-00-0	Catalyst Fund Limited Partnership III - PALAC-GA	Toronto	CA	Asset Disposed (Project Lynx)	09/01/2010	06/30/2021	327,766	578,558	0	0	0	578,558	0	906,324	264,072	0	(642,252)	(642,252)	0
000000-00-0	Catalyst Fund Limited Partnership IV - PALAC-GA	Toronto	CA	Asset Disposed (Project Lynx)	07/13/2012	06/30/2021	194,072	888,428	0	0	0	888,428	0	1,082,500	150,502	0	(931,998)	(931,998)	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PALAC GA	New York	NY	Asset Disposed (Project Lynx)	05/31/2013	06/30/2021	71,425	23,904	0	0	0	23,904	0	89,473	65,172	0	(24,301)	(24,301)	0
000000-00-0	Darby Asia Opportunities Fund III L.P. - PALAC-GA	Grand Cayman	CYM	Asset Disposed (Project Lynx)	09/20/2011	06/30/2021	445,499	(13,165)	0	0	0	(13,165)	0	432,334	457,582	0	25,248	25,248	0
000000-00-0	DRA Growth and Income Fund IX, LLC - PALAC	New York	NY	Asset Disposed (Project Lynx)	01/13/2017	06/30/2021	6,219,858	0	0	0	0	0	0	6,339,494	6,616,464	0	276,970	276,970	466,089
000000-00-0	EIF United States Power Fund IV, LP - PALAC-GA	Needham	MA	Asset Disposed (Project Lynx)	11/28/2011	06/30/2021	560,581	86,717	0	0	0	86,717	0	645,108	538,685	0	(106,423)	(106,423)	(1)
000000-00-0	General Atlantic Investment Partners 2016, L.P.- PALAC	New York	NY	Asset Disposed (Project Lynx)	05/20/2016	06/30/2021	8,239,774	(2,884,622)	0	0	0	(2,884,622)	0	5,328,861	9,519,034	0	4,190,173	4,190,173	1,262,343
000000-00-0	Highstar Capital IV, LP - PALAC GA	New York	NY	Asset Disposed (Project Lynx)	02/09/2011	06/30/2021	302,841	259,596	0	0	0	259,596	0	563,215	281,147	0	(282,068)	(282,068)	(9,900)

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	ICG Europe Fund V No. 1, LP - PALAC GA	St. Helier	JEY	Asset Disposed (Project Lynx)	04/27/2012	06/30/2021	172,275	(19,941)	0	0	0	(19,941)	107,224	147,101	161,900	(112,457)	14,799	(97,658)	0
000000-00-0	Insight Partners Opportunities Fund I, L.P. - PALAC-GA	New York	NY	Asset Disposed (Project Lynx)	04/22/2021	06/30/2021	0	0	0	0	0	0	0	1,638,000	1,638,000	0	0	0	0
000000-00-0	K5 Private Investors, L.P. - PALAC-GA	Manhattan Beach	CA	Asset Disposed (Project Lynx)	06/29/2021	06/30/2021	0	0	0	0	0	0	0	475,392	475,392	0	0	0	(371,080)
000000-00-0	Kainos Capital Partners II LP - PALAC GA	Dallas	TX	Asset Disposed (Project Lynx)	12/19/2016	06/30/2021	793,926	(197,442)	0	0	0	(197,442)	0	594,565	594,565	0	0	0	377,292
000000-00-0	KAWP Holdings, L.P. - PALAC-GA	Mount Kisco	NY	Asset Disposed (Project Lynx)	12/18/2020	06/30/2021	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0	0
000000-00-0	MezzVest III, L.P. - PALAC GA	St. Helier	JEY	Asset Disposed (Project Lynx)	02/24/2012	06/30/2021	625,190	74,664	0	0	0	74,664	36,752	677,097	636,201	(53,526)	(40,896)	(94,422)	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PALAC GA	Fort Worth	TX	Asset Disposed (Project Lynx)	07/20/2012	06/30/2021	51,825	14,152	0	0	0	14,152	0	65,977	51,825	0	(14,152)	(14,152)	0
000000-00-0	Pramerica Real Estate Capital I L.P. -PALAC GA	MADISON	NJ	Asset Disposed (Project Lynx)	08/26/2010	06/30/2021	0	691,533	0	0	0	691,533	184,891	691,533	0	(184,891)	(691,533)	(876,424)	0
000000-00-0	Pramerica Real Estate Capital III (Core Debt) L.P. -PALAC GA	MADISON	NJ	Asset Disposed (Project Lynx)	03/06/2013	06/30/2021	0	171,576	0	0	0	171,576	54,223	173,526	253	(54,271)	(173,274)	(227,545)	0
000000-00-0	Pramerica Real Estate Capital VI, L.P. - PALAC GA	MADISON	NJ	Asset Disposed (Project Lynx)	09/30/2016	06/30/2021	4,863,835	180,644	0	0	0	180,644	283,826	4,775,761	4,748,135	(230,389)	(27,626)	(258,015)	71,436
000000-00-0	PRECap IV -PALAC GA	MADISON	NJ	Asset Disposed (Project Lynx)	06/20/2013	06/30/2021	98,918	75,370	0	0	0	75,370	75,633	175,306	99,390	(74,615)	(75,916)	(150,531)	0
000000-00-0	Prudential Capital Partners II, L.P. PALAC GA	Chicago	IL	Asset Disposed (Project Lynx)	04/01/2016	05/26/2021	944,198	663,608	0	0	0	663,608	0	1,607,806	1,607,806	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PALAC	Chicago	IL	Asset Disposed (Project Lynx)	12/20/2012	06/30/2021	7,303,717	0	0	0	0	0	0	6,533,285	6,533,285	0	0	0	163,164
000000-00-0	Trivest Growth Investment Fund, LP -PALAC	Coral Gables	FL	Asset Disposed (Project Lynx)	01/17/2017	06/30/2021	260,603	(17,264)	0	0	0	(17,264)	0	279,454	358,539	0	79,085	79,085	15,989
1999999. Joint Venture Interests - Common Stock - Unaffiliated							39,807,251	545,448	0	0	0	545,448	742,549	41,062,624	42,766,751	(710,149)	1,704,127	993,977	2,494,338
000000-00-0	Passaic Fund LLC - PALAC	Newark	NJ	Partially Disposed	06/27/2018	06/30/2021	0	0	0	0	0	0	0	10,949,428	10,949,428	0	0	0	0
000000-00-0	PGIM Agricultural Investors, LP - PALAC	Newark	NJ	Partially Disposed	10/15/2018	06/30/2021	0	0	0	0	0	0	0	376,334	376,334	0	0	0	0
000000-00-0	Vailsburg Fund LLC -PALAC	Newark	NJ	Partially Disposed	10/01/2013	06/30/2021	0	0	0	0	0	0	0	1,811,986	1,811,986	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	13,137,748	13,137,748	0	0	0	0
000000-00-0	PRISA, LP -PALAC GA	MADISON	NJ	Asset Disposed (Project Lynx)	09/30/2016	06/30/2021	46,950,198	(11,154,969)	0	0	0	(11,154,969)	0	35,795,229	49,735,089	0	13,939,860	13,939,860	0
000000-00-0	Prudential US Real Estate Debt Fund, L.P. - PALAC GA	MADISON	NJ	Asset Disposed	12/16/2011	06/30/2021	0	85,886	0	0	0	85,886	0	85,886	85,886	0	0	0	(85,886)
2199999. Joint Venture Interests - Real Estate - Unaffiliated							46,950,198	(11,069,083)	0	0	0	(11,069,083)	0	35,881,115	49,820,975	0	13,939,860	13,939,860	(85,886)
4899999. Total - Unaffiliated							86,757,449	(10,523,635)	0	0	0	(10,523,635)	742,549	76,943,739	92,587,726	(710,149)	15,643,987	14,933,838	2,408,452
4999999. Total - Affiliated							0	0	0	0	0	0	0	13,137,748	13,137,748	0	0	0	0
5099999 - Totals							86,757,449	(10,523,635)	0	0	0	(10,523,635)	742,549	90,081,487	105,725,474	(710,149)	15,643,987	14,933,838	2,408,452

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
912810-SS-8	UNITED STATES TREASURY TREASURY 1.625%		06/21/2021	Merrill Lynch,Pierce,Fenner &		67,031,250	75,000,000	125,849	1.A
0599999. Subtotal - Bonds - U.S. Governments						67,031,250	75,000,000	125,849	XXX
77586R-AC-4	ROMANIA GOVT FOREIGN 6.125% 01/22/44	D	04/29/2021	Various		8,088,060	6,150,000	102,960	2.C FE
29135L-AA-8	ABU DHABI (EMIRATE OF) GOVT FOREIGN	D	06/01/2021	PGIM, Inc.		204,460	1,200,000	0	1.C FE
1099999. Subtotal - Bonds - All Other Governments						8,292,520	7,350,000	102,960	XXX
3140JQ-JQ-7	FNMA POOL NO BN7470 2.000% 11/01/35		04/27/2021	Citigroup Capital Markets Inc		500,030	482,538	777	1.A FE
889251-GL-2	Toledo-Lucas Cnty Port Auth Senior Secur		06/01/2021	PGIM, Inc.		1,780,690	1,695,000	2,689	1.G FE
3199999. Subtotal - Bonds - U.S. Special Revenues						2,280,720	2,177,538	3,466	XXX
00817Y-AF-5	AETNA INC CORPORATE 6.625% 06/15/36		06/01/2021	PGIM, Inc.		6,874,877	4,800,000	147,517	2.B FE
009158-BB-1	AIR PRODS & CHEMS INC CORPORATE 1.500%		06/01/2021	PGIM, Inc.		2,396,927	2,337,000	4,577	1.F FE
01400E-AB-9	ALCON FINANCE CORP CORPORATE 3.000% 09		06/01/2021	PGIM, Inc.		3,130,332	3,000,000	17,250	2.B FE
01400E-AD-5	ALCON FINANCE CORP CORPORATE 2.600% 05		06/01/2021	PGIM, Inc.		15,184,407	15,000,000	5,417	2.B FE
01882Y-AC-0	ALLIANT ENERGY FINANCE LLC CORPORATE 1		06/01/2021	PGIM, Inc.		850,489	860,000	2,575	2.B FE
03040W-AD-7	AMERICAN WATER CAPITAL CORP. CORPORATE		05/10/2021	JANE STREET EXECUTION SERVICES		949,611	650,000	3,214	2.A FE
036752-AB-9	ANTHEM INC CORPORATE 3.650% 12/01/27		06/01/2021	PGIM, Inc.		5,020,114	4,500,000	456	2.B FE
037389-BB-8	AON CORP CORPORATE 4.500% 12/15/28		06/01/2021	PGIM, Inc.		18,203,119	15,687,000	327,466	2.A FE
037833-EB-2	APPLE COMPUTER INC CORPORATE 0.700% 02		06/01/2021	PGIM, Inc.		9,917,191	10,000,000	22,167	1.B FE
03820C-B@-3	Applied Industrial Tech, Inc. Sr. Unsecu		06/01/2021	PGIM, Inc.		2,143,297	2,040,000	5,411	2.C
03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE 4.011%		06/01/2021	PGIM, Inc.		2,551,278	2,253,000	41,921	2.A FE
039482-AA-2	ARCHER DANIELS MIDLAND CO CORPORATE 2.		06/01/2021	PGIM, Inc.		12,984,134	12,111,000	60,134	1.F FE
039482-AB-0	ARCHER DANIELS MIDLAND CO CORPORATE 3.		06/01/2021	PGIM, Inc.		3,281,960	3,000,000	17,604	1.F FE
040555-CS-1	ARIZONA PUB SVC CO CORPORATE 3.150% 05		06/01/2021	PGIM, Inc.		2,651,338	2,459,000	3,658	1.G FE
040555-CV-4	ARIZONA PUB SVC CO CORPORATE 2.550% 09		06/01/2021	PGIM, Inc.		2,637,768	2,500,000	13,635	1.G FE
05526D-BJ-3	BAT CAPITAL CORP CORPORATE 3.215% 09/0		06/01/2021	PGIM, Inc.		9,203,341	8,669,000	66,580	2.B FE
05526D-BP-9	BAT CAPITAL CORP CORPORATE 4.700% 04/0		06/01/2021	PGIM, Inc.		8,673,548	7,692,000	60,254	2.B FE
06541J-AF-8	BANK_21-BN34 CMBS 2.156% 06/15/63		06/14/2021	WELLS FARGO SEC LLC		1,918,981	1,900,000	2,617	1.A FE
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE		04/16/2021	Barclays Capital Inc		4,327,921	3,265,000	72,374	2.B FE
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE		06/01/2021	PGIM, Inc.		10,592,255	7,975,000	2,525	2.B FE
081437-AS-4	BEMIS INC CORPORATE 3.100% 09/15/26		06/01/2021	PGIM, Inc.		6,457,064	6,000,000	39,783	2.B FE
08163D-AD-9	BENCHMARK MORTGAGE TRUST BMARK CMBS 2.		04/16/2021	Goldman Sachs & Co		8,079,720	8,000,000	14,112	1.A FE
08576P-AB-7	BERRY PLASTICS CORP CORPORATE 1.570% 0		06/01/2021	PGIM, Inc.		7,437,989	7,425,000	51,810	2.C FE
09247X-AR-2	BLACKROCK INC CORPORATE 1.900% 01/28/3		06/01/2021	PGIM, Inc.		3,646,210	3,700,000	24,214	1.D FE
11135F-AZ-4	BROADCOM INC CORPORATE 4.250% 04/15/26		06/01/2021	PGIM, Inc.		19,743,519	17,607,000	97,694	2.C FE
11135F-BC-4	BROADCOM INC CORPORATE 4.700% 04/15/25		06/01/2021	PGIM, Inc.		5,639,764	5,000,000	30,681	2.C FE
12469@-AA-5	C and J Clark America Inc. Senior Secure		06/01/2021	PGIM, Inc.		1,092,754	1,057,637	617	4.C
124857-AZ-6	CBS CORP CORPORATE 4.200% 06/01/29		06/01/2021	PGIM, Inc.		5,693,764	5,065,000	591	2.B FE
125523-AK-6	CIGNA CORP NEW CORPORATE 4.900% 12/15/		06/01/2021	PGIM, Inc.		2,500,932	2,000,000	45,461	2.A FE
125523-AX-8	CIGNA CORP NEW CORPORATE 7.875% 05/15/		06/01/2021	PGIM, Inc.		14,573,937	10,812,000	40,207	2.A FE
125523-CQ-1	CIGNA CORP NEW CORPORATE 3.400% 03/15/		05/05/2021	Morgan Stanley & Co, Inc		1,997,300	2,000,000	12,089	2.B FE
12626L-AD-4	COMM MORTGAGE TRUST CMBS 3.983% 08/10/		06/01/2021	Interest Capitalization		45,392	45,392	0	1.A FM
126408-HJ-5	CSX CORP CORPORATE 3.800% 03/01/28		06/01/2021	PGIM, Inc.		1,199,287	1,070,000	10,278	2.A FE
12737#-AA-9	CSFV Core II, LLC Sr. Unsecured 2.770%		04/01/2021	Direct		6,450,000	6,450,000	0	2.A Z
134429-BG-3	CAMPBELL SOUP CO CORPORATE 4.150% 03/1		06/01/2021	PGIM, Inc.		2,264,490	1,998,000	17,735	2.C FE
141781-BM-5	Cargill Inc CORPORATE 2.125% 04/23/30		06/01/2021	PGIM, Inc.		3,491,898	3,500,000	8,057	1.F FE
141781-BN-3	Cargill Inc CORPORATE 0.750% 02/02/26		06/01/2021	PGIM, Inc.		27,195,106	27,500,000	68,750	1.F FE
14913R-2H-9	CATERPILLAR FINANCIAL SERVICES CORPORATE		06/01/2021	PGIM, Inc.		2,547,887	2,550,000	1,077	1.F FE
14913R-2K-2	CATERPILLAR FINANCIAL SERVICES CORPORATE		06/01/2021	PGIM, Inc.		5,002,766	5,000,000	11,375	1.F FE
17327C-AM-5	CITIGROUP INC CORP FLOATER 1.122% 01/2		06/01/2021	PGIM, Inc.		34,942,744	35,321,000	136,504	2.A FE
177376-AG-5	CITRIX SYSTEMS INC CORPORATE 1.250% 03		06/01/2021	PGIM, Inc.		2,633,826	2,665,000	9,624	2.B FE
191216-CX-6	COCA COLA CO CORPORATE 2.600% 06/01/50		06/01/2021	Goldman Sachs & Co		890,148	972,000	140	1.E FE
191216-DL-1	COCA COLA CO CORPORATE 3.000% 03/05/51		05/04/2021	Various		4,902,234	4,986,000	24,886	1.E FE
21036P-AY-4	CONSTELLATION BRANDS INC CORPORATE 3.6		06/01/2021	PGIM, Inc.		7,513,458	6,825,000	73,028	2.B FE
21036P-BC-1	CONSTELLATION BRANDS INC CORPORATE 4.6		06/01/2021	PGIM, Inc.		3,954,981	3,390,000	7,444	2.B FE
22889#-AB-2	Oatey Co. Senior Unsecured Note 3.260%		06/01/2021	PGIM, Inc.		2,604,781	2,500,000	15,394	3.A
000000-00-0	Cypress Semiconductor Corp. Sr. Unsecure		06/16/2021	Direct		8,000,000	8,000,000	0	2.C Z
23338V-AM-8	DTE ELECTRIC CO CORPORATE 2.625% 03/01		06/01/2021	PGIM, Inc.		3,644,206	3,500,000	23,224	1.E 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
233851-BW-3	DAIMLER FINANCE NORTH AMERICA CORPORATE		06/01/2021	PGIM, Inc.		12,951,571	11,940,000	14,229	2.A FE
233851-DF-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		06/01/2021	PGIM, Inc.		6,717,924	6,060,000	63,125	2.A FE
233851-DW-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		06/01/2021	PGIM, Inc.		5,315,380	5,000,000	46,069	2.A FE
233851-DZ-4	DAIMLER FINANCE NORTH AMERICA CORPORATE		06/01/2021	PGIM, Inc.		13,978,741	13,477,000	65,232	2.A FE
233851-EC-4	DAIMLER FINANCE NORTH AMERICA CORPORATE		06/01/2021	PGIM, Inc.		965,439	955,000	3,462	2.A FE
244199-BG-9	DEERE & CO CORPORATE 2.875% 09/07/49		05/24/2021	Various		6,483,106	6,600,000	40,841	1.F FE
25239*-AA-8	DeZurik, Inc. Senior Note 6.500% 01/03		06/01/2021	PGIM, Inc.		870,539	848,250	9,343	4.B
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC CORPORATE		06/01/2021	PGIM, Inc.		2,640,785	2,455,000	18,116	2.C FE
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC CORPORATE		06/01/2021	PGIM, Inc.		6,291,100	5,500,000	60,638	2.C FE
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC CORPORATE		06/01/2021	PGIM, Inc.		12,073,625	11,003,000	86,924	2.C FE
25470D-BE-8	DISCOVERY COMMUNICATIONS LLC CORPORATE		06/01/2021	PGIM, Inc.		10,334,953	9,402,000	172,279	2.C FE
25470X-AY-1	DISH DBS CORP CORPORATE 7.750% 07/01/2		06/11/2021	Market Axess		370,338	325,000	11,474	4.C FE
256677-AF-2	DOLLAR GENERAL CORP CORPORATE 4.125% 0		06/01/2021	PGIM, Inc.		1,997,122	1,758,000	6,245	2.B FE
256677-AG-0	DOLLAR GENERAL CORP CORPORATE 3.500% 0		06/01/2021	PGIM, Inc.		2,722,155	2,500,000	14,340	2.B FE
260543-CY-7	DOW CHEMICAL CO/THE CORPORATE 4.800% 1		06/01/2021	PGIM, Inc.		6,993,889	5,900,000	1,573	2.B FE
26884T-AP-7	ERAC USA FINANCE LLC CORPORATE 3.800%		06/01/2021	PGIM, Inc.		7,192,538	6,500,000	21,269	2.A FE
26884T-AR-3	ERAC USA FINANCE LLC CORPORATE 3.300%		06/01/2021	PGIM, Inc.		1,091,225	1,000,000	92	2.A FE
276480-AE-0	EASTERN GAS TRANSMISSION AND S CORPORATE		06/30/2021	Taxable Exchange		2,003,112	2,000,000	15,733	1.G FE
278865-BF-6	Ecolab Inc CORPORATE 1.300% 01/30/31		06/01/2021	PGIM, Inc.		2,784,402	3,000,000	13,217	1.G FE
29248H-AB-9	EMPOWER FINANCE 2020 LP CORPORATE 1.77		06/01/2021	PGIM, Inc.		3,310,705	3,500,000	12,950	1.F FE
29364W-AW-8	ENTERGY LOUISIANA LLC CORPORATE 3.250%		06/01/2021	PGIM, Inc.		544,162	500,000	2,753	1.F FE
29365T-AK-0	Entergy Tx CORPORATE 1.750% 03/15/31		06/01/2021	PGIM, Inc.		2,832,624	3,000,000	11,229	2.A FE
302491-AU-9	FMC CORP CORPORATE 3.450% 10/01/29		06/01/2021	PGIM, Inc.		5,091,308	4,709,000	27,528	2.C FE
31620M-BR-6	Fidelity National Information CORPORATE		06/01/2021	PGIM, Inc.		12,295,987	12,375,000	35,578	2.B FE
31677A-AB-0	5TH 3RD BK MONEY MARKET 3.850% 03/15/2		06/01/2021	PGIM, Inc.		11,137,027	10,000,000	82,347	2.A FE
337738-AR-9	FISERV INC CORPORATE 4.200% 10/01/28		06/01/2021	PGIM, Inc.		11,427,174	10,000,000	71,167	2.B FE
337738-AU-2	FISERV INC CORPORATE 3.500% 07/01/29		06/01/2021	PGIM, Inc.		5,441,111	5,000,000	73,403	2.B FE
337738-BC-1	FISERV INC CORPORATE 2.650% 06/01/30		06/01/2021	PGIM, Inc.		3,068,015	3,000,000	221	2.B FE
36389*-AQ-8	E J Gallo Winery SRNT 7.560% 08/11/23		06/01/2021	PGIM, Inc.		44,023,469	40,995,000	172,179	1.G
37940X-AA-0	GLOBAL PAYMENTS INC CORPORATE 2.650% 0		06/01/2021	PGIM, Inc.		20,741,403	19,638,000	154,677	2.C FE
37940X-AB-8	GLOBAL PAYMENTS INC CORPORATE 3.200% 0		06/01/2021	PGIM, Inc.		5,277,966	5,000,000	47,556	2.C FE
38141G-YC-2	GOLDMAN SACHS GROUP INC CORP FLOATER 3		04/21/2021	Goldman Sachs & Co		10,124,200	10,000,000	892	1.F FE
38141G-YG-3	GOLDMAN SACHS GROUP INC CORP FLOATER 1		06/07/2021	Goldman Sachs & Co		6,010,000	6,010,000	0	1.F FE
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE CORPORATE		06/01/2021	PGIM, Inc.		6,565,315	6,000,000	9,333	2.A FE
38479*-AV-4	Grain Processing Corporation Sr. Unsecur		06/01/2021	PGIM, Inc.		3,636,666	3,486,667	23,775	2.C
404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE 3.875		06/14/2021	Jefferies & Co, Inc		368,906	375,000	40	4.B FE
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE		05/06/2021	Morgan Stanley & Co, Inc		925,401	685,000	2,830	2.A FE
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE		04/26/2021	Southwest Securities Inc.		968,248	674,000	3,473	2.A FE
42218S-AD-0	HEALTH CARE SVCS CORP CORPORATE 1.500%		06/01/2021	PGIM, Inc.		3,780,079	3,706,000	154	1.G FE
42218S-AF-5	HEALTH CARE SVCS CORP CORPORATE 2.200%		06/01/2021	PGIM, Inc.		16,105,593	16,200,000	990	1.G FE
435596-D#-5	Hollingsworth & Vose Company Senior Secu		06/01/2021	PGIM, Inc.		3,860,630	3,724,730	4,867	3.C
444859-BB-7	HUMANA INC CORPORATE 4.625% 12/01/42		05/21/2021	Various		1,862,644	1,580,000	35,320	2.C FE
45148@-AA-4	Idaho USG Holdings, LLC Debt in a Projec		06/01/2021	PGIM, Inc.		1,013,334	945,026	9,288	3.B
455170-AB-6	INDIANA UNIVERSITY HEALTH CORPORATE 2.		06/24/2021	JP Morgan Securities, Inc		1,075,000	1,075,000	0	1.C FE
459506-AP-6	Intl Flavors & Fragrances CORPORATE 1.		05/14/2021	Tax Free Exchange		409,996	410,000	605	2.B FE
461070-AP-9	INTERSTATE POWER & LIGHT CORPORATE 4.		06/01/2021	PGIM, Inc.		6,457,487	5,660,000	42,544	2.A FE
46590X-AB-2	JBS USA LUX SA/JBS FOOD CO/JBS CORPORATE		05/20/2021	Barclays Capital Inc		329,250	300,000	5,913	3.A FE
46647P-CE-4	JPMORGAN CHASE & CO CORP FLOATER 3.328		05/19/2021	JP Morgan Securities, Inc		1,907,504	1,935,000	5,188	1.F FE
46663#-AA-5	J-POWER USA Generation Capital Senior Se		06/01/2021	PGIM, Inc.		839,192	785,000	3,650	3.C
485170-BA-1	KANSAS CITY SOUTHN INDS CORPORATE 3.12		06/01/2021	PGIM, Inc.		4,107,614	3,793,000	329	2.B FE
49271V-AF-7	Keurig Dr Pepper Inc CORPORATE 4.597%		06/01/2021	PGIM, Inc.		2,333,245	2,000,000	1,788	2.B FE
49326E-EJ-8	KEYCORP CORPORATE 2.550% 10/01/29		06/01/2021	PGIM, Inc.		3,212,084	3,100,000	13,395	2.A FE
49327V-2A-1	KEYBANK NA/CLEVELAND OH 3.400% 05/20/2		06/01/2021	PGIM, Inc.		22,623,893	20,660,000	23,415	2.A FE
49327V-2B-9	KEYBANK NA/CLEVELAND OH BANK NOTE 3.90		06/01/2021	PGIM, Inc.		10,118,969	9,100,000	48,306	2.A FE
502431-AL-3	L3HARRIS TECHNOLOGIES INC CORPORATE 3.		06/01/2021	PGIM, Inc.		1,458,900	1,300,000	23,218	2.B FE
502431-AM-1	L3HARRIS TECHNOLOGIES INC CORPORATE 4.		06/01/2021	PGIM, Inc.		1,861,492	1,620,000	33,066	2.B FE
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		06/01/2021	PGIM, Inc.		6,715,626	6,324,500	63,013	3.C

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
512807-AV-0	LAM RESEARCH CORP CORPORATE 1.900% 06/		06/01/2021	PGIM, Inc.		18,749,987	19,025,000	167,684	1.G FE
52532X-AF-2	LEIDOS INC CORPORATE 4.375% 05/15/30		06/23/2021	Tax Free Exchange		15,583,831	14,006,000	64,680	2.C FE
52532X-AH-8	LEIDOS INC CORPORATE 2.300% 02/15/31		06/23/2021	Tax Free Exchange		997,193	1,000,000	8,178	2.C FE
534187-AR-0	LINCOLN NATL CORP IND CORPORATE 6.150%		04/26/2021	WELLS FARGO SEC LLC		738,606	550,000	1,973	2.A FE
534187-AW-9	LINCOLN NATL CORP IND CORPORATE 6.300%		06/11/2021	WELLS FARGO SEC LLC		1,366,679	980,000	11,319	2.A FE
538021-AC-0	LITTON INDS INC DEBENTURES 7.750% 03/1		06/01/2021	PGIM, Inc.		3,853,290	3,000,000	49,729	2.A FE
549498-AN-9	Luck Stone Corporation Senior Unsecured		06/01/2021	PGIM, Inc.		925,907	830,509	4,710	3.B
549498-AP-4	Luck Stone Corporation Senior Unsecured		06/01/2021	PGIM, Inc.		2,379,577	2,250,000	9,225	3.B
55303X-AB-1	MGM GROWTH PROPERTIES OPERATIN CORPORATE		06/01/2021	Morgan Stanley & Co, Inc		449,969	425,000	4,888	3.C FE
55305B-AS-0	M/I HOMES INC CORPORATE 4.950% 02/01/2		06/02/2021	JP Morgan Securities, Inc		525,000	500,000	8,456	3.C FE
570535-AQ-7	MARKEL CORP CORPORATE 5.000% 04/05/46		04/21/2021	WELLS FARGO SEC LLC		489,104	385,000	963	2.B FE
57636Q-AB-0	Mastercard Inc CORPORATE 3.375% 04/01/		06/01/2021	PGIM, Inc.		2,166,597	2,000,000	11,438	1.E FE
57636Q-AM-6	Mastercard Inc CORPORATE 2.950% 06/01/		06/01/2021	PGIM, Inc.		2,834,819	2,623,000	215	1.E FE
61692B-BJ-8	MORGAN STANLEY CAP CMBS 1.790% 07/15/5		05/19/2021	Barclays Capital Inc		855,250	880,000	875	1.A FM
61772B-AC-7	MORGAN STANLEY CORP FLOATER 3.217% 04/		04/21/2021	Various		11,844,369	11,650,000	885	1.F FE
620076-BN-8	Motorola Solutions Inc CORPORATE 4.600		06/01/2021	PGIM, Inc.		3,564,077	3,099,000	3,564	2.C FE
64952W-DS-9	NEW YORK LIFE GLOBAL FDG CORPORATE 1.2		06/01/2021	PGIM, Inc.		3,423,565	3,700,000	14,183	1.A FE
651639-AV-8	NEWMONT MINING CORP CORPORATE 5.450% 0		06/01/2021	PGIM, Inc.		3,279,435	2,475,000	64,821	2.A FE
651639-AX-4	NEWMONT MINING CORP CORPORATE 2.800% 1		06/01/2021	PGIM, Inc.		6,669,634	6,399,000	30,360	2.A FE
654106-AK-9	NIKE INC CORPORATE 2.850% 03/27/30		06/01/2021	PGIM, Inc.		3,215,927	3,000,000	15,438	1.E FE
665859-AP-9	NORTHERN TRUST CORP CORPORATE 3.950% 1		06/01/2021	PGIM, Inc.		17,599,128	15,505,000	54,440	1.F FE
665859-AV-6	NORTHERN TRUST CORP CORPORATE 1.950% 0		06/01/2021	PGIM, Inc.		3,681,545	3,700,000	6,213	1.E FE
666807-BN-1	NORTHROP GRUMMAN SYSTEMS CORPORATE 3.2		06/01/2021	PGIM, Inc.		2,766,264	2,551,000	31,551	2.B FE
670346-AP-0	NUCOR CORP CORPORATE 3.950% 05/01/28		06/01/2021	PGIM, Inc.		2,889,927	2,551,000	8,677	1.G FE
670346-AR-6	NUCOR CORP CORPORATE 2.000% 06/01/25		06/01/2021	PGIM, Inc.		2,448,879	2,354,000	131	2.A FE
670346-AS-4	NUCOR CORP CORPORATE 2.700% 06/01/30		06/01/2021	PGIM, Inc.		3,211,920	3,100,000	233	1.G FE
67103H-AE-7	O'REILLY AUTOMOTIVE INC CORPORATE 3.55		06/01/2021	PGIM, Inc.		1,455,461	1,312,000	9,962	2.A FE
67103H-AH-0	O'REILLY AUTOMOTIVE INC CORPORATE 3.90		06/01/2021	PGIM, Inc.		2,496,876	2,237,000	242	2.B FE
67103H-AJ-6	O'REILLY AUTOMOTIVE INC CORPORATE 4.20		06/01/2021	PGIM, Inc.		285,018	250,000	1,779	2.A FE
68902V-AH-0	OTIS WORLDWIDE CORPORATION CORPORATE 2		06/01/2021	PGIM, Inc.		2,834,204	2,726,000	8,874	2.B FE
68902V-AJ-6	OTIS WORLDWIDE CORPORATION CORPORATE 2		06/01/2021	PGIM, Inc.		15,649,109	15,030,000	54,568	2.B FE
693475-BA-2	PNC FINANCIAL SERVICES CORP FLOATER 2.		04/20/2021	Citigroup Capital Markets Inc		12,100,000	12,100,000	0	1.G FE
693475-BA-2	PNC FINANCIAL SERVICES CORP FLOATER 2.		06/01/2021	PGIM, Inc.		11,340,962	11,300,000	28,242	1.G FE
69349L-AQ-1	PNC BANK NA CORPORATE 4.200% 11/01/25		06/01/2021	PGIM, Inc.		1,706,522	1,500,000	5,425	1.G FE
69349L-AS-7	PNC BANK NA CORPORATE 2.700% 10/22/29		06/01/2021	PGIM, Inc.		3,427,194	3,300,000	9,900	1.G FE
69352P-AJ-2	PPL CAPITAL FUNDING INC CORPORATE 5.00		04/13/2021	WELLS FARGO SEC LLC		1,479,048	1,200,000	5,000	2.B FE
713448-EM-6	PEPSICO INC CORPORATE 3.375% 07/29/49		06/03/2021	Goldman Sachs & Co		4,243,840	4,000,000	48,000	1.E FE
713448-ES-3	PEPSICO INC CORPORATE 2.750% 03/19/30		06/01/2021	PGIM, Inc.		3,468,052	3,250,000	18,123	1.E FE
718172-BM-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE		06/01/2021	PGIM, Inc.		3,097,364	2,849,000	5,658	1.F FE
718172-CE-7	PHILIP MORRIS INTERNATIONAL IN CORPORATE		06/01/2021	PGIM, Inc.		2,156,293	2,000,000	15,625	1.F FE
718172-CR-8	PHILIP MORRIS INTERNATIONAL IN CORPORATE		06/01/2021	PGIM, Inc.		20,791,424	21,000,000	15,823	1.F FE
737446-AR-5	POST HOLDINGS INC CORPORATE 4.500% 09/		05/21/2021	Goldman Sachs & Co		394,500	400,000	3,750	4.B FE
739868-AA-1	Pratt Properties Inc. Senior Note 5.85		06/01/2021	PGIM, Inc.		6,035,108	5,747,038	28,017	3.B
74005P-BQ-6	PRAXAIR INC CORPORATE 3.200% 01/30/26		06/01/2021	PGIM, Inc.		2,297,832	2,090,000	22,665	1.F FE
74276#-AE-8	PRINC. US PPTY PORT REIT I II Senior Uns		04/01/2021	Direct		1,593,500	1,593,500	0	1.F Z
744538-AE-9	PUBLIC SERV CO OF NH CORPORATE 2.200%		06/01/2021	Mizuho Securities USA, Inc.		5,174,741	5,190,000	0	1.E FE
745310-AL-6	PUGET ENERGY INC NEW CORPORATE 2.379%		06/03/2021	Merrill Lynch,Pierce,Fenner &		110,000	110,000	0	2.C FE
747525-AF-0	QUALCOMM INC CORPORATE 3.450% 05/20/25		06/01/2021	PGIM, Inc.		7,521,605	6,842,000	7,868	1.G FE
747525-BK-8	QUALCOMM INC CORPORATE 2.150% 05/20/30		06/01/2021	PGIM, Inc.		13,460,697	13,344,000	9,563	1.G FE
74949L-AD-4	RELX CAPITAL INC CORPORATE 3.000% 05/2		06/01/2021	PGIM, Inc.		10,448,624	9,945,000	8,288	2.A FE
759509-AF-9	RELIANCE STEEL & ALUMINUM CORPORATE 1.		06/01/2021	PGIM, Inc.		16,454,167	16,416,000	63,430	2.B FE
760759-AY-6	REPUBLIC SERV INC NT CORPORATE 0.875%		06/01/2021	PGIM, Inc.		9,931,232	10,000,000	4,132	2.B FE
771196-BK-7	ROCHE HOLDINGS INC CORPORATE 2.625% 05		06/01/2021	PGIM, Inc.		29,798,051	27,750,000	34,398	1.C FE
775371-AU-1	ROHM & HAAS CO DEBENTURES 7.850% 07/15		06/01/2021	PGIM, Inc.		22,550,430	16,581,000	495,334	3.A FE
776743-AH-9	ROPER TECHNOLOGIES INC CORPORATE 2.350		06/01/2021	PGIM, Inc.		1,094,774	1,040,000	5,227	2.B FE
776743-AL-0	ROPER TECHNOLOGIES INC CORPORATE 1.750		06/01/2021	PGIM, Inc.		1,252,886	1,330,000	6,918	2.A FE
776743-AM-8	ROPER TECHNOLOGIES INC CORPORATE 1.000		06/01/2021	PGIM, Inc.		9,980,839	10,000,000	21,389	2.B 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
79466L-AJ-3	SALESFORCE COM CORPORATE 1.950% 07/15/		06/29/2021	Merrill Lynch,Pierce,Fenner &		2,293,353	2,300,000	0	1.F FE
808513-AL-9	CHARLES SCHWAB CORP CORPORATE 3.000% 0		06/01/2021	PGIM, Inc.		1,129,614	1,050,000	7,175	1.F FE
808513-AX-3	CHARLES SCHWAB CORP CORPORATE 3.850% 0		06/01/2021	PGIM, Inc.		12,679,636	11,400,000	13,411	1.F FE
808513-BB-0	CHARLES SCHWAB CORP CORPORATE 4.200% 0		06/01/2021	PGIM, Inc.		1,260,749	1,125,000	8,925	1.F FE
808513-BP-9	CHARLES SCHWAB CORP CORPORATE 2.000% 0		06/01/2021	PGIM, Inc.		9,995,421	9,800,000	40,289	1.F FE
81725T-H*-4	Sensient Tech Corp. Senior Unsecured Not		06/01/2021	PGIM, Inc.		3,719,852	3,619,667	7,631	2.B
817826-AC-4	7-ELEVEN INC CORPORATE 0.950% 02/10/26		06/01/2021	PGIM, Inc.		13,396,010	13,635,000	40,299	2.B FE
854502-AK-7	STANLEY BLACK & DECKER INC CORPORATE 3		06/01/2021	PGIM, Inc.		3,822,627	3,452,000	29,668	1.G FE
85571B-AU-9	Starwood Property Trust CORPORATE 3.62		06/29/2021	JP Morgan Securities, Inc		125,000	125,000	0	4.A FE
857477-BE-2	STATE STREET CORP CORP FLOATER 2.354%		06/01/2021	PGIM, Inc.		1,057,799	1,000,000	2,027	1.E FE
857477-BM-4	STATE STREET CORP CORP FLOATER 2.901%		06/01/2021	PGIM, Inc.		18,739,130	17,476,000	87,313	1.F FE
857477-BN-2	STATE STREET CORP CORP FLOATER 3.152%		06/01/2021	PGIM, Inc.		3,985,063	3,700,000	20,085	1.E FE
87264A-BX-2	T-MOBILE USA INC CORPORATE 2.250% 11/1		05/25/2021	Tax Free Exchange		599,940	600,000	375	2.C FE
87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE		06/11/2021	Market Axess		56,175	50,000	0	3.C FE
87724R-AB-8	TAYLOR MORRISON COMMUNITIES IN CORPORATE		05/20/2021	WELLS FARGO SEC LLC		611,875	550,000	11,332	3.C FE
879360-AD-7	Teledyne Technologies Inc CORPORATE 2.		06/01/2021	PGIM, Inc.		10,257,672	10,100,000	44,188	2.C FE
89236T-EW-1	TOYOTA MOTOR CREDIT CORP CORPORATE 3.4		06/01/2021	PGIM, Inc.		8,805,959	8,017,000	36,344	1.E FE
89236T-GU-3	TOYOTA MOTOR CREDIT CORP CORPORATE 2.1		06/01/2021	PGIM, Inc.		3,334,805	3,300,000	21,482	1.E FE
89236T-GX-7	TOYOTA MOTOR CREDIT CORP CORPORATE 3.0		06/01/2021	PGIM, Inc.		2,519,513	2,326,000	11,824	1.E FE
89236T-HW-8	TOYOTA MOTOR CREDIT CORP CORPORATE 0.8		06/01/2021	PGIM, Inc.		11,964,192	12,000,000	37,600	1.E FE
896517-AB-5	TRINITY HEALTH CR GROUP CORPORATE 2.63		06/01/2021	PGIM, Inc.		5,694,706	5,925,000	433	1.D FE
89788K-AA-4	TRUIST BANK CORPORATE 2.250% 03/11/30		06/01/2021	PGIM, Inc.		3,285,243	3,300,000	16,706	1.G FE
90357#-BD-7	U.S. Bank Tr Natl Assn. Debt in a levera		06/01/2021	PGIM, Inc.		1,068,781	986,393	18,248	1.C
90932L-AG-2	UNITED AIRLINES INC CORPORATE 4.375% 0		06/11/2021	Various		283,999	275,000	492	3.B FE
90932L-AH-0	UNITED AIRLINES INC CORPORATE 4.625% 0		04/14/2021	Barclays Capital Inc		85,000	85,000	0	3.B FE
91159H-HZ-6	US BANCORP SR NT CORPORATE 1.450% 05/1		06/01/2021	PGIM, Inc.		22,538,116	22,000,000	17,722	1.E FE
91159H-JA-9	US BANCORP SR NT CORPORATE 1.375% 07/2		06/01/2021	PGIM, Inc.		3,495,517	3,700,000	18,372	1.E FE
92343V-GJ-7	Verizon Communications CORPORATE 2.550		06/01/2021	PGIM, Inc.		1,092,968	1,085,000	5,380	2.A FE
92343V-GK-4	Verizon Communications CORPORATE 3.400		04/06/2021	Goldman Sachs & Co		511,765	500,000	756	2.A FE
92345Y-AD-8	Verisk Analytics, Inc. CORPORATE 4.000		06/01/2021	PGIM, Inc.		11,095,617	10,000,000	185,556	2.B FE
92345Y-AG-1	Verisk Analytics, Inc. CORPORATE 3.625		06/01/2021	PGIM, Inc.		10,221,372	9,980,000	17,084	2.B FE
92826C-AD-4	Visa Inc CORPORATE 3.150% 12/14/25		06/01/2021	PGIM, Inc.		2,792,881	2,545,000	37,412	1.D FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC CORPORATE		05/21/2021	Deutsche Bank Securities Inc		357,000	350,000	5,590	3.B FE
95003C-AE-0	WELLS FARGO COMMERCIAL MORTGAG CMBS 2.		04/22/2021	WELLS FARGO SEC LLC		7,574,813	7,500,000	1,953	1.A FE
96608#-AA-8	Whitestone REIT Op Part LP Senior Unsecu		06/01/2021	PGIM, Inc.		1,104,392	1,000,000	9,756	3.C
97654M-AA-4	WIPRO IT SERVICES LLC CORPORATE 1.500%		06/16/2021	Citigroup Capital Markets Inc		1,423,798	1,429,000	0	1.G FE
978097-AF-0	WOLVERINE WORLD WIDE INC CORPORATE 6.3		06/11/2021	WELLS FARGO SEC LLC		718,875	675,000	3,586	3.C FE
98389B-AN-0	XCEL ENERGY INC. CORPORATE 4.800% 09/1		04/12/2021	Daiwa Securities Co. Ltd Tokyo		357,414	300,000	1,160	2.A FE
98389B-AV-2	XCEL ENERGY INC. CORPORATE 4.000% 06/1		06/01/2021	PGIM, Inc.		25,648,471	22,700,000	421,211	2.A FE
G1089#-AA-9	Baxters Food Group Limited Senior Secure		06/01/2021	PGIM, Inc.		834,462	805,217	7,598	4.B
Q5657#-AA-1	Loram Pty Ltd. Sr. Unsecured 2.830% 08		06/01/2021	PGIM, Inc.		2,479,935	2,429,726	3,203	2.C
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN 5.250%	A	04/16/2021	Barclays Capital Inc		381,468	300,000	831	2.B FE
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT CORP FORE	A	05/21/2021	Credit Suisse First Boston Cor		123,125	125,000	1,693	4.B FE
136375-CJ-9	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	06/01/2021	PGIM, Inc.		5,917,348	5,521,000	38,379	1.F FE
13645R-AT-1	Canadian Pacific Railway Co CORP FOREIGN	A	06/01/2021	PGIM, Inc.		1,103,130	1,000,000	12,436	2.A FE
67077M-AD-0	NUTRIEN LTD CORP FOREIGN 3.000% 04/01/	A	06/01/2021	PGIM, Inc.		12,428,334	11,625,000	59,094	2.B FE
67077M-AU-2	NUTRIEN LTD CORP FOREIGN 5.000% 04/01/	A	06/01/2021	PGIM, Inc.		5,846,135	4,578,000	38,786	2.B FE
67077M-AW-8	NUTRIEN LTD CORP FOREIGN 2.950% 05/13/	A	06/01/2021	PGIM, Inc.		13,192,903	12,600,000	19,618	2.B FE
674482-C#-9	Obsidian Energy Ltd. Series X Sr GTD Not	A	06/01/2021	PGIM, Inc.		767,462	796,466	22,421	5.A Z
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP FORE	A	06/15/2021	JP Morgan Securities, Inc		300,750	300,000	3,584	3.B FE
725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN 6.45	A	04/23/2021	Pierpont Securities		1,093,808	800,000	1,720	2.B FE
78015K-7H-1	ROYAL BANK OF CANADA CORP FOREIGN 1.15	A	06/01/2021	PGIM, Inc.		3,554,560	3,529,000	19,390	1.F FE
78016E-ZM-2	ROYAL BANK OF CANADA CORP FOREIGN 0.87	A	06/01/2021	PGIM, Inc.		9,906,146	10,000,000	32,326	1.F FE
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note	A	06/01/2021	PGIM, Inc.		830,324	800,000	8,297	2.C
C7850#-AC-3	Ricochet Oil Corp. Sr. Secured 7.604%	A	06/08/2021	Direct		6,520,000	6,520,000	0	4.A Z
00913R-AD-8	AIR LIQUIDE FINANCE SA CORP FOREIGN 2.	D	06/01/2021	PGIM, Inc.		22,318,174	20,975,000	94,679	1.G FE
03332P-AE-7	ANCHORAGE CLO CLO 1.900% 07/15/34	D	06/04/2021	BPN Paribas Securities		1,000,000	1,000,000	0	1.C 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
03332P-AE-7	ANCHORAGE CLO CLO 1.900% 07/15/34	D	06/25/2021	PGIM, Inc.		5,000,000	5,000,000	791	1.C FE
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN 4.000% 09	D	05/25/2021	Barclays Capital Inc		1,885,554	1,650,000	12,650	2.A FE
046353-AL-2	ASTRAZENECA PLC CORP FOREIGN 3.375% 11	D	06/01/2021	PGIM, Inc.		1,427,982	1,298,000	1,947	2.A FE
04941T-BL-3	ATLAS SENIOR LOAN FUND LTD CLO 1.839%	D	06/04/2021	JP Morgan Securities, Inc		3,000,000	3,000,000	5,404	1.C FE
04941T-BL-3	ATLAS SENIOR LOAN FUND LTD CLO 1.839%	D	06/25/2021	PGIM, Inc.		1,000,000	1,000,000	657	1.C FE
05523R-AD-9	BAE Systems plc CORP FOREIGN 3.400% 04	D	06/01/2021	PGIM, Inc.		2,682,707	2,500,000	11,097	2.B FE
05523R-AF-4	BAE Systems plc CORP FOREIGN 1.900% 02	D	06/22/2021	JP Morgan Securities, Inc		2,693,012	2,800,000	19,063	2.B FE
055450-AH-3	BHP FIN USA LTD CORP FOREIGN 6.420% 03	D	06/01/2021	PGIM, Inc.		6,195,527	5,000,000	81,142	1.F FE
05578A-AP-3	BPCE SA CORP FOREIGN 1.000% 01/20/26	D	06/01/2021	PGIM, Inc.		20,046,810	20,270,000	74,323	1.E FE
05583J-AH-5	BPCE SA CORP FRGN FLOATER 1.652% 10/06	D	06/01/2021	PGIM, Inc.		5,395,338	5,352,000	13,753	2.A FE
11124T-AJ-3	Broad River BSL Funding CLO Lt CLO 1.2	D	05/17/2021	Citigroup Capital Markets Inc		2,000,000	2,000,000	0	1.A FE
12565E-AC-5	CIFC CLO CLO 1.834% 07/15/34	C	06/15/2021	Merrill Lynch,Pierce,Fenner &		1,500,000	1,500,000	0	1.C FE
13887T-AN-7	CANYON CLO CLO 1.783% 04/15/32	D	06/11/2021	Barclays Capital Inc		350,000	350,000	0	1.C FE
13887T-AN-7	CANYON CLO CLO 1.783% 04/15/32	D	06/25/2021	PGIM, Inc.		4,050,000	4,050,000	825	1.C FE
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un	D	06/01/2021	PGIM, Inc.		4,617,338	4,100,000	108,992	2.C
23330J-AA-9	DP WORLD LTD CORP FOREIGN 6.850% 07/02	D	04/27/2021	Morgan Stanley & Co, Inc		3,234,000	2,400,000	53,430	2.C FE
256911-A*-9	Dollar Diversified Payment Rig Senior Se	D	06/01/2021	PGIM, Inc.		1,042,486	1,000,000	7,811	2.B FE
45605P-AR-9	Industrial DPR Funding LTD. Senior Secur	D	06/01/2021	PGIM, Inc.		1,119,047	1,010,000	7,279	2.B FE
456837-AV-5	ING GROEP NV CORP FRGN FLOATER 1.726%	D	06/22/2021	Credit Suisse First Boston Cor		11,113,960	11,000,000	43,773	1.G FE
456837-AV-5	ING GROEP NV CORP FRGN FLOATER 1.726%	D	06/01/2021	PGIM, Inc.		16,718,416	16,500,000	48,256	1.G FE
48254Q-AC-8	KKR CLO CLO 1.853% 07/20/34	D	05/07/2021	GREENSLEDGE CAPITAL MARKETS LL		6,000,000	6,000,000	0	1.C FE
55037A-AA-6	LUNDIN ENERGY FINANCE BV CORP FOREIGN	D	06/16/2021	WELLS FARGO SEC LLC		459,204	460,000	0	2.C FE
55821K-AE-6	MDPK CLO CLO 1.784% 07/17/34	D	05/14/2021	Nomura Securities Intl		5,500,000	5,500,000	0	1.C FE
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI	D	06/01/2021	PGIM, Inc.		10,255,222	9,250,000	52,507	1.G FE
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO	D	06/01/2021	PGIM, Inc.		10,370,694	10,000,000	4,328	1.G FE
60687Y-BP-3	MIZUHO FINANCIAL GROUP INC CORP FRGN FLO	D	06/01/2021	PGIM, Inc.		24,677,820	25,000,000	85,694	1.G FE
62431U-BD-3	Mountain View CLO Ltd CLO 0.000% 10/12	D	06/21/2021	Mizuho Securities USA, Inc.		8,000,000	8,000,000	0	1.C FE
62854A-AN-4	MYLAN NV CORP FOREIGN 3.950% 06/15/26	D	06/01/2021	PGIM, Inc.		7,191,582	6,500,000	119,103	2.C FE
62954W-AC-9	NTT FINANCE CORP CORP FOREIGN 1.162% 0	D	06/01/2021	PGIM, Inc.		34,923,730	35,000,000	100,545	1.F FE
639057-AC-2	NATWEST GROUP PLC CORP FRGN FLOATER 1.	D	06/11/2021	Various		761,076	760,000	23	2.B FE
66860G-AL-8	NORTHWOODS CAPITAL LTD CLO 1.885% 06/2	D	06/25/2021	PGIM, Inc.		5,000,000	5,000,000	1,832	1.C FE
69689A-BL-3	PALLMER SQUARE CLO CLO 1.807% 05/21/34	D	05/24/2021	JP Morgan Securities, Inc		13,500,000	13,500,000	0	1.C FE
83051G-AR-9	SKANDINAVISKA ENSKILDA CORP FOREIGN 0.	D	06/01/2021	PGIM, Inc.		26,017,808	26,200,000	55,675	1.C FE
83368R-BC-5	SOCIETE GENERALE CORP FRGN FLOATER 1.7	D	06/11/2021	Various		1,792,813	1,790,000	173	2.B FE
83610H-AQ-3	SOUND POINT CLO I LTD CLO 1.828% 10/23	D	05/20/2021	Barclays Capital Inc		4,000,000	4,000,000	0	1.B FE
83610H-AQ-3	SOUND POINT CLO I LTD CLO 1.828% 10/23	D	06/25/2021	PGIM, Inc.		2,248,873	2,250,000	2,285	1.B FE
86563V-AT-6	SUMITOMO MITSUI TRUST BANK LTD CORP FORE	D	06/01/2021	PGIM, Inc.		6,662,931	6,695,000	15,622	1.F FE
86563V-AV-1	SUMITOMO MITSUI TRUST BANK LTD CORP FORE	D	06/01/2021	PGIM, Inc.		13,697,458	13,500,000	38,944	1.F FE
87190C-BA-7	TCW CLO CLO 1.905% 04/20/34	D	05/10/2021	Jefferies & Co, Inc		6,000,000	6,000,000	0	1.C FE
87190C-BA-7	TCW CLO CLO 1.905% 04/20/34	D	06/25/2021	PGIM, Inc.		2,480,340	2,500,000	5,160	1.C FE
87190M-AC-2	TCW CLO CLO 1.356% 07/25/34	D	06/21/2021	Jefferies & Co, Inc		1,750,000	1,750,000	0	1.A FE
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG	D	06/01/2021	PGIM, Inc.		18,812,432	15,736,000	13,113	2.B FE
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG	D	05/12/2021	Barclays Capital Inc		547,707	570,000	5,987	2.B FE
902613-AC-2	UBS GROUP AG CORP FRGN FLOATER 1.364%	D	06/01/2021	PGIM, Inc.		14,057,504	14,100,000	65,176	1.G FE
904678-AW-9	UNICREDIT SPA CORP FRGN FLOATER 1.982%	D	06/09/2021	Various		8,381,896	8,380,000	3,193	2.B FE
98415U-A*-7	Xignux S.A. de C.V. Senior Unsecured Not	D	06/01/2021	PGIM, Inc.		1,395,181	1,330,000	6,373	3.B
BCC30M-VR-2	ICG CLO CLO 1.650% 07/18/34	B	05/26/2021	Goldman Sachs & Co		9,183,375	9,183,375	30,422	1.C FE
BCC30M-VR-2	ICG CLO CLO 1.650% 07/18/34	B	06/25/2021	PGIM, Inc.		3,525,545	3,525,545	970	1.C FE
BCC30M-VV-3	ICG CLO CLO 2.100% 07/18/34	B	05/26/2021	Goldman Sachs & Co		3,979,463	3,979,463	13,183	1.C FE
BCC30M-VV-3	ICG CLO CLO 2.100% 07/18/34	B	06/25/2021	PGIM, Inc.		3,585,300	3,585,300	1,255	1.C FE
D5565*-AA-0	Mineralbrunnen Uberkingen Senior Secured	B	06/01/2021	PGIM, Inc.		4,155,005	4,037,076	27,867	3.B
E0534#-AA-4	Applus Services, S.A. Senior Unsecured N	B	06/01/2021	PGIM, Inc.		6,056,383	5,934,827	42,929	2.C
E0534#-AG-1	Applus Services, S.A. Sr. Unsecured 1.	B	06/10/2021	Direct		11,116,035	11,116,035	0	2.B Z
E3075#-AA-3	Club Atletico de Madrid SAD Sr. Secured	B	06/24/2021	Direct		11,737,733	11,737,733	0	2.C Z
E69333-AA-5	Jorge Pork Meat, S.L.U. Senior Unsecured	B	06/01/2021	PGIM, Inc.		1,375,926	1,339,965	11,539	3.B
G5244*-AB-4	The Keepers and Governors Sr. Unsecured	B	06/18/2021	Direct		5,869,590	5,869,590	0	1.G Z
G5561#-AA-7	London Square Developments Ltd Senior Se	B	06/01/2021	PGIM, Inc.		1,106,414	1,126,383	7,744	5.B

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
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note	B	05/22/2021	Direct		1	281,497	0	6. Z
G9404#-AA-0	The Unite Group PLC Sr. Unsecured 2.60	B	05/27/2021	Direct		12,859,410	12,859,410	0	2.B Z
N6818#-AA-8	Pakket Leasing B.V. CTL 1.520% 11/15/2	B	06/01/2021	PGIM, Inc.		2,408,369	2,370,276	19,715	2.B
000000-00-0	Pakket Leasing B.V. CTL 1.250% 11/15/3	B	06/11/2021	Direct		12,621,000	12,621,000	0	2.A Z
N9176#-AE-0	VastNed Retail NV Senior Unsecured Note	B	06/01/2021	PGIM, Inc.		2,485,763	2,283,179	23,201	3.A
P2397*-AA-8	Cerveceria Costa Rica, S.A. Senior Unsec	C	06/01/2021	PGIM, Inc.		6,292,510	6,000,000	123,507	4.B
P2604#-AA-3	Cibanco SA Institucion De Banc Senior Se	D	06/01/2021	PGIM, Inc.		4,538,584	4,350,000	70,597	5.A
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Uns	D	06/01/2021	PGIM, Inc.		8,509,092	8,000,000	186,233	2.C
P3515#-AA-9	Trust F/1909 Senior Secured Note 6.500	D	06/01/2021	PGIM, Inc.		1,036,167	1,000,000	1,806	4.A
Q2312@-AA-7	CHARTER HALL WHSL MGMT LTD BP Sr. Secure	B	06/17/2021	Direct		13,246,625	13,246,625	0	2.A Z
Q3384#-AB-4	Eclipx Group Limited Senior Secured Note	B	06/01/2021	PGIM, Inc.		1,613,973	1,423,683	8,704	3.B
Q3973*-AA-7	GPC Asia Pacific Hldgs Pty Ltd Senior Un		06/01/2021	PGIM, Inc.		3,748,426	3,588,078	46,655	2.B
R6236@-AA-0	Norspan LNG III AS Senior Secured Note	D	06/01/2021	PGIM, Inc.		3,518,188	3,175,492	39,091	2.C PL
T3420#-AA-9	CRIF SpA Senior Unsecured 2.230% 07/19	B	06/01/2021	PGIM, Inc.		5,994,010	5,749,381	47,011	2.C
T4758*-AB-1	GVS S.p.A. Senior Unsecured 3.000% 07/	B	06/01/2021	PGIM, Inc.		1,040,496	1,004,440	10,547	3.A
T6S07F-AD-7	L'Isolante K-Flex SpA Sr. Unsecured 3.	B	04/21/2021	Direct		11,547,772	11,547,772	0	3.A Z
T7460M-AA-6	Orsero SpA Senior Unscured Note 3.700%	B	06/01/2021	PGIM, Inc.		1,162,464	1,125,976	6,365	4.A
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,788,593,284	1,699,275,819	8,198,044	XXX
00857@-AC-6	Peaker Power Holdings, LLC Senior Secure		06/01/2021	PGIM, Inc.		2,738,627	2,732,603	28,939	5.A
000000-00-0	ConnectAmerica.com LLC Sr. Secured 8.1		06/30/2021	Direct		5,700,000	5,700,000	0	4.B Z
228047-A#-3	Crowley Holdings, Inc. Senior Secured		05/27/2021	Direct		1,011,147	1,011,147	0	4.C
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		06/01/2021	PGIM, Inc.		556,217	531,696	2,677	5.B
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		06/01/2021	PGIM, Inc.		93,311	93,865	311	5.B
73935@-AA-3	The Power-Sonic Corporation Senior Secur		06/01/2021	PGIM, Inc.		634,835	804,505	1,162	5.A
98159*-AC-7	Worldwide Machinery Senior Secured Revol		05/26/2021	Direct		86,627	86,627	0	5.C
000000-00-0	Project Gold Bidco Limited Sr. Secured	B	05/18/2021	Direct		5,041,849	5,041,849	0	4.B Z
000000-00-0	Byzantine Bidco Limited Sr. Secured 7.	B	06/30/2021	Direct		4,224,852	4,224,852	0	4.B Z
000000-00-0	Byzantine Bidco Limited Sr. Secured 7.	D	06/30/2021	Direct		1,056,213	1,056,213	0	4.B Z
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/01/2021	PGIM, Inc.		262,034	269,222	1,578	4.C
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/01/2021	PGIM, Inc.		91,609	94,122	552	4.C
G7547#-AB-0	Revolution Beauty Limited Senior Secured	D	06/01/2021	PGIM, Inc.		1,810,994	1,819,744	3,134	4.B Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						23,308,315	23,466,445	38,353	XXX
8399997. Total - Bonds - Part 3						1,889,506,089	1,807,269,802	8,468,672	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,889,506,089	1,807,269,802	8,468,672	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
74437E-88-3	Dryden Active Balanced Fund COM		06/07/2021	PGIM, Inc.	17.070	320		0	
74440B-10-8	Prudential Total Rtrn Bond A COMMON STK		06/01/2021	PGIM, Inc.	16.550	240		0	
74440Y-10-8	Prudential High Yield Fund A COM		06/01/2021	PGIM, Inc.	283.400	1,571		0	
74441L-10-5	Prudential Mid Cap Value Fnd A REL VALUE		06/03/2021	PGIM, Inc.	2,012.910	45,492		0	
74441L-80-8	STRATEGIC PART EQUITY INCM-A		06/21/2021	PGIM, Inc.	38.850	563		0	
74441N-10-1	Prudential Jennison Small Fd A COM		04/06/2021	PGIM, Inc.	4,871.930	130,032		0	
875921-78-5	PGIM STRATEGIC COM		06/03/2021	PGIM, Inc.	2,072.520	45,492		0	
94975P-40-5	WELLS FARGO FDS Mgnt COM		06/02/2021	PGIM, Inc.	413,353.090	413,353		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						637,063	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						637,063	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						637,063	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						637,063	XXX	0	XXX
9999999 - Totals						1,890,143,152	XXX	8,468,672	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE PRUDENTIAL ANNUITIES LIFE ASSURANCE CORPORATION

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		06/01/2021	Paydown		49,687	49,687	49,112	49,147	0	539	0	539	0	49,687	0	0	0	717	07/15/2042	1.A
91840@-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL 3.8		06/25/2021	Redemption 100.0000		57,566	57,566	57,566	57,566	0	0	0	0	0	57,566	0	0	0	1,012	05/25/2039	1.A
91840@-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL 3.8		04/25/2021	Redemption 100.0000		28,646	28,646	28,646	28,646	0	0	0	0	0	28,646	0	0	0	366	05/25/2039	1.B IF
0599999. Subtotal - Bonds - U.S. Governments						135,899	135,899	135,324	135,359	0	539	0	539	0	135,899	0	0	0	2,095	XXX	XXX
80413T-AB-5	Saudi Arabia GOVT FOREIGN 3.250% 10/26	D	06/29/2021	Merrill Lynch International		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/26/2026	1.F FE
80413T-AE-9	Saudi Arabia GOVT FOREIGN 3.625% 03/04	D	06/29/2021	Merrill Lynch International		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/04/2028	1.F FE
Y20721-AU-3	REPUBLIC OF INDONESIA GOVT FOREIGN 4.8	D	05/05/2021	Maturity		849,000	849,000	914,122	853,695	0	(4,695)	0	(4,695)	0	849,000	0	0	0	20,694	05/05/2021	2.B FE
29135L-AA-8	ABU DHABI (EMIRATE OF) GOVT FOREIGN	D	06/30/2021	PGIM, Inc.		204,460	0	0	0	0	0	0	0	0	204,460	0	0	0	0	10/11/2027	1.C FE
1099999. Subtotal - Bonds - All Other Governments						1,053,460	849,000	914,122	853,695	0	(4,695)	0	(4,695)	0	1,053,460	0	0	0	20,694	XXX	XXX
31287P-5L-3	FHLMC GOLD POOL NO C64451 6.500% 03/01		06/01/2021	Paydown		100	100	115	113	0	(13)	0	(13)	0	100	0	0	0	3	03/01/2032	1.A
3128KC-PX-9	FHLMC POOL NO A50438 6.000% 07/01/36		06/01/2021	Paydown		4,732	4,732	5,382	5,330	0	(597)	0	(597)	0	4,732	0	0	0	118	07/01/2036	1.A
3128M4-S5-3	FHLMC POOL NO G02940 5.500% 05/01/37		06/01/2021	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		06/01/2021	Paydown		184,893	184,893	193,999	193,301	0	(8,408)	0	(8,408)	0	184,893	0	0	0	2,568	04/01/2042	1.A
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		06/01/2021	Paydown		43,230	43,230	48,273	47,813	0	(4,583)	0	(4,583)	0	43,230	0	0	0	906	03/01/2036	1.A
3128PP-SA-2	FHLMC POOL NO J10513 4.500% 08/01/24		06/01/2021	Paydown		2,373	2,373	2,459	2,422	0	(49)	0	(49)	0	2,373	0	0	0	45	08/01/2024	1.A
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		06/01/2021	Paydown		245,073	245,073	269,252	267,146	0	(22,073)	0	(22,073)	0	245,073	0	0	0	4,482	06/01/2040	1.A
3132GL-F3-3	FHLMC POOL NO Q04986 3.500% 12/01/41		06/01/2021	Paydown		24,162	24,162	25,450	25,325	0	(1,162)	0	(1,162)	0	24,162	0	0	0	335	12/01/2041	1.A
3136AN-6U-6	FANNIE MAE Agency CMBS 3.092% 04/25/27		06/01/2021	Paydown		29,789	29,789	31,492	30,744	0	(955)	0	(955)	0	29,789	0	0	0	384	04/25/2027	1.A FE
31371M-5M-5	FNMA POOL NO 256552 5.500% 01/01/37		06/01/2021	Paydown		22,867	22,867	22,372	22,412	0	455	0	455	0	22,867	0	0	0	518	01/01/2037	1.A
31371N-DQ-5	FNMA POOL NO 256711 5.500% 05/01/37		06/01/2021	Paydown		13,340	13,340	13,015	13,039	0	300	0	300	0	13,340	0	0	0	258	05/01/2037	1.A
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		06/01/2021	Paydown		17,791	17,791	20,660	20,283	0	(2,492)	0	(2,492)	0	17,791	0	0	0	388	04/01/2032	1.A
3138E1-LK-1	FNMA POOL NO AJ8429 3.500% 11/01/41		06/01/2021	Paydown		251,688	251,688	265,102	263,624	0	(11,936)	0	(11,936)	0	251,688	0	0	0	2,960	11/01/2041	1.A
3138Y7-FK-3	FNMA POOL NO AX5569 3.500% 01/01/47		06/01/2021	Paydown		367,306	367,306	366,961	366,934	0	371	0	371	0	367,306	0	0	0	5,347	01/01/2047	1.A
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		06/01/2021	Paydown		473	473	549	538	0	(65)	0	(65)	0	473	0	0	0	13	04/01/2032	1.A
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		06/01/2021	Paydown		303	303	297	298	0	5	0	5	0	303	0	0	0	7	04/01/2033	1.A
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		06/01/2021	Paydown		69,945	69,945	68,693	68,848	0	1,097	0	1,097	0	69,945	0	0	0	1,587	02/01/2035	1.A
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		06/01/2021	Paydown		100,201	100,201	112,814	111,648	0	(11,447)	0	(11,447)	0	100,201	0	0	0	2,286	04/01/2036	1.A
31406K-L5-7	FNMA POOL NO 812248 6.000% 03/01/35		06/01/2021	Paydown		1,319	1,319	1,509	1,485	0	(166)	0	(166)	0	1,319	0	0	0	33	03/01/2035	1.A
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		06/01/2021	Paydown		46,979	46,979	52,858	52,363	0	(5,384)	0	(5,384)	0	46,979	0	0	0	1,068	06/01/2036	1.A
31409A-6W-4	FNMA POOL NO 865885 6.000% 03/01/36		06/01/2021	Paydown		37,851	37,851	43,316	42,777	0	(4,927)	0	(4,927)	0	37,851	0	0	0	773	03/01/2036	1.A
3140JQ-JQ-7	FNMA POOL NO BN7470 2.000% 11/01/35		06/01/2021	Paydown		4,864	4,864	5,040	0	0	(176)	0	(176)	0	4,864	0	0	0	12	11/01/2035	1.A FE
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		06/01/2021	Paydown		1,352	1,352	1,547	1,528	0	(176)	0	(176)	0	1,352	0	0	0	34	04/01/2036	1.A
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		06/01/2021	Paydown		5,732	5,732	6,607	6,537	0	(805)	0	(805)	0	5,732	0	0	0	183	04/01/2036	1.A
31410C-SC-7	FNMA POOL NO 885315 6.000% 06/01/36		06/01/2021	Paydown		4,334	4,334	4,960	4,902	0	(568)	0	(568)	0	4,334	0	0	0	109	06/01/2036	1.A
31410F-ST-3	FNMA POOL NO 888030 5.500% 12/01/36		06/01/2021	Paydown		10,133	10,133	9,829	9,855	0	279	0	279	0	10,133	0	0	0	228	12/01/2036	1.A
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		06/01/2021	Paydown		6,099	6,099	5,960	5,972	0	128	0	128	0	6,099	0	0	0	140	02/01/2037	1.A
31410K-JG-0	FNMA POOL NO 889563 5.500% 12/01/37		06/01/2021	Paydown		29,970	29,970	33,689	33,425	0	(3,455)	0	(3,455)	0	29,970	0	0	0	681	12/01/2037	1.A
31410K-JR-6	FNMA POOL NO 889572 5.500% 06/01/38		06/01/2021	Paydown		187,439	187,439	183,667	183,911	0	3,529	0	3,529	0	187,439	0	0	0	4,251	06/01/2038	1.A
31410K-QX-5	FNMA POOL NO 889770 5.500% 06/01/38		06/01/2021	Paydown		46,212	46,212	51,946	51,553	0	(5,341)	0	(5,341)	0	46,212	0	0	0	1,015	06/01/2038	1.A
31410R-CT-4	FNMA POOL NO 894782 6.000% 12/01/36		06/01/2021	Paydown		649	649	742	735	0	(86)	0	(86)	0	649	0	0	0	16	12/01/2036	1.A
31411C-EA-5	FNMA POOL NO 903829 6.000% 12/01/36		06/01/2021	Paydown		794	794	909	900	0	(106)	0	(106)	0	794	0	0	0	20	12/01/2036	1.A
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		06/01/2021	Paydown		206	206	230	228	0	(22)	0	(22)	0	206	0	0	0	6	02/01/2038	1.A
31415L-VV-6	FNMA POOL NO 983628 5.000% 05/01/23		06/01/2021	Paydown		42,608	42,608	44,376	43,357	0	(749)	0	(749)	0	42,608	0	0	0	884	05/01/2023	1.A
31416K-MN-5	FNMA POOL NO AA2164 4.500% 02/01/24		06/01/2021	Paydown		10,362	10,362	10,859	10,599	0	(237)	0	(237)	0	10,362	0	0	0	173	02/01/2024	1.A
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1 4.492% 11		06/25/2021	Paydown		2,356	2,356	2,549	2,535	0	(179)	0	(179)	0	2,356	0	0	0	45	11/25/2055	1.A FE
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO 4.438		06/25/2021	Paydown		137,961	137,961	144,859	144,277	0	(6,317)	0	(6,317)	0	137,961	0	0	0	2,601	11/25/2052	1.B
35563P-NN-5	FREDDIE MAC CMO 2.500% 08/25/59		06/01/2021	Paydown		250,873	250,873	261,270	260,117	0	(9,244)	0	(9,244)	0	250,873	0	0	0	2,621	08/25/2059	1.B FE
889251-FP-4	Toledo-Lucas Cnty Port Auth Senior Secur		05/15/2021	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	36,750	05/15/2021	1.G FE
889251-GK-4	Toledo-Lucas Cnty Port Auth Senior Secur		06/01/2021	PGIM, Inc.		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	66,803	05/15/2032	1.G FE

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
889251-GM-0	Toledo-Lucas Cnty Port Auth Senior Secur		05/15/2021	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	2,522	11/15/2031	1.G FE
3199999. Subtotal - Bonds - U.S. Special Revenues						6,836,359	6,836,359	6,943,607	6,926,874	0	(95,554)	0	(95,554)	0	6,836,359	0	0	0	143,173	XXX	XXX
000759-BW-9	ABFS MORTGAGE LOAN TRUST SERIES 2001 3		06/01/2021	Paydown		4,285	4,285	3,529	3,809	0	477	0	477	0	4,285	0	0	0	101	03/15/2032	1.D FM
00111@-AA-2	Aes Hawaii, Inc. Senior Note 6.870% 06		06/30/2021	Redemption 100.0000		49,641	49,641	45,670	48,506	0	1,134	0	1,134	0	49,641	0	0	0	1,705	06/30/2022	5.C
00115A-AF-6	AEP TRANSMISSION CO LLC CORPORATE 4.00		04/13/2021	PGIM, Inc.		5,502,562	4,873,000	5,881,860	0	0	(6,827)	0	(6,827)	0	5,875,033	0	(372,471)	(372,471)	72,012	12/01/2046	1.F FE
001814-C*-1	ANR Pipeline Company Senior Unsecured No		06/01/2021	PGIM, Inc.		1,495,000	1,495,000	1,495,000	1,495,000	0	0	0	0	0	1,495,000	0	0	0	29,399	06/10/2026	2.A
008016-B*-7	The Aerospace Corporation Senior Secured		05/02/2021	Redemption 100.0000		19,658	26,616	28,457	28,014	0	(1,398)	0	(1,398)	0	26,616	0	(6,958)	(6,958)	389	04/04/2033	2.B
008016-B*-7	The Aerospace Corporation Senior Secured		06/01/2021	PGIM, Inc.		1,748,923	1,657,503	1,772,120	1,744,539	0	(2,574)	0	(2,574)	0	1,741,965	0	6,958	6,958	32,142	04/04/2033	2.B
00817Y-AF-5	AETNA INC CORPORATE 6.625% 06/15/36		04/13/2021	PGIM, Inc.		6,814,439	4,800,000	7,163,760	0	0	(29,435)	0	(29,435)	0	7,134,325	0	(319,886)	(319,886)	105,117	06/15/2036	2.B FE
03674X-AN-6	Antero Resources Corporation CORPORATE		06/30/2021	Call 108.3750		36,848	34,000	34,000	34,000	0	0	0	0	0	34,000	0	0	0	4,248	07/15/2026	4.A FE
037833-EB-2	APPLE COMPUTER INC CORPORATE 0.700% 02		06/22/2021	Citigroup Capital Markets Inc		5,887,406	5,950,000	5,900,729	0	0	632	0	632	0	5,901,361	0	(13,955)	(13,955)	15,734	02/08/2026	1.B FE
038336-D*-1	AptarGroup Inc Senior Note 3.400% 09/0		06/01/2021	PGIM, Inc.		4,763,202	4,740,445	4,795,013	4,765,973	0	(2,772)	0	(2,772)	0	4,763,201	0	0	0	119,091	09/05/2024	2.B
03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE 4.011%		06/09/2021	JANE STREET EXECUTION SERVICES		2,562,404	2,253,000	2,551,278	0	0	(1,352)	0	(1,352)	0	2,549,925	0	12,479	12,479	44,180	12/15/2026	2.A FE
04317@-AP-3	Arthur J. Gallagher & Co Senior Note 4		06/01/2021	PGIM, Inc.		6,286,251	6,088,644	6,453,756	6,301,054	0	(14,803)	0	(14,803)	0	6,286,251	0	0	0	115,772	06/24/2026	2.B PL
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure		06/01/2021	PGIM, Inc.		1,910,000	1,910,000	1,910,000	1,910,000	0	0	0	0	0	1,910,000	0	0	0	33,043	12/01/2027	2.B PL
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		05/31/2021	Redemption 100.0000		(64,310)	22,454	23,185	22,913	0	(459)	0	(459)	0	22,454	0	(86,764)	(86,764)	328	03/31/2027	2.B
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		06/01/2021	PGIM, Inc.		1,854,024	1,733,735	1,790,231	1,769,212	0	(1,952)	0	(1,952)	0	1,767,260	0	86,764	86,764	28,361	03/31/2027	2.B
05332*-BE-7	Automotive Rentals, Inc. Senior Secured		06/01/2021	PGIM, Inc.		4,480,000	4,480,000	4,480,000	4,480,000	0	0	0	0	0	4,480,000	0	0	0	65,769	01/31/2027	2.A
05531F-AV-5	BB&T CORP CORPORATE 2.050% 05/10/21		04/08/2021	Call 100.0000		400,000	400,000	405,804	400,344	0	(341)	0	(341)	0	400,003	0	(3)	(3)	3,394	05/10/2021	1.G FE
06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER 4.08		04/13/2021	PGIM, Inc.		10,360,763	9,200,000	11,154,632	0	0	(10,639)	0	(10,639)	0	11,143,993	0	(783,230)	(783,230)	212,860	03/20/2051	1.G FE
06054M-AC-7	BANC OF AMERICA COMMERCIAL MOR CMBS 3.		06/01/2021	Paydown		1,191	1,191	1,218	1,211	0	(20)	0	(20)	0	1,191	0	0	0	18	07/15/2049	1.A FM
06406R-AR-8	BANK OF NEW YORK MELLON CORP/T CORPORATE		04/20/2021	Key Capital Markets		2,517,112	2,600,000	2,599,038	0	0	(1)	0	(1)	0	2,599,037	0	(81,925)	(81,925)	10,010	01/28/2031	1.E FE
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE		06/18/2021	Various		21,297,431	15,950,000	21,842,588	0	0	(34,371)	0	(34,371)	0	21,808,216	0	(510,785)	(510,785)	195,720	05/30/2041	2.B FE
07132#-AF-9	Battelle Memorial Institute Senior Unsec		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,820	07/10/2027	1.E
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		04/13/2021	PGIM, Inc.		5,259,661	5,480,000	5,480,000	0	0	0	0	0	0	5,480,000	0	(220,339)	(220,339)	35,869	11/15/2050	1.D FE
09534#-AE-2	Blue Cross Blue Shield of FL Senior Unse		06/01/2021	PGIM, Inc.		1,330,000	1,330,000	1,330,000	1,330,000	0	0	0	0	0	1,330,000	0	0	0	18,465	03/31/2026	1.E
10240*-AA-7	Bowie Acquisitions LLC Sr. Secured 3.9		06/30/2021	Redemption 100.0000		499,595	499,595	499,595	499,595	0	0	0	0	0	499,595	0	0	0	9,792	09/30/2038	2.C PL
110122-DP-0	BRISTOL MYERS SQUIBB CO CORPORATE 1.12		06/11/2021	SMBC NIKKO SECURITIES		1,333,787	1,350,000	1,349,190	1,349,201	0	52	0	52	0	1,349,253	0	(15,466)	(15,466)	8,944	11/13/2027	1.F FE
12514@-AA-0	CED California Holdings, LLC Senior Note		06/30/2021	Redemption 100.0000		12,604	12,604	12,604	12,604	0	0	0	0	0	12,604	0	0	0	301	06/30/2037	3.B PL
12519*-AA-7	CED Alamo 5, LLC Debt in a Project 4.5		06/30/2021	Redemption 100.0000		19,727	19,727	19,727	19,727	0	0	0	0	0	19,727	0	0	0	447	12/31/2040	2.C
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project 4		04/11/2021	Redemption 100.0000		(669,393)	4,871	4,871	4,871	0	0	0	0	0	4,871	0	(674,264)	(674,264)	113	12/31/2027	3.A
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project 4		06/01/2021	PGIM, Inc.		7,618,816	6,944,552	6,944,552	6,944,552	0	0	0	0	0	6,944,552	0	674,264	674,264	207,700	12/31/2027	3.A
12542R-H@-2	CHS Inc. Senior Note 3.800% 07/14/25		06/01/2021	PGIM, Inc.		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	72,517	07/14/2025	2.C
12542R-L*-9	CHS Inc. Sr. Unsecured 3.240% 11/02/27		06/01/2021	PGIM, Inc.		25,700,000	25,700,000	25,700,000	25,700,000	0	0	0	0	0	25,700,000	0	0	0	483,417	11/02/2027	2.A Z
125523-AK-6	CIGNA CORP NEW CORPORATE 4.900% 12/15/		06/18/2021	PGIM, Inc.		2,572,383	2,000,000	2,500,932	0	0	(579)	0	(579)	0	2,500,353	0	72,030	72,030	50,633	12/15/2048	2.A FE
125523-CK-4	CIGNA CORP NEW CORPORATE 3.400% 03/15/		05/05/2021	Morgan Stanley & Co, Inc		2,001,020	2,000,000	2,121,600	2,119,746	0	(907)	0	(907)	0	2,118,839	0	(117,819)	(117,819)	43,822	03/15/2050	2.B FE
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS 3.		04/01/2021	Paydown		2,551,822	2,368,443	2,510,970	2,426,146	0	(57,703)	0	(57,703)	0	2,368,443	0	0	0	93,069	03/10/2047	1.A FM
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS 3.		04/01/2021	Paydown		2,457,711	2,191,696	2,254,445	2,224,754	0	(33,059)	0	(33,059)	0	2,191,696	0	0	0	104,368	02/10/2049	1.A FM
12610#-AC-7	CBRE U.S. Core Ptrs REIT Sr. Unsecured		06/01/2021	PGIM, Inc.		15,080,000	15,080,000	15,080,000	15,080,000	0	0	0	0	0	15,080,000	0	0	0	246,256	11/04/2030	2.B
12626G-AE-3	COMM MORTGAGE TRUST CMBS 3.916% 08/10/		04/01/2021	Paydown		6,219,472	5,712,205	5,956,862	5,794,562	0	(82,357)	0	(82,357)	0	5,712,205	0	0	0	581,830	08/10/2046	1.A FM
12626L-AD-4	COMM MORTGAGE TRUST CMBS 3.983% 08/10/		05/01/2021	Paydown		45,392	45,392	46,790	45,859	0	(467)	0	(467)	0	45,392	0	0	0	753	08/10/2050	1.A FM
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS 3.		06/01/2021	Paydown		289,785	289,785	292,682	290,612	0	(827)	0	(827)	0	289,785	0	0	0	5,054	11/15/2048	1.A FM
12654P-AA-6	CREDIT SUISSE COMMERCIAL MORTG RMBS 3.		06/01/2021	Paydown		434,445	434,445	435,056	434,713	0	(268)	0	(268)	0	434,445	0	0	0	6,855	09/25/2057	1.A FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5 7.000% 0		06/25/2021	PGIM, Inc.		9,338	2,439	2,195	1,575	0	(12)	0	(12)	0	1,562	0	7,775	7,775	0	01/25/2035	1.D FM
12695*-AA-3	CVS Lease Backed Pass-Thru Pri CTL 3.4		05/10/2021	Redemption 100.0000		(352,533)	83,008	83,008	83,008	0	0	0	0	0	83,008	0	(435,541)	(435,541)	1,064	10/10/2038	2.A
12695*-AA-3	CVS Lease Backed Pass-Thru Pri CTL 3.4		06/01/2021	PGIM, Inc.		12,316,319	11,880,777	11,880,777	11,880,777	0	0	0	0	0	11,880,777	0	435,541	435,541	192,777	10/10/2038	2.B
12698*-AA-0	CTL 2017-15 TR (Allina) Credit Tenant Le		05/15/2021	Redemption 100.0000		(23,631)	8,707	8,707	8,707	0	0	0	0	0	8,707	0	(32,338)	(32,338)	121	01/15/2037	1.B
12698*-AA-0	CTL 2017-15 TR (Allina) Credit Tenant Le		06/01/2021	PGIM, Inc.		1,242,384	1,210,046	1,210,046	1,210,046	0	0	0	0	0	1,210,046	0	32,338	32,338	20,645	01/15/2037	1.B
12713#-AA-7	CTL 2019-07 (HOME DEPOT SALEM) Credit Te		06/15/2021	Redemption 100.0000		60,304	60,304	60,304	60,304	0	0	0	0	0	60,304	0	0	0	1,073	11/30/2036	1.C
147528-G*-8	Casey's General Stores Inc Senior Unsecu		06/01/2021	PGIM, Inc.		3,561,498	3,561,498	3,561,498	3,561,498	0	0	0	0	0	3,561,498	0	0	0	58,337	06/13/2025	2.B PL
147528-G@-6	Casey's General Stores Inc Senior Unsecu		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,218	08/22/2028	2.B PL
14913R-2H-9	CATERPILLAR FINANCIAL SERVICES CORPORATE		06/22/2021	Morgan Stanley & Co, Inc		2,539,061	2,550,000	2,547,887	0	0	27	0	27	0	2,547,913	0	(8,853)	(8,853)	2,323	11/13/2025	1.F FE
15189X-AP-3	CENTERPOINT ENERGY CORPORATE 1.850% 06		04/30/2021	Call 100.0000		46,000	46,000	46,270	46,017	0	(21)	0	(21)	0	45,996	0	4	4	355	06/01/2021	1.F FE
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		06/25/2021	Redemption 100.0000		11,903	11,903	10,207	9,968	0	1,934	0	1,934	0	11,903	0	0	0	87	12/25/2032	1.A FM
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		06/10/2021	Redemption 100.0000		45,221	45,221	46,478	46,305	0	(1,083)	0	(1,083)	0	45,221	0	0	0	843	03/10/2045	1.C
165303-F@-2	Chesapeake Utilities Corp Senior Unsecur		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,049	04/30/2032	2.B
165303-H*-2	Chesapeake Utilities Corp Sr. Unsecured		06/01/2021	PGIM, Inc.		19,150,000	19,150,000	19,150,000	19,150,000	0	0	0	0	0	19,150,000	0	0	0	360,658	07/15/2035	2.B
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		06/01/2021	PGIM, Inc.		2,482,020	2,815,041	2,295,369	2,463,595	0	18,426	0	18,426	0	2,482,021	0	0	0	79,440	12/15/2031	4.C FE
17252M-A@-9	Cintas Corporation Senior Unsecured Note		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,358	04/15/2025	1.G
172967-MD-0	CITIGROUP INC CORPORATE 4.650% 07/23/4		04/13/2021	PGIM, Inc.		4,480,164	3,600,000	4,749,912	0	0	(7,037)	0	(7,037)	0	4,742,875	0	(262,711)	(262,711)	121,365	07/23/2048	2.A FE
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		06/01/2021	Paydown		122	122	121	122	0	1	1	0	0	122	0	0	0	3	07/25/2036	1.A FM
191216-CX-6	COCA COLA CO CORPORATE 2.600% 06/01/50		05/04/2021	JP Morgan Securities, Inc		2,157,324	2,350,000	2,417,885	2,417,377	0	(542)	0	(542)	0	2,416,835	0	(259,512)	(259,512)	26,307	06/01/2050	1.E FE
191216-DC-1	COCA COLA CO CORPORATE 2.500% 03/15/51		06/01/2021	Various		3,563,039	4,000,000	4,025,843	4,025,612	0	(198)	0	(198)	0	4,025,414	0	(462,374)	(462,374)	64,735	03/15/2051	1.F FE
210518-CZ-7	Consumers Energy CORPORATE 3.250% 08/1		04/13/2021	PGIM, Inc.		679,774	660,000	740,111	0	0	(570)	0	(570)	0	739,541	0	(59,767)	(59,767)	14,240	08/15/2046	1.E FE
210518-DA-1	Consumers Energy CORPORATE 3.950% 07/1		04/13/2021	PGIM, Inc.		8,767,045	7,650,000	9,561,276	0	0	(13,001)	0	(13,001)	0	9,548,275	0	(781,230)	(781,230)	74,704	07/15/2047	1.F FE
210518-DE-3	Consumers Energy CORPORATE 3.750% 02/1		04/13/2021	PGIM, Inc.		2,849,121	2,525,000	3,066,663	0	0	(3,200)	0	(3,200)	0	3,063,463	0	(214,342)	(214,342)	62,862	02/15/2050	1.E FE
21246#-AR-7	Convenience Store Investments Senior Sec		05/24/2021	Redemption 100.0000		(84,868)	33,917	33,917	33,917	0	0	0	0	0	33,917	0	(118,785)	(118,785)	626	05/24/2033	2.C PL
21246#-AR-7	Convenience Store Investments Senior Sec		06/01/2021	PGIM, Inc.		2,174,053	2,055,268	2,055,268	2,055,268	0	0	0	0	0	2,055,268	0	118,785	118,785	39,394	05/24/2033	2.C PL
217020-D@-2	Coorstek, Inc Senior Secured Note 3.97		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,968	06/09/2027	2.C PL
224044-CM-7	COX COMMUNICATIONS INC CORPORATE 2.950		04/13/2021	PGIM, Inc.		4,517,332	5,000,000	4,916,050	0	0	573	0	573	0	4,916,623	0	(399,291)	(399,291)	84,813	10/01/2050	2.B FE
22651#-AA-0	Cretex Companies, Inc Senior Secured Not		06/01/2021	PGIM, Inc.		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	101,072	06/20/2029	2.C
22951@-AA-9	Texas Health Resources SPE 5.430% 12/1		06/15/2021	Redemption 100.0000		86,884	86,884	98,459	92,710	0	(5,826)	0	(5,826)	0	86,884	0	0	0	1,967	12/15/2025	1.B
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Te		05/15/2021	Redemption 100.0000		(28,396)	22,053	22,053	22,053	0	0	0	0	0	22,053	0	(50,449)	(50,449)	287	03/15/2028	2.A
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Te		06/01/2021	PGIM, Inc.		1,143,730	1,093,281	1,093,281	1,093,281	0	0	0	0	0	1,093,281	0	50,449	50,449	17,518	03/15/2028	2.A
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		06/15/2021	Redemption 100.0000		8,478	8,478	8,478	8,478	0	0	0	0	0	8,478	0	0	0	142	10/15/2036	2.B
22980@-AA-4	Home Depot Ogden Utah CTL 2017 Credit Te		05/15/2021	Redemption 100.0000		(402,160)	40,538	40,538	40,538	0	0	0	0	0	40,538	0	(442,698)	(442,698)	584	07/15/2037	1.C
22980@-AA-4	Home Depot Ogden Utah CTL 2017 Credit Te		06/01/2021	PGIM, Inc.		6,818,060	6,375,362	6,375,362	6,375,362	0	0	0	0	0	6,375,362	0	442,698	442,698	112,886	07/15/2037	1.C
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		06/25/2021	Paydown		409,523	409,523	409,372	409,418	0	105	0	105	0	409,523	0	0	0	4,741	05/27/2042	1.A FE
244199-BK-0	DEERE & CO CORPORATE 3.750% 04/15/50		06/29/2021	Various		7,460,955	6,500,000	8,143,173	8,128,630	0	(15,608)	0	(15,608)	0	8,113,022	0	(652,067)	(652,067)	150,417	04/15/2050	1.F FE
25239*-AA-8	DeZurik, Inc. Senior Note 6.500% 01/03		06/30/2021	Various		206,603	206,603	211,079	98,270	0	(3,274)	0	(3,274)	0	206,603	0	0	0	4,947	01/03/2023	4.B
257375-AF-2	DOMINION GAS HOLDINGS LLC CORPORATE 4.		06/30/2021	Taxable Exchange		2,003,112	2,000,000	2,003,112	1,965,848	0	37,264	0	37,264	0	2,003,112	0	0	0	63,733	11/01/2043	2.A FE
26442T-AG-2	DUKE UNIVERSITY CORPORATE 2.757% 10/01		06/29/2021	Raymond James & Associates Inc		1,717,664	1,665,000	1,665,000	1,665,000	0	0	0	0	0	1,665,000	0	52,664	52,664	34,428	10/01/2050	1.B FE
27965#-AQ-5	Edens Limited Partnership Sr. Unsecured		06/01/2021	PGIM, Inc.		1,050,000	1,050,000	1,050,000	1,050,000	0	0	0	0	0	1,050,000	0	0	0	33,821	07/08/2026	2.B PL
27965#-AR-3	Edens Limited Partnership Senior Unsecur		06/01/2021	PGIM, Inc.		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	37,208	07/08/2028	2.B PL

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
28103*-AX-5	Edison Properties Senior Unsecured Note		05/24/2021	Redemption 100.0000		(51,240)	10,209	10,209	10,209	0	0	0	0	0	10,209	0	(61,449)	(61,449)	155	10/24/2031	2.C
28103*-AX-5	Edison Properties Senior Unsecured Note		06/01/2021	PGIM, Inc.		857,557	796,107	796,107	796,107	0	0	0	0	0	796,107	0	61,449	61,449	14,061	10/24/2031	2.C
291011-BN-3	EMERSON ELEC CO CORPORATE 1.950% 10/15		04/20/2021	Merrill Lynch,Pierce,Fenner &		9,638,308	9,700,000	9,777,375	9,773,306	0	(2,083)	0	(2,083)	0	9,771,222	0	(132,914)	(132,914)	98,253	10/15/2030	1.F FE
291011-BP-8	EMERSON ELEC CO CORPORATE 0.875% 10/15		05/17/2021	Goldman Sachs & Co		1,439,084	1,465,000	1,460,781	1,460,963	0	264	0	264	0	1,461,227	0	(22,143)	(22,143)	8,439	10/15/2026	1.F FE
29206#-AD-9	Empire Southwest LLC Sr. Unsecured 3.0		06/01/2021	PGIM, Inc.		12,040,000	12,040,000	12,040,000	12,040,000	0	0	0	0	0	12,040,000	0	0	0	246,820	09/25/2030	2.C
292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur		06/01/2021	PGIM, Inc.		6,024,956	6,088,644	5,980,459	6,021,031	0	3,926	0	3,926	0	6,024,956	0	0	0	106,528	03/29/2027	2.C
29425A-AC-7	CITIGROUP COML MTG CMBS 3.515% 09/10/5		05/01/2021	Paydown		12,221	12,221	12,343	12,279	0	(57)	0	(57)	0	12,221	0	0	0	179	09/10/2058	1.A FM
299808-AH-8	EVEREST RE GROUP LTD CORPORATE 3.500%		04/13/2021	PGIM, Inc.		4,980,118	5,000,000	5,526,800	0	0	(2,636)	0	(2,636)	0	5,524,164	0	(544,046)	(544,046)	90,903	10/15/2050	1.G FE
30295#-AA-5	FMR CTL Pass-Through Trust CTL 2.800%		06/30/2021	Redemption 100.0000		112,084	112,084	110,753	112,084	0	1,331	1,331	0	0	112,084	0	0	0	1,439	04/30/2040	1.C
30295#-AA-5	FMR CTL Pass-Through Trust CTL 2.800%		04/30/2021	Redemption 100.0000		55,846	55,846	55,846	55,846	0	0	0	0	0	55,846	0	0	0	521	04/30/2040	1.E
31428X-BU-9	FedEx Corporation CORPORATE 3.400% 01/		04/30/2021	Call 102.2510		2,045,019	2,000,000	1,997,680	1,999,150	0	211	0	211	0	1,999,361	0	639	639	99,041	01/14/2022	2.B FE
31620M-BR-6	Fidelity National Information CORPORATE		06/09/2021	Key Capital Markets		4,282,499	4,300,000	4,272,545	0	0	140	0	140	0	4,272,685	0	9,814	9,814	13,599	03/01/2026	2.B FE
316770-BG-3	FIFTH THIRD BK CINCINNATI CORPORATE 2.		05/17/2021	Call 100.0000		230,000	230,000	233,949	230,317	0	(317)	0	(317)	0	230,000	0	0	0	2,171	06/14/2021	1.G FE
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		05/15/2021	Redemption 100.0000		153,360	153,360	148,187	150,918	0	2,442	0	2,442	0	153,360	0	0	0	4,570	10/15/2027	1.C
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		05/15/2021	Redemption 100.0000		15,209	15,209	14,696	14,967	0	242	0	242	0	15,209	0	0	0	453	10/15/2027	1.C
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		05/17/2021	Call 100.0000		3,037	3,037	2,934	2,988	0	2	0	2	0	2,990	0	47	47	91	10/15/2027	1.C
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		05/15/2021	Redemption 100.0000		96,013	96,013	92,774	94,462	0	1,551	0	1,551	0	96,013	0	0	0	2,861	10/15/2027	1.C
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		05/15/2021	Redemption 100.0000		33,993	33,993	38,039	36,604	0	(2,611)	0	(2,611)	0	33,993	0	0	0	1,013	10/15/2027	1.C
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		05/15/2021	Redemption 98.3871		52,003	52,856	51,073	52,011	0	(8)	0	(8)	0	52,003	0	0	0	1,575	10/15/2027	1.C
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		05/15/2021	Redemption 100.0000		45,445	45,445	43,906	44,711	0	735	0	735	0	45,445	0	0	0	1,354	10/15/2027	1.C
337738-BC-1	FISERV INC CORPORATE 2.650% 06/01/30		06/18/2021	PGIM, Inc.		3,088,956	3,000,000	3,068,015	0	0	(391)	0	(391)	0	3,067,623	0	21,332	21,332	4,417	06/01/2030	2.B FE
34487#-AD-9	Football Club Term Notes 2029 Senior Sec		06/01/2021	PGIM, Inc.		4,993,803	4,914,406	5,032,424	4,997,346	0	(3,543)	0	(3,543)	0	4,993,803	0	0	0	129,526	10/20/2029	1.F FE
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		06/15/2021	Redemption 100.0000		19,602	19,602	18,612	18,749	0	852	0	852	0	19,602	0	0	0	338	03/15/2046	1.B
36228F-T5-5	GSR MORTGAGE LOAN TRUST SERIES 2004 CW1		06/01/2021	Paydown		576	576	594	592	0	(15)	0	(15)	0	576	0	0	0	15	04/01/2034	1.A FM
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS 3.72		04/01/2021	Paydown		2,072,337	2,072,337	2,128,335	2,084,794	0	(12,456)	0	(12,456)	0	2,072,337	0	0	0	25,704	04/10/2047	1.A FM
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO 3.7		06/01/2021	Paydown		1,138,304	1,138,304	1,122,389	1,126,106	0	12,199	0	12,199	0	1,138,304	0	0	0	17,583	10/25/2057	1.A FM
36714#-AA-5	The Gas Company, LLC Senior Secured Note		04/19/2021	Call 100.0000		1,047,048	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	76,471	08/08/2022	2.B
36720@-AA-9	Gas Transmission Northwest LLC Sr. Unsec		06/01/2021	PGIM, Inc.		42,000,000	42,000,000	42,000,000	42,000,000	0	0	0	0	0	42,000,000	0	0	0	655,200	06/01/2030	1.G
37331N-AN-1	GEORGIA-PACIFIC LLC CORPORATE 0.950% 0		06/11/2021	JANE STREET EXECUTION SERVICES		1,978,360	2,000,000	1,999,140	1,999,154	0	70	0	70	0	1,999,224	0	(20,864)	(20,864)	10,872	05/15/2026	1.G FE
374297-C@-6	Getty Realty Corp New Sr. Unsecured 3.		06/01/2021	PGIM, Inc.		8,735,000	8,735,000	8,735,000	8,735,000	0	0	0	0	0	8,735,000	0	0	0	147,309	11/25/2030	2.C
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE CORPORATE		06/07/2021	Citigroup Capital Markets Inc		6,552,780	6,000,000	6,565,315	0	0	(2,407)	0	(2,407)	0	6,562,909	0	(10,129)	(10,129)	13,417	11/16/2026	2.A FE
39808C-A*-6	Gridiron Funding, LLC Senior Secured Not		06/01/2021	PGIM, Inc.		8,600,000	8,600,000	8,600,000	8,600,000	0	0	0	0	0	8,600,000	0	0	0	203,447	06/30/2027	2.C PL
39839#-AF-8	Griffith Laboratories Int'l Senior Note		06/01/2021	PGIM, Inc.		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	137,358	01/15/2029	2.C
40256@-AC-9	Gulf States Toyota Inc/Friedki Senior No		06/04/2021	Redemption 100.0000		927,214	927,214	934,143	929,465	0	(2,252)	0	(2,252)	0	927,214	0	0	0	16,783	06/04/2024	2.B
40256@-AG-0	Gulf States Toyota Inc/Friedki Senior Un		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,728	01/04/2026	2.B
40256@-AH-8	Gulf States Toyota Inc/Friedki Senior Un		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,509	06/29/2027	2.B
40414L-AN-9	HCP INC CORPORATE 4.000% 06/01/25		05/19/2021	Tender (Corp Action)		357,024	320,000	349,395	344,622	0	(2,179)	0	(2,179)	0	342,443	0	4,981	4,981	15,573	06/01/2025	2.A FE
419870-G*-5	Hawaiian Electric Ind Inc Sr. Unsecured		06/01/2021	PGIM, Inc.		23,000,000	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	0	0	289,391	12/15/2030	2.B
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		05/31/2021	Redemption 100.0000		(40,684)	9,121	9,121	9,121	0	0	0	0	0	9,121	0	(49,805)	(49,805)	122	04/30/2034	1.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 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
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		06/01/2021	PGIM, Inc.		950,219	900,413	900,413	900,413	0	0	0	0	0	900,413	0	49,805	49,805	13,483	04/30/2034	1.C
42251#-AM-6	HEB Grocery Company, LP Senior Note 4.		06/01/2021	Various		4,017,784	3,869,806	4,114,248	4,026,154	0	(8,371)	0	(8,371)	0	4,017,784	0	0	0	72,269	12/15/2027	1.G
435596-E*-8	Hollingsworth & Vose Company Senior Secu		05/10/2021	Redemption 100.0000		476,101	476,101	441,176	479,057	0	0	0	0	(37,881)	476,101	34,925	0	34,925	5,543	05/10/2029	3.C
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un		06/01/2021	PGIM, Inc.		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	287,444	07/06/2026	2.C
445587-AC-2	HUNT CO INC CORPORATE 6.250% 02/15/26		04/09/2021	Call 103.1250		77,344	75,000	75,094	75,064	0	(9)	0	(9)	0	75,054	0	(54)	(54)	5,391	02/15/2026	4.B FE
450636-B@-3	ITR CONCESSION CO LLC Senior Secured Not		06/01/2021	PGIM, Inc.		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	179,329	10/18/2029	2.B FE
452308-AP-4	Illinois Tool Wks Inc CORPORATE 3.375%		06/14/2021	Call 100.0000		1,000,000	1,000,000	1,072,772	1,006,965	0	(6,922)	0	(6,922)	0	1,000,043	0	(43)	(43)	25,313	09/15/2021	1.F FE
46123*-AA-3	Invenergy III. Wind Hldgs LLC Senior Sec		06/01/2021	PGIM, Inc.		5,074,635	4,986,172	5,136,657	5,081,317	0	(6,682)	0	(6,682)	0	5,074,634	0	0	0	376,318	01/24/2031	1.G
463556-AD-2	Iroquois Gas Transmission Syst Senior No		04/30/2021	Redemption 100.0000		(200)	64,681	67,939	66,767	0	(2,086)	0	(2,086)	0	64,681	0	(64,881)	(64,881)	1,973	10/31/2027	2.A FE
463556-AD-2	Iroquois Gas Transmission Syst Senior No		06/01/2021	PGIM, Inc.		768,929	682,743	717,135	704,765	0	(716)	0	(716)	0	704,049	0	64,881	64,881	24,410	10/31/2027	2.A FE
46647P-BN-5	JPMORGAN CHASE & CO CORP FLOATER 3.109		05/19/2021	JP Morgan Securities, Inc		1,909,700	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(90,300)	(90,300)	36,099	04/22/2051	1.F FE
46648@-AD-1	Huber, J.M. Corporation SRNT 7.400% 10		06/01/2021	PGIM, Inc.		2,866,946	2,681,761	2,972,294	2,876,580	0	(9,634)	0	(9,634)	0	2,866,946	0	0	0	116,314	10/30/2027	3.A
46663#-AA-5	J-POWER USA Generation Capital Senior Se		04/30/2021	Redemption 100.0000		39,500	39,500	39,500	39,500	0	0	0	0	0	39,500	0	0	0	1,067	10/25/2024	3.C
478160-AZ-7	JOHNSON & JOHNSON CORPORATE 3.550% 05/		05/15/2021	Maturity		5,000,000	5,000,000	5,504,180	5,039,641	0	(39,641)	0	(39,641)	0	5,000,000	0	0	0	88,750	05/15/2021	1.A FE
478160-CS-1	JOHNSON & JOHNSON CORPORATE 2.250% 09/		06/24/2021	BPN Paribas Securities		704,930	760,000	753,259	753,304	0	77	0	77	0	753,381	0	(48,450)	(48,450)	14,250	09/01/2050	1.A FE
48262*-AA-0	Veyron/KDP I Partners, LLC CTL 3.720%		06/15/2021	Redemption 100.0000		106,657	106,657	106,657	106,657	0	0	0	0	0	106,657	0	0	0	1,654	12/31/2034	2.B
48837@-AC-0	Kemin Industries Inc. Senior Secured 4		04/27/2021	Redemption 100.0000		(70,543)	8,929	8,929	8,929	0	0	0	0	0	8,929	0	(79,472)	(79,472)	202	04/27/2028	2.C
48837@-AC-0	Kemin Industries Inc. Senior Secured 4		06/01/2021	PGIM, Inc.		900,901	821,429	821,429	821,429	0	0	0	0	0	821,429	0	79,472	79,472	22,120	04/27/2028	2.C
49071*-AA-9	Kent Precision Food Group Inc Senior Uns		06/01/2021	PGIM, Inc.		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	22,537	12/15/2029	2.C
491386-E@-3	Kentucky Power Company Senior Unsecured		06/01/2021	PGIM, Inc.		21,650,000	21,650,000	21,650,000	21,650,000	0	0	0	0	0	21,650,000	0	0	0	537,371	09/12/2029	2.A
50152#-AD-9	Kwik Trip, Inc. Senior Secured 3.500%		05/24/2021	Redemption 100.0000		(111,716)	62,936	63,195	63,138	0	(202)	0	(202)	0	62,936	0	(174,652)	(174,652)	1,101	02/24/2036	2.C PL
50152#-AD-9	Kwik Trip, Inc. Senior Secured 3.500%		06/01/2021	PGIM, Inc.		5,065,589	4,875,573	4,895,648	4,891,243	0	(306)	0	(306)	0	4,890,937	0	174,652	174,652	88,641	02/24/2036	2.C PL
50212@-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured		06/05/2021	Redemption 100.0000		3,969	3,969	4,118	4,095	0	(126)	0	(126)	0	3,969	0	0	0	66	10/07/2024	1.G
50540R-AW-2	LAB CORP OF AMERICA HOLDINGS CORPORATE		04/14/2021	Suntrust Capital Markets Inc		519,520	500,000	551,245	550,128	0	(1,574)	0	(1,574)	0	548,554	0	(29,034)	(29,034)	5,531	12/01/2029	2.B FE
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		06/30/2021	Various		187,500	187,500	192,911	100,000	0	(5,411)	0	(5,411)	0	187,500	0	0	0	4,226	03/31/2024	3.C
52532X-AE-5	LEIDOS INC CORPORATE 4.375% 05/15/30		06/23/2021	Tax Free Exchange		15,583,831	14,006,000	15,583,831	15,503,788	0	(68,608)	0	(68,608)	0	15,435,180	0	148,651	148,651	371,062	05/15/2030	2.C FE
52532X-AG-0	LEIDOS INC CORPORATE 2.300% 02/15/31		06/23/2021	Tax Free Exchange		997,193	1,000,000	997,193	997,233	0	105	0	105	0	997,338	0	(145)	(145)	16,292	02/15/2031	2.C FE
527298-BN-2	LEVEL 3 FINANCING CORPORATE 4.625% 09/		05/20/2021	Citigroup Capital Markets Inc		513,750	500,000	523,125	0	0	(1,930)	0	(1,930)	0	521,195	0	(7,445)	(7,445)	15,995	09/15/2027	3.B FE
53079E-BK-9	Liberty Mutual Group Inc. CORP 3.950%		04/13/2021	PGIM, Inc.		6,123,979	5,928,000	6,846,721	0	0	(2,908)	0	(2,908)	0	6,843,813	0	(719,834)	(719,834)	96,915	05/15/2060	2.B FE
54738#-AJ-1	Loves Travel Stops & Country Senior Unse		06/01/2021	PGIM, Inc.		1,670,000	1,670,000	1,670,000	1,670,000	0	0	0	0	0	1,670,000	0	0	0	38,445	01/20/2027	2.A
54949@-AQ-2	Luck Stone Corporation Sr. Unsecured 3		06/01/2021	PGIM, Inc.		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	139,967	07/22/2030	3.B
55335@-AB-4	MEPT Edgemoor Operating, LP Senior Unsec		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,453	06/29/2026	2.B
571676-AJ-4	MARS INC CORPORATE 0.875% 07/16/26		05/17/2021	JANE STREET EXECUTION SERVICES		1,956,840	2,000,000	1,997,200	1,997,407	0	172	0	172	0	1,997,580	0	(40,740)	(40,740)	14,729	07/16/2026	1.F FE
57169*-BJ-5	Mars Inc. Senior Unsecured Note 3.630%		06/01/2021	PGIM, Inc.		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	97,607	03/29/2029	1.F
57686G-A#-2	Matson Inc Senior Note 4.310% 06/29/32		06/01/2021	PGIM, Inc.		2,200,641	2,123,169	2,237,942	2,206,104	0	(5,464)	0	(5,464)	0	2,200,640	0	0	0	38,637	06/29/2032	2.B PL
57686G-A@-4	Matson Inc Senior Note 4.160% 06/29/27		06/29/2021	Various		479,321	479,321	495,573	488,880	0	(9,559)	0	(9,559)	0	479,321	0	0	0	9,970	06/29/2027	2.B PL
58646#-AM-6	Menasha Corporation Senior Note 4.370%		06/01/2021	PGIM, Inc.		2,785,714	2,785,714	2,785,714	2,785,714	0	0	0	0	0	2,785,714	0	0	0	56,472	03/14/2027	2.B
58646#-AQ-7	Menasha Corporation Senior Note 4.320%		06/01/2021	PGIM, Inc.		4,460,796	4,349,032	4,540,108	4,467,733	0	(6,938)	0	(6,938)	0	4,460,796	0	0	0	96,027	05/27/2030	2.B
58646#-AX-2	Menasha Corporation Senior Unsecured Not		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,145	11/20/2027	2.B
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		06/25/2021	Paydown		6,719	6,719	6,388	6,505	0	214	0	214	0	6,719	0	0	0	87	02/25/2034	1.A FM
59152*-AA-0	Methodist Health (Mckinney TX) Credit Te		06/15/2021	Redemption 100.0000		31,510	31,510	31,510	31,510	0	0	0	0	0	31,510	0	0	0	586	12/15/2039	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
60040#-AA-0	Millennium Pipeline Co Series A Senior S		06/30/2021	Redemption 100.0000		115,768	115,768	120,780	118,919	0	(3,151)	0	(3,151)	0	115,768	0	0	0	3,085	06/30/2027	1.G PL
61747Y-DY-8	MORGAN STANLEY CORPORATE 4.300% 01/27/		04/20/2021	Morgan Stanley & Co, Inc		1,776,405	1,500,000	1,899,480	0	0	(3,430)	0	(3,430)	0	1,896,050	0	(119,645)	(119,645)	47,479	01/27/2045	1.G FE
628530-BJ-5	MYLAN LABORATORIES INC CORPORATE 5.200		04/13/2021	PGIM, Inc.		2,727,260	2,300,000	3,015,162	0	0	(3,955)	0	(3,955)	0	3,011,207	0	(283,947)	(283,947)	59,468	04/15/2048	2.C FE
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL 4.238% 01/31/		06/30/2021	Various		48,368	48,368	49,033	48,891	0	(523)	0	(523)	0	48,368	0	0	0	856	01/31/2038	1.C
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note		04/15/2021	Redemption 100.0000		(14,692)	121,696	124,265	123,475	0	(1,778)	0	(1,778)	0	121,696	0	(136,388)	(136,388)	2,069	04/15/2030	1.E FE
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note		06/01/2021	PGIM, Inc.		2,753,648	2,580,826	2,635,305	2,618,541	0	(1,281)	0	(1,281)	0	2,617,259	0	136,388	136,388	55,086	04/15/2030	1.E FE
62927@-AB-4	NHL U.S. Funding LP Senior Note 4.330%		06/01/2021	PGIM, Inc.		4,516,931	4,349,032	4,652,306	4,528,774	0	(11,843)	0	(11,843)	0	4,516,931	0	0	0	88,403	09/29/2026	1.G PL
63633D-A@-3	National Health Investors, Inc Senior No		06/01/2021	PGIM, Inc.		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	228,507	01/13/2027	2.C FE
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		06/15/2021	Paydown		151,401	151,401	151,372	151,373	0	28	0	28	0	151,401	0	0	0	717	09/16/2069	1.A FE
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK		06/15/2021	Paydown		44,893	44,893	44,889	44,889	0	4	0	4	0	44,893	0	0	0	218	07/15/2069	1.A FE
641062-AS-3	NESTLE HLDGS INC. CORPORATE 1.000% 09/		06/11/2021	Susquehanna Intl Group		1,955,100	2,000,000	1,996,900	1,997,020	0	195	0	195	0	1,997,215	0	(42,115)	(42,115)	15,000	09/15/2027	1.D FE
646025-D*-4	New Jersey Resources Corp Sr. Unsecured		06/01/2021	PGIM, Inc.		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	299,444	07/23/2030	2.A
64952W-DS-9	NEW YORK LIFE GLOBAL FDG CORPORATE 1.2		06/01/2021	JP Morgan Securities, Inc		3,419,207	3,700,000	3,423,565	0	0	76	0	76	0	3,423,642	0	(4,435)	(4,435)	14,307	08/07/2030	1.A FE
651639-AV-8	NEWMONT MINING CORP CORPORATE 5.450% 0		06/18/2021	Various		6,573,596	4,950,000	6,730,773	0	0	(8,726)	0	(8,726)	0	6,722,047	0	(148,451)	(148,451)	118,776	06/09/2044	2.A FE
65675*-AC-1	North American Breweries Hold Senior Uns		06/24/2021	Redemption 100.0000		353,571	353,571	353,571	353,571	0	0	0	0	0	353,571	0	0	0	8,256	06/24/2027	4.B
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE 4.1		04/13/2021	PGIM, Inc.		579,268	500,000	621,715	0	0	(965)	0	(965)	0	620,750	0	(41,482)	(41,482)	8,536	05/15/2044	1.E FE
67079B-AC-4	NUTRITION & BIOSCIENCES INC CORPORATE		05/14/2021	Tax Free Exchange		409,996	410,000	409,996	409,992	0	5	0	5	0	409,997	0	(1)	(1)	4,966	10/15/2027	2.B FE
67103H-AJ-6	O'REILLY AUTOMOTIVE INC CORPORATE 4.20		06/18/2021	PGIM, Inc.		287,558	250,000	285,018	0	0	(195)	0	(195)	0	284,823	0	2,735	2,735	2,333	04/01/2030	2.A FE
69352P-AJ-2	PPL CAPITAL FUNDING INC CORPORATE 5.00		06/30/2021	Various		1,661,444	1,255,000	1,539,738	60,478	0	(1,821)	0	(1,821)	0	1,537,705	0	87,739	87,739	55,677	03/15/2044	2.B FE
69401@-AA-6	PSH (East Hempfield PA) Credit Tenant Le		06/15/2021	Redemption 100.0000		18,048	18,048	18,048	18,048	0	0	0	0	0	18,048	0	0	0	288	12/15/2038	1.B
69418@-AB-5	Ansell USA Inc Senior Note 4.050% 05/1		06/01/2021	PGIM, Inc.		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	67,838	05/10/2025	2.B
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		06/01/2021	Various		110,443	110,443	109,507	109,900	0	543	0	543	0	110,443	0	0	0	3,336	12/30/2024	5.A
713448-EU-8	PEPSICO INC CORPORATE 3.625% 03/19/50		06/03/2021	Goldman Sachs & Co		4,427,960	4,000,000	4,708,400	4,696,978	0	(6,975)	0	(6,975)	0	4,690,003	0	(262,043)	(262,043)	103,917	03/19/2050	1.E FE
718172-CR-8	PHILIP MORRIS INTERNATIONAL IN CORPORATE		06/11/2021	JANE STREET EXECUTION SERVICES		729,245	735,000	732,288	732,365	0	220	0	220	0	732,585	0	(3,340)	(3,340)	3,984	05/01/2026	1.F FE
73965*-AA-8	Prairie Power Inc. Senior Secured Note		05/15/2021	Redemption 100.0000		(80,988)	42,389	46,491	45,487	0	(3,097)	0	(3,097)	0	42,389	0	(123,377)	(123,377)	1,081	11/15/2032	2.B
73965*-AA-8	Prairie Power Inc. Senior Secured Note		06/01/2021	PGIM, Inc.		2,212,478	1,949,908	2,138,566	2,092,381	0	(3,280)	0	(3,280)	0	2,089,101	0	123,377	123,377	54,142	11/15/2032	2.B
73986@-AA-1	Pratt Properties Inc. Senior Note 5.85		06/01/2021	Redemption 100.0000		51,382	51,382	53,957	0	0	(2,576)	0	(2,576)	0	51,382	0	0	0	0	11/13/2023	3.B
74340X-BR-1	PROLOGIS LP CORPORATE 1.250% 10/15/30		06/21/2021	JANE STREET EXECUTION SERVICES		613,715	655,000	652,511	652,592	0	115	0	115	0	652,707	0	(38,992)	(38,992)	6,891	10/15/2030	1.G FE
74368C-AX-2	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE		06/21/2021	Market Axess		1,996,680	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(3,320)	(3,320)	21,970	07/15/2025	1.E FE
74949L-AD-4	RELX CAPITAL INC CORPORATE 3.000% 05/2		06/18/2021	PGIM, Inc.		10,574,716	9,945,000	10,448,624	0	0	(2,820)	0	(2,820)	0	10,445,803	0	128,912	128,912	24,034	05/22/2030	2.A FE
75281A-BA-6	Range Resources Corporation CORPORATE		05/14/2021	RBC Capital Markets		76,750	75,000	69,188	70,887	0	638	0	638	0	71,525	0	5,225	5,225	2,483	03/15/2023	4.B FE
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		06/30/2021	Redemption 100.0000		104,358	104,358	104,358	104,358	0	0	0	0	0	104,358	0	0	0	2,400	12/31/2024	2.C PL
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		06/30/2021	Redemption 100.0000		37,180	37,180	37,180	37,180	0	0	0	0	0	37,180	0	0	0	855	12/31/2024	2.B PL
75659*-AA-4	Red Hills Finance LLC Senior Secured Not		06/01/2021	PGIM, Inc.		3,165,772	3,165,773	3,165,773	3,165,773	0	0	0	0	0	3,165,773	0	0	0	86,311	06/30/2028	3.B
76131V-A#-0	Retail Properties of America Sernior Uns		06/01/2021	PGIM, Inc.		1,470,000	1,470,000	1,470,000	1,470,000	0	0	0	0	0	1,470,000	0	0	0	40,151	09/30/2026	2.C
76169*-AB-3	Rexford Industrial Realty, L.P Senior Un		06/01/2021	PGIM, Inc.		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	522,690	07/13/2027	2.B FE
77519@-AR-1	Rogers Group, Inc. Senior Unsecured Note		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,442	09/01/2027	2.C
775371-AU-1	ROHM & HAAS CO DEBENTURES 7.850% 07/15		06/18/2021	PGIM, Inc.		22,744,870	16,581,000	22,550,430	0	0	(34,239)	0	(34,239)	0	22,516,191	0	228,680	228,680	564,030	07/15/2029	3.A FE
78488@-AD-7	SVF Holding Real Estate Invest Senior Un		06/01/2021	PGIM, Inc.		6,958,451	6,958,451	6,958,451	6,958,451	0	0	0	0	0	6,958,451	0	0	0	173,497	04/01/2026	2.A
78573#-AA-7	Sabra Health Care LP Senior Unsecured		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,687	05/17/2027	2.C FE
79575@-AH-0	Saltchuk Resources Inc Senior Secured No		05/25/2021	Redemption 100.0000		722,222	722,222	722,222	722,222	0	0	0	0	0	722,222	0	0	0	15,997	05/25/2021	1.G PL

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
80808#-AG-7	Schreiber Foods Inc Senior Note 4.640%		06/01/2021	PGIM, Inc.		4,549,626	4,375,000	4,764,506	4,567,393	0	(17,767)	0	(17,767)	0	4,549,626	0	0	0	140,890	10/03/2025	2.C PL
82104#-AK-5	Sheetz, Inc. Senior Unsecured Note 3.8		06/01/2021	PGIM, Inc.		1,360,000	1,360,000	1,360,000	1,360,000	0	0	0	0	0	1,360,000	0	0	0	25,840	12/01/2027	2.C
83082@-AE-5	Sky Global Power One, LLC Debt in a Proj		06/30/2021	Redemption 100.0000		112,165	112,165	112,165	112,165	0	0	0	0	0	112,165	0	0	0	2,714	12/31/2041	3.B
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER 0.9		04/26/2021	Paydown		287,776	287,776	250,724	271,173	0	16,602	0	16,602	0	287,776	0	0	0	1,406	10/25/2040	1.A FE
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER 0.9		04/26/2021	Paydown		180,162	180,162	157,079	169,831	0	10,331	0	10,331	0	180,162	0	0	0	880	10/25/2040	1.A FE
832696-AT-5	Smucker Company J M CORPORATE 3.550% 0		04/13/2021	PGIM, Inc.		3,118,265	3,050,000	3,330,753	0	0	(1,504)	0	(1,504)	0	3,329,249	0	(210,984)	(210,984)	62,860	03/15/2050	2.B FE
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		06/15/2021	Paydown		2,035,444	2,035,444	2,035,329	2,035,339	0	105	0	105	0	2,035,444	0	0	0	24,957	08/17/2048	1.A FE
857477-AV-5	STATE STREET CORP CORPORATE 1.950% 05/		05/19/2021	Maturity		400,000	400,000	406,888	400,557	0	(557)	0	(557)	0	400,000	0	0	0	3,900	05/19/2021	1.F FE
87264A-BP-9	T-MOBILE USA INC CORPORATE 2.250% 11/1		05/25/2021	Tax Free Exchange		599,940	600,000	599,940	599,932	0	12	0	12	0	599,944	0	(4)	(4)	7,763	11/15/2031	2.C FE
87408#-AB-7	TAL Intl Container Corp Senior Note 5.		04/30/2021	Redemption 100.0000		598,427	598,427	646,026	613,778	0	(15,351)	0	(15,351)	0	598,427	0	0	0	16,187	04/30/2024	2.C FE
875127-BE-1	Tampa Electric CORPORATE 4.300% 06/15/		04/13/2021	PGIM, Inc.		5,814,687	5,000,000	6,231,800	0	0	(7,599)	0	(7,599)	0	6,224,201	0	(409,514)	(409,514)	71,069	06/15/2048	1.G FE
87612B-AP-7	TARGA RESOURCES PARTNERS LP CORPORATE		05/17/2021	Call 100.0000		95,000	95,000	93,694	93,962	0	132	0	132	0	94,094	0	906	906	2,041	11/15/2023	3.C FE
89177B-AA-3	TOWD POINT MASTER TRUST RMBS 3.750% 03		06/01/2021	Paydown		2,057,879	2,057,879	2,045,345	2,046,422	0	11,457	0	11,457	0	2,057,879	0	0	0	31,924	03/25/2058	1.A FM
892356-A*-7	Tractor Supply Company Senior Note 3.7		06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,497	08/14/2029	2.B
896517-AB-5	TRINITY HEALTH CR GROUP CORPORATE 2.63		04/13/2021	PGIM, Inc.		5,705,306	5,925,000	5,925,000	0	0	0	0	0	0	5,925,000	0	(219,694)	(219,694)	36,387	12/01/2040	1.D FE
89837#-AB-4	Estate Bernice P Bishop Senior Note 6.		06/01/2021	PGIM, Inc.		1,591,548	1,428,571	1,764,194	1,586,731	0	4,817	0	4,817	0	1,591,547	0	0	0	72,857	03/01/2027	1.D
90333L-AP-7	US CONCRETE CORPORATE 6.375% 06/01/24		06/28/2021	Call 101.5940		33,526	33,000	34,403	33,745	0	(259)	0	(259)	0	33,486	0	(486)	(486)	1,724	06/01/2024	4.C FE
90363*-AA-0	USG Nevada LLC Senior Note in a Project		06/30/2021	Redemption 100.0000		30,816	30,816	35,298	34,435	0	(3,619)	0	(3,619)	0	30,816	0	0	0	1,040	12/31/2037	3.B
904764-BK-2	UNILEVER CAPITAL CORP CORPORATE 1.375%		06/16/2021	JANE STREET EXECUTION SERVICES		1,913,200	2,000,000	1,998,700	1,998,725	0	56	0	56	0	1,998,781	0	(85,581)	(85,581)	20,931	09/14/2030	1.E FE
91159H-JA-9	US BANCORP SR NT CORPORATE 1.375% 07/2		06/01/2021	Fifth Third Bank		1,603,457	1,700,000	1,606,049	0	0	26	0	26	0	1,606,075	0	(2,618)	(2,618)	8,506	07/22/2030	1.E FE
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note		06/15/2021	Redemption 100.0000		22,076	22,076	22,532	22,466	0	(391)	0	(391)	0	22,076	0	0	0	429	07/15/2045	1.B
91845#-AA-2	SPE owned by Mesirow Realty Sa Credit-Te		05/15/2021	Redemption 100.0000		(520,383)	50,660	50,723	50,708	0	(48)	0	(48)	0	50,660	0	(571,043)	(571,043)	724	05/15/2035	2.A
91845#-AA-2	SPE owned by Mesirow Realty Sa Credit-Te		06/01/2021	PGIM, Inc.		8,339,038	7,760,835	7,770,517	7,768,201	0	(205)	0	(205)	0	7,767,996	0	571,043	571,043	136,417	05/15/2035	2.A
91854*-AA-4	VZ (Irving TX) CTL 3.620% 08/15/36		05/15/2021	Redemption 100.0000		(76,627)	8,570	8,570	8,570	0	0	0	0	0	8,570	0	(85,197)	(85,197)	116	08/15/2036	2.B
91854*-AA-4	VZ (Irving TX) CTL 3.620% 08/15/36		06/01/2021	PGIM, Inc.		1,552,172	1,466,975	1,466,975	1,466,975	0	0	0	0	0	1,466,975	0	85,197	85,197	24,487	08/15/2036	2.A
91858#-AB-4	VA SOUTH CAROLINA -2021 LEASE CTL 3.10		05/21/2021	Redemption 100.0000		94,682	262,265	262,265	0	0	0	0	0	0	262,265	0	(167,583)	(167,583)	2,372	12/21/2040	1.C Z
91858#-AB-4	VA SOUTH CAROLINA -2021 LEASE CTL 3.10		06/01/2021	PGIM, Inc.		44,768,691	44,601,109	44,601,109	0	0	0	0	0	0	44,601,109	0	167,583	167,583	499,285	12/21/2040	1.C Z
92343V-GJ-7	Verizon Communications CORPORATE 2.550		06/18/2021	PGIM, Inc.		1,105,333	1,085,000	1,092,968	0	0	(41)	0	(41)	0	1,092,927	0	12,406	12,406	6,840	03/21/2031	2.A FE
92345Y-AG-1	Verisk Analytics, Inc. CORPORATE 3.625		06/18/2021	PGIM, Inc.		10,566,317	9,980,000	10,221,372	0	0	(380)	0	(380)	0	10,220,992	0	345,325	345,325	36,178	05/15/2050	2.B FE
92826C-AD-4	Visa Inc CORPORATE 3.150% 12/14/25		06/22/2021	Goldman Sachs & Co		2,785,401	2,545,000	2,792,881	0	0	(3,475)	0	(3,475)	0	2,789,406	0	(4,006)	(4,006)	42,311	12/14/2025	1.D FE
92826C-AQ-5	Visa Inc CORPORATE 2.000% 08/15/50		06/24/2021	SMBC NIKKO SECURITIES		316,325	360,000	335,876	336,077	0	273	0	273	0	336,351	0	(20,026)	(20,026)	6,160	08/15/2050	1.D FE
92853@-AB-9	Vitro Flat Glass LLC Sr. Unsecured 3.4		06/01/2021	PGIM, Inc.		12,390,000	12,390,000	12,390,000	12,390,000	0	0	0	0	0	12,390,000	0	0	0	178,254	12/30/2030	2.C Z
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 2.		04/01/2021	Paydown		705,060	678,540	699,088	686,405	0	(7,865)	0	(7,865)	0	678,540	0	0	0	33,058	03/15/2048	1.A FM
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 3.		05/01/2021	Paydown		336,634	317,782	338,228	327,712	0	(9,929)	0	(9,929)	0	317,782	0	0	0	6,319	08/15/2046	1.A FM
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 4.		06/01/2021	Paydown		1,722,586	1,627,787	1,692,990	1,652,832	0	(25,045)	0	(25,045)	0	1,627,787	0	0	0	48,678	09/15/2046	1.A FM
92939H-AX-3	WFRBS_14-C23 CMBS 3.650% 10/15/57		06/01/2021	Paydown		172,486	168,616	170,300	169,161	0	(545)	0	(545)	0	168,616	0	0	0	2,513	10/15/2057	1.A FM
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease 5.5		06/15/2021	Various		16,478	16,478	17,331	17,156	0	(679)	0	(679)	0	16,478	0	0	0	379	10/15/2036	1.B
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te		06/25/2021	Redemption 100.0000		37,166	37,166	37,166	37,166	0	0	0	0	0	37,166	0	0	0	798	04/25/2039	1.B
94974B-EV-8	Wells Fargo & Co NT CORPORATE 4.600% 0		04/01/2021	Maturity		4,500,000	4,500,000	4,490,685	4,499,119	0	881	0	881	0	4,500,000	0	0	0	103,500	04/01/2021	2.A FE
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.		05/01/2021	Paydown		785,051	754,422	761,929	757,998	0	(3,576)	0	(3,576)	0	754,422	0	0	0	19,743	09/15/2058	1.A FM
97314*-AA-5	Winco Foods, LLC Sr. Unsecured 3.000%		04/15/2021	Redemption 100.0000		(7,720)	34,833	34,833	34,833	0	0	0	0	0	34,833	0	(42,553)	(42,553)	523	04/15/2028	1.F
97314*-AA-5	Winco Foods, LLC Sr. Unsecured 3.000%		06/01/2021	PGIM, Inc.		1,017,886	975,333	975,333	975,333	0	0	0	0	0	975,333	0	42,553	42,553	18,369	04/15/2028	1.F
97314*-AB-3	Winco Foods, LLC Sr. Unsecured 3.000%		04/15/2021	Redemption 100.0000		(13,666)	61,667	61,667	61,667	0	0	0	0	0	61,667	0	(75,333)	(75,333)	925	04/15/2028	1.F

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
97314*-AB-3	Winco Foods, LLC Sr. Unsecured 3.000%		06/01/2021	PGIM, Inc.		1,802,000	1,726,667	1,726,667	1,726,667	0	0	0	0	0	1,726,667	0	75,333	75,333	32,519	04/15/2028	1.F
97424*-AA-2	Winmark Corporation Senior Secured Note		05/14/2021	Redemption 100.0000		91,330	91,330	91,761	91,532	0	(202)	0	(202)	0	91,330	0	0	0	2,512	05/14/2025	3.B
981811-C*-1	Worthington Industries Inc. Senior Note		06/01/2021	Various		8,741,272	8,676,345	8,829,451	8,749,098	0	(7,826)	0	(7,826)	0	8,741,272	0	0	0	222,837	08/12/2024	2.C
98954#-AD-8	Ziegler Inc Senior Note 3.760% 03/27/2		06/01/2021	PGIM, Inc.		6,125,190	6,088,644	6,167,796	6,128,884	0	(3,694)	0	(3,694)	0	6,125,189	0	0	0	155,166	03/27/2025	3.B
D0823@-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un		04/28/2021	Redemption 100.0000		317,753	317,753	303,633	323,557	0	(1,832)	0	(1,832)	(22,213)	317,753	18,241	0	18,241	3,134	04/28/2025	1.G
105486-AA-2	Brantgate General Partner 1 Debt in a Pr		06/30/2021	Redemption 100.0000		124,992	124,992	120,562	121,489	0	0	0	0	(927)	124,992	4,430	0	4,430	2,277	06/30/2035	2.C
136375-CZ-3	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	05/21/2021	Goldman Sachs & Co		1,712,180	2,000,000	1,957,420	1,958,022	0	404	0	404	0	1,958,426	0	(246,246)	(246,246)	27,767	05/01/2050	1.F FE
22576C-G*-6	Crescent Point Energy Corp Senior Unsecu	A	06/01/2021	PGIM, Inc.		6,472,463	6,697,509	6,234,128	6,450,766	0	21,697	0	21,697	0	6,472,463	0	0	0	166,232	04/22/2025	3.B
559222-AR-5	MAGNA INTL INC. CORP FOREIGN 4.150% 10	A	04/26/2021	Market Axess		365,908	325,000	361,852	357,945	0	(2,288)	0	(2,288)	0	355,657	0	10,251	10,251	7,755	10/01/2025	1.G FE
66509C-AD-2	Northern Courier Pipeline LP Senior Secu		06/30/2021	Redemption 100.0000		323,849	323,849	305,704	314,774	0	0	0	0	(9,070)	323,849	18,145	0	18,145	5,404	06/30/2042	2.A FE
67077M-AU-2	NUTRIEN LTD CORP FOREIGN 5.000% 04/01/	A	06/18/2021	Various		11,864,397	9,156,000	12,114,796	0	0	(10,531)	0	(10,531)	0	12,104,265	0	(239,868)	(239,868)	173,583	04/01/2049	2.B FE
724155-AB-2	PIP6 Courier Holdings LP Sr. Secured 4		05/15/2021	Redemption 100.0000		64,464	64,464	58,800	61,223	0	0	0	0	(2,423)	64,464	5,664	0	5,664	1,303	02/18/2042	4.A
C3322#-AE-8	Enerplus Corporation Series C Senior Not	A	06/18/2021	Redemption 100.0000		86,981	86,981	95,659	88,328	0	(1,347)	0	(1,347)	0	86,981	0	0	0	3,466	06/18/2021	2.C
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	06/21/2021	Redemption 100.0000		102,500	102,500	102,500	102,500	0	0	0	0	0	102,500	0	0	0	2,409	06/21/2027	2.C PL
C8665*-AC-0	TForce Holdings Inc Sr. Unsecured 3.25		06/01/2021	PGIM, Inc.		9,700,000	9,700,000	9,700,000	0	0	0	0	0	0	9,700,000	0	0	0	127,851	01/05/2031	2.C PL
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Not	A	06/01/2021	PGIM, Inc.		6,100,000	6,100,000	6,100,000	6,100,000	0	0	0	0	0	6,100,000	0	0	0	215,381	10/20/2025	3.A
03328Q-AN-1	ANCHORAGE CAPITAL CLO LTD CLO 1.454% 0	D	04/15/2021	Paydown		15,000,000	15,000,000	14,814,000	14,839,322	0	160,678	0	160,678	0	15,000,000	0	0	0	114,436	07/15/2030	1.A FE
03836T-AA-8	APRES STAIC CLO 1 LTD APRES_20 CLO 2.6	D	04/15/2021	Call 100.0000		11,413,728	11,413,728	11,413,728	11,413,728	0	0	0	0	0	11,413,728	0	0	0	158,050	04/15/2028	1.A FE
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO 1.4	D	04/16/2021	Call 100.0000		24,642,519	24,642,519	23,287,181	23,590,014	0	120,919	0	120,919	0	23,710,933	0	931,586	931,586	185,241	07/16/2029	1.A FE
05523R-AD-9	BAE Systems plc CORP FOREIGN 3.400% 04	D	06/22/2021	JP Morgan Securities, Inc		2,709,500	2,500,000	2,682,707	0	0	(1,176)	0	(1,176)	0	2,681,530	0	27,970	27,970	16,292	04/15/2030	2.B FE
055450-AH-3	BHP FIN USA LTD CORP FOREIGN 6.420% 03	D	06/21/2021	Morgan Stanley & Co, Inc		1,356,773	1,100,000	1,399,720	1,397,233	0	(26,829)	0	(26,829)	0	1,370,405	0	(13,632)	(13,632)	57,281	03/01/2026	1.F FE
05875J-AA-7	BALLYROCK CLO CLO 1.544% 07/15/32	D	06/09/2021	Call 100.0000		1,750,000	1,750,000	1,715,350	1,718,023	0	2,671	0	2,671	0	1,720,693	0	29,307	29,307	14,147	07/15/2032	1.A FE
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	05/17/2021	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	13,072	08/15/2024	1.F FE
05970H-AF-4	General DPR Funding, Ltd. Senior Secured	D	06/01/2021	PGIM, Inc.		5,950,000	5,950,000	5,950,000	5,950,000	0	0	0	0	0	5,950,000	0	0	0	125,694	05/15/2027	1.G FE
13876C-AL-1	CANYON CAP CLO CLO 1.434% 04/15/29	D	05/06/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	25,093	04/15/2029	1.A FE
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un	D	06/01/2021	PGIM, Inc.		3,900,000	3,900,000	3,900,000	3,900,000	0	0	0	0	0	3,900,000	0	0	0	103,675	12/16/2026	2.C
25820N-AA-2	DORCHESTER PK CLO LTD CLO 1.088% 04/20	D	04/20/2021	Paydown		1,044,990	1,044,990	1,044,990	1,044,990	0	0	0	0	0	1,044,990	0	0	0	5,923	04/20/2028	1.A FE
338422-AQ-1	FLAGSHIP CLO 1.034% 01/16/26	D	04/16/2021	Paydown		1,962,915	1,962,915	1,962,915	1,962,915	0	0	0	0	0	1,962,915	0	0	0	10,687	01/16/2026	1.A FE
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	04/07/2021	Redemption 100.0000		161,965	161,965	162,563	162,096	0	(131)	0	(131)	0	161,965	0	0	0	4,758	07/08/2022	3.A FE
55818H-BQ-0	MADISON PARK FUNDING LTD CLO 1.198% 01	D	04/13/2021	PGIM, Inc.		6,000,575	6,000,000	6,000,000	0	0	0	0	0	0	6,000,000	0	575	575	15,524	01/20/2029	1.A FE
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO 1.2	D	04/30/2021	Paydown		68,087	68,087	67,815	67,921	0	166	0	166	0	68,087	0	0	0	434	04/30/2027	1.A FE
67113L-AB-2	OCP CLO Ltd CLO 1.518% 07/20/32	D	06/17/2021	Call 100.0000		10,000,000	10,000,000	9,980,000	9,981,288	0	1,673	0	1,673	0	9,982,960	0	17,040	17,040	78,420	07/20/2032	1.A FE
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN 3.3	D	06/25/2021	Call 100.0000		5,000,000	5,000,000	5,309,337	5,029,536	0	(29,536)	0	(29,536)	0	5,000,000	0	0	0	130,167	09/14/2021	1.F FE
89641A-AV-7	TRINITAS CLO LTD CLO 1.206% 10/25/28	D	04/13/2021	PGIM, Inc.		2,874,601	2,875,000	2,875,000	0	0	0	0	0	0	2,875,000	0	(399)	(399)	7,872	10/25/2028	1.A FE
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND CORP FOREI	D	04/13/2021	UBS International		581,216	514,000	595,752	590,830	0	(3,380)	0	(3,380)	0	587,449	0	(6,234)	(6,234)	12,266	03/23/2028	1.G FE
92558A-AJ-9	VIBRANT CLO LTD CLO 1.438% 01/20/29	D	04/15/2021	Call 100.0000		250,000	250,000	238,750	241,395	0	1,070	0	1,070	0	242,464	0	7,536	7,536	1,808	01/20/2029	1.A FE
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO 1.328% 10	D	04/20/2021	Paydown		917	917	914	915	0	2	0	2	0	917	0	0	0	6	10/20/2028	1.A FE
98887T-AA-6	ZAIS CDO CLO 1.554% 07/15/29	D	04/23/2021	Call 100.0000		29,144,682	29,144,682	29,144,682	29,144,682	0	0	0	0	0	29,144,682	0	0	0	262,238	07/15/2029	1.A FE
D9695*-AC-1	Wilo SE Senior Note 3.220% 05/12/27	D	06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,799	05/12/2027	2.A
G0805#-AF-3	Aggreko Plc Senior Unsecured Note 3.64	D	06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,369	06/29/2027	1.G
G0805#-AG-1	Aggreko Plc Senior Unsecured Note 3.74	D	06/01/2021	PGIM, Inc.		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,791	06/29/2029	1.G
G1696#-BG-0	Bunzl Finance PLC Senior Note 2.360% 0	B	05/17/2021	Maturity		4,413,154	4,413,154	5,000,000	4,446,039	0	0	0	0	553,961	4,413,154	(586,846)	0	(586,846)	52,605	05/17/2021	2.A

STATEMENT AS OF JUNE 30, 2021 OF THE PRUDENTIAL ANNUITIES LIFE ASSURANCE CORPORATION

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
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	05/17/2021	Redemption 100.0000		310,227	310,227	310,227	310,227	0	0	0	0	0	310,227	0	0	0	4,942	02/17/2027	1.F PL
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	06/17/2021	Redemption 100.0000		156,378	156,378	156,378	156,378	0	0	0	0	0	156,378	0	0	0	3,331	02/17/2027	1.F FE
G4000*-AC-9	Glanbia Finl Svcs Unlimited Co Sr. Unsec	D	06/01/2021	PGIM, Inc.		28,700,000	28,700,000	28,700,000	28,700,000	0	0	0	0	0	28,700,000	0	0	0	363,932	12/15/2031	2.A Z
N9361#-AA-3	Vesteda Finance BV Senior Note 3.180%	B	05/10/2021	Maturity		5,377,927	5,377,927	5,461,919	5,444,164	0	(30,591)	0	(30,591)	(373,757)	5,377,927	338,111	0	338,111	86,333	05/10/2021	2.A
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec	D	05/15/2021	Various		205,411	205,411	197,284	201,684	0	3,727	0	3,727	0	205,411	0	0	0	7,446	11/15/2025	4.C FE
P4603#-AA-0	Gas Natural Del Noroeste, S.A. Sr. Unsec	D	06/01/2021	PGIM, Inc.		23,000,000	23,000,000	23,000,000	0	0	0	0	0	0	23,000,000	0	0	0	295,167	01/19/2041	2.B Z
Q3915*-AC-4	Fletcher Building Holdings Ltd Senior Un	D	06/01/2021	PGIM, Inc.		5,250,000	5,250,000	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	0	0	167,810	07/20/2026	2.C
Q3971@-AE-9	GPT RE Limited Senior Unsecured 3.370%	D	06/01/2021	PGIM, Inc.		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	25,135	06/02/2027	1.F
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec	D	06/01/2021	PGIM, Inc.		883,561	869,806	897,467	884,779	0	(1,219)	0	(1,219)	0	883,561	0	0	0	25,027	09/22/2025	2.B FE
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured	D	06/01/2021	PGIM, Inc.		12,507,421	12,264,269	12,741,502	12,527,963	0	(20,543)	0	(20,543)	0	12,507,421	0	0	0	210,400	12/22/2025	1.F
Q9582#-AA-3	Wellington Intl Airport Ltd. Senior Note	D	06/01/2021	PGIM, Inc.		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	134,790	07/27/2027	2.B
Q9582#-AB-1	Wellington Intl Airport Ltd. Senior Note	D	06/01/2021	PGIM, Inc.		4,550,000	4,550,000	4,550,000	4,550,000	0	0	0	0	0	4,550,000	0	0	0	137,936	07/27/2029	2.B
R9836#-AB-4	Welco Eco Ship AS Senior Note 5.360% 0	D	04/30/2021	Redemption 100.0000		(63,243)	4,034	4,034	4,034	0	0	0	0	0	4,034	0	(67,277)	(67,277)	72	04/30/2031	3.A PL
R9836#-AB-4	Welco Eco Ship AS Senior Note 5.360% 0	D	05/31/2021	Redemption 100.0000		4,192	4,192	4,192	4,192	0	0	0	0	0	4,192	0	0	0	94	04/30/2031	3.A FE
R9836#-AB-4	Welco Eco Ship AS Senior Note 5.360% 0	D	06/01/2021	PGIM, Inc.		853,631	786,355	786,355	786,355	0	0	0	0	0	786,355	0	67,277	67,277	17,679	04/30/2031	3.A FE
T1890#-AA-4	Barilla Iniziative SpA Senior Note 4.4	D	06/01/2021	PGIM, Inc.		5,274,813	5,018,783	5,524,447	5,296,495	0	(21,682)	0	(21,682)	0	5,274,813	0	0	0	103,755	12/15/2025	2.B
T3495*-AB-1	De'Longhi SpA Senior Unsecured 1.650%	B	06/14/2021	Redemption 100.0000		1,350,985	1,350,985	1,246,857	1,363,353	0	0	0	0	(116,496)	1,350,985	104,128	0	104,128	11,146	06/14/2027	2.C
T6340*-AA-3	L'Isolante K-Flex SpA Senior Unsecured N	B	04/21/2021	Call 100.0000		7,888,390	7,888,390	7,610,000	8,024,142	0	0	0	0	(414,143)	7,888,390	278,391	0	278,391	203,186	07/27/2023	3.A PL
T7841#-AB-9	Recordati Ind Chim E Farm SpA Senior Not	D	06/01/2021	PGIM, Inc.		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	150,960	09/30/2029	2.B
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,072,048,795	1,041,055,832	1,081,234,374	778,266,713	0	(449,141)	1,332	(450,473)	(422,949)	1,078,216,697	215,189	(7,442,625)	(7,227,436)	19,421,457	XXX	XXX
00120@-AA-1	AES US Wind Generation Holding Debt in a		06/01/2021	PGIM, Inc.		6,598,804	6,598,803	6,598,803	6,598,803	0	0	0	0	0	6,598,803	0	0	0	117,633	06/30/2032	3.B
00857@-AC-6	Peaker Power Holdings, LLC Senior Secure		06/30/2021	Redemption 100.0000		146,112	146,112	146,434	0	0	(322)	0	(322)	0	146,112	0	0	0	2,283	09/30/2024	5.A
05357@-AA-4	Avenger Flight Group, LLC Sr. Secured Te		06/25/2021	Call 100.0000		8,071,965	8,071,965	8,071,965	8,071,965	0	0	0	0	0	8,071,965	0	0	0	463,091	09/25/2025	5.A
05357@-AB-2	Avenger Flight Group, LLC Sr. Secured Te		06/25/2021	Various		3,747,496	3,747,496	3,747,496	3,747,496	0	0	0	0	0	3,747,496	0	0	0	214,056	09/25/2025	5.A
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		06/01/2021	PGIM, Inc.		4,392,356	4,343,567	4,438,235	4,396,605	0	(4,249)	0	(4,249)	0	4,392,356	0	0	0	89,090	10/08/2025	2.C PL
08516*-AB-6	Berlin Station LLC Senior Note 7.500%		04/30/2021	Call 53.8213		20,481	38,054	16,427	17,905	0	0	1,477	(1,477)	0	20,481	0	0	0	0	04/08/2036	4.B PL
08516*-AB-6	Berlin Station LLC Senior Note 7.500%		04/30/2021	Capital Distribution		68,232	0	68,232	68,232	0	0	0	0	0	68,232	0	0	0	0	04/08/2036	4.B PL
09354*-AA-1	Bleu Midco LLC Sr. Secured 5.534% 11/1		06/30/2021	Call 100.0000		89,719	89,719	89,719	89,719	0	0	0	0	0	89,719	0	0	0	2,673	11/13/2024	4.B
228047-A#-3	Crowley Holdings, Inc. Senior Secured		06/22/2021	Call 100.0000		151,672	151,672	151,672	0	0	0	0	0	0	151,672	0	0	0	813	06/20/2024	4.C
29278@-AA-0	EnerVest Energy Instl Fund Sr. Secured		05/10/2021	Call 100.0000		164,616	164,616	164,616	164,616	0	0	0	0	0	164,616	0	0	0	4,218	07/06/2024	4.B
29278@-AA-0	EnerVest Energy Instl Fund Sr. Secured		06/30/2021	Redemption 100.0000		430,316	430,316	420,566	430,316	0	9,750	9,750	0	0	430,316	0	0	0	22,326	07/06/2024	4.B
40480@-AB-9	HCLS Buyer, LLC Sr. Secured 7.604% 12/		06/30/2021	Redemption 100.0000		94,625	94,625	94,625	94,625	0	0	0	0	0	94,625	0	0	0	3,568	12/29/2025	4.A Z
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		06/01/2021	Various		143,884	143,884	144,374	133,250	0	(490)	0	(490)	0	143,884	0	0	0	3,516	06/30/2025	5.B
55391#-AC-1	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		06/01/2021	Various		33,423	33,423	33,408	30,952	0	15	0	15	0	33,423	0	0	0	540	06/30/2024	5.B
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		05/06/2021	Call 100.0000		31,560	31,560	31,560	31,560	0	0	0	0	0	31,560	0	0	0	798	10/31/2022	4.B
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		04/30/2021	Redemption 100.0000		71,531	71,531	71,531	71,531	0	0	0	0	0	71,531	0	0	0	1,422	10/31/2022	4.B
73935@-AA-3	The Power-Sonic Corporation Senior Secur		05/21/2021	Redemption 100.0000		75,000	75,000	75,000	73,218	0	1,782	0	1,782	0	75,000	0	0	0	2,461	11/21/2022	5.A
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan		04/01/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	30,356	03/31/2021	5.B GI
88915#-AA-3	Toledo AcquisitionCo Inc. Sr. Secured		04/30/2021	Redemption 100.0000		14,234	14,234	14,234	14,234	0	0	0	0	0	14,234	0	0	0	469	08/21/2026	4.C Z
92328@-AB-6	Venture Metals, LLC Sr. Secured Term Loa		06/30/2021	Redemption 100.0000		35,625	35,625	35,625	0	0	0	0	0	0	35,625	0	0	0	1,100	07/01/2024	4.C
98159*-AC-7	Worldwide Machinery Senior Secured Revol		06/30/2021	Call 100.0000		117,890	117,890	117,890	117,890	0	0	0	0	0	117,890	0	0	0	3,276	12/21/2023	5.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 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
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa	B	04/26/2021	Redemption 100.0000		106,654	106,654	98,926	104,942	0	0	0	0	(6,017)	106,654	7,729	0	7,729	2,902	05/05/2023	4.C
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/30/2021	Call 100.0000		18,584	18,584	18,124	18,584	0	0	461	(461)	0	18,124	0	461	461	348	12/22/2022	4.C
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/30/2021	Call 100.0000		6,497	6,497	6,336	6,497	0	0	161	(161)	0	6,336	0	161	161	122	12/22/2022	4.C
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/30/2021	Redemption 100.0000		36,582	36,582	35,605	0	0	977	0	977	0	36,582	0	0	0	331	12/22/2022	4.C
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/30/2021	Redemption 100.0000		12,789	12,789	12,448	0	0	341	0	341	0	12,789	0	0	0	116	12/22/2022	4.C
G8374#-AA-8	Springbok Buyer Ltd Sr. Secured Term Loa	C	05/14/2021	Call 100.0000		462,858	462,858	462,858	462,858	0	0	0	0	0	462,858	0	0	0	8,100	12/03/2024	5.A
G8374#-AA-8	Springbok Buyer Ltd Sr. Secured Term Loa	C	06/30/2021	Redemption 100.0000		50,000	50,000	49,303	50,000	0	697	697	0	0	50,000	0	0	0	1,787	12/03/2024	5.A
Y7543*-AA-0	STI Clapham Shipping Ltd Senior Secured	D	06/01/2021	Redemption 100.0000		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	4,957	12/29/2025	4.B
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						25,568,505	25,469,056	25,591,012	25,170,798	0	8,501	12,546	(4,045)	(6,017)	25,567,883	7,729	622	8,351	982,352	XXX	XXX
8399997. Total - Bonds - Part 4						1,105,643,018	1,074,346,146	1,114,818,439	811,353,439	0	(540,350)	13,878	(554,228)	(428,966)	1,111,810,298	222,918	(7,442,003)	(7,219,085)	20,569,771	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						1,105,643,018	1,074,346,146	1,114,818,439	811,353,439	0	(540,350)	13,878	(554,228)	(428,966)	1,111,810,298	222,918	(7,442,003)	(7,219,085)	20,569,771	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
00767H-28-7	AST BOND PORT 2022		06/24/2021	PGIM, Inc.	413.270	6,220		4,133	6,240	(2,108)	0	0	(2,108)	0	4,133	0	2,087	2,087	0		
00767H-29-5	AST BOND PORT 2021		06/24/2021	PGIM, Inc.	436.130	6,978		4,900	6,996	(2,095)	0	0	(2,095)	0	4,900	0	2,078	2,078	0		
00771J-49-3	AST Bond Portfolio 2031		06/24/2021	PGIM, Inc.	499,500.000	4,705,290		4,995,000	0	0	0	0	0	0	4,995,000	0	(289,710)	(289,710)	0		
00771J-52-7	AST Bond Portfolio 2031		06/24/2021	PGIM, Inc.	499,500.000	5,364,630		4,995,000	5,654,340	(659,340)	0	0	(659,340)	0	4,995,000	0	369,630	369,630	0		
00771J-53-5	AST Dimensional Global Core		06/24/2021	PGIM, Inc.	4,500.000	59,985		45,000	53,280	(8,280)	0	0	(8,280)	0	45,000	0	14,985	14,985	0		
00771J-54-3	AST Western Asset Corporate		06/24/2021	PGIM, Inc.	499,500.000	5,399,595		4,995,000	5,459,535	(464,535)	0	0	(464,535)	0	4,995,000	0	404,595	404,595	0		
00771J-55-0	AST T. Rowe Price Corporate		06/24/2021	PGIM, Inc.	499,500.000	5,404,590		4,995,000	5,464,530	(469,530)	0	0	(469,530)	0	4,995,000	0	409,590	409,590	0		
00771J-56-8	AST Prudential Corporate		06/24/2021	PGIM, Inc.	499,500.000	5,434,560		4,995,000	5,474,520	(479,520)	0	0	(479,520)	0	4,995,000	0	439,560	439,560	0		
00771J-57-6	AST PIMCO Corporate		06/24/2021	PGIM, Inc.	499,500.000	5,394,600		4,995,000	5,459,535	(464,535)	0	0	(464,535)	0	4,995,000	0	399,600	399,600	0		
00771J-58-4	AST BlackRock Corporate		06/24/2021	PGIM, Inc.	499,500.000	5,504,490		4,995,000	5,584,410	(589,410)	0	0	(589,410)	0	4,995,000	0	509,490	509,490	0		
00771J-62-6	AST BOND PORT 2030		06/24/2021	PGIM, Inc.	425.000	5,334		4,250	5,568	(1,318)	0	0	(1,318)	0	4,250	0	1,084	1,084	0		
00771J-64-2	AST Bond Port 2029		06/24/2021	PGIM, Inc.	244,241.940	3,004,176		3,005,484	3,138,509	(133,025)	0	0	(133,025)	0	3,005,484	0	(1,308)	(1,308)	0		
00771J-65-9	AST Bond Portfolio 2028		06/24/2021	PGIM, Inc.	246,507.810	3,032,046		3,000,000	3,157,765	(157,765)	0	0	(157,765)	0	3,000,000	0	32,046	32,046	0		
00771J-82-4	AST PRU FLEXIBLE MULTI-STRATEGY PO		06/24/2021	PGIM, Inc.	431.170	7,300		5,497	6,700	(1,203)	0	0	(1,203)	0	5,497	0	1,802	1,802	0		
743969-85-9	PGIM STRATEGIC COM		04/27/2021	PGIM, Inc.	1,255.190	10,845		10,063	1,835	(43)	0	0	(43)	0	10,063	0	781	781	0		
74437E-88-3	Dryden Active Balanced Fund COM		04/27/2021	PGIM, Inc.	874.640	16,277		14,884	14,936	(250)	0	0	(250)	0	14,884	0	1,393	1,393	30		
74437G-15-1	PRU SERIES FUND: STOCK INDEX FUND		06/24/2021	PGIM, Inc.	500.000	5,000		5,000	5,000	0	0	0	0	0	5,000	0	0	0	0		
74440K-50-4	PGIM STRATEGIC COM		06/02/2021	PGIM, Inc.	9,658.280	227,791		123,548	237,111	(113,563)	0	0	(113,563)	0	123,548	0	104,243	104,243	0		
74440N-10-2	JENNISON VALUE FUND-A		04/27/2021	PGIM, Inc.	805.040	17,373		15,376	15,143	233	0	0	233	0	15,376	0	1,997	1,997	0		
74440V-10-4	PRUDENTIAL INVT PORTFOLIOS 5 COM		04/27/2021	PGIM, Inc.	1,397.200	25,568		17,139	23,487	(6,348)	0	0	(6,348)	0	17,139	0	8,429	8,429	0		
74441C-10-5	JENNISON US EMERGING GROWTH COM		04/27/2021	PGIM, Inc.	1,635.340	38,185		34,161	34,555	(394)	0	0	(394)	0	34,161	0	4,024	4,024	0		
74441J-10-0	Prudential Total Rtrn Bond A		04/27/2021	PGIM, Inc.	463.160	8,981		5,813	7,837	(2,024)	0	0	(2,024)	0	5,813	0	3,168	3,168	0		
74441L-10-5	Prudential Mid Cap Value Fnd A REL VALUE		04/27/2021	PGIM, Inc.	1,326.120	28,525		21,940	22,823	(882)	0	0	(882)	0	21,940	0	6,585	6,585	0		
74441L-80-8	STRATEGIC PART EQUITY INCM-A		04/27/2021	PGIM, Inc.	112.560	1,675		980	1,342	(546)	0	0	(546)	0	980	0	695	695	3		
74441N-10-1	Prudential Jennison Small Fd A COM		04/27/2021	PGIM, Inc.	496.180	13,754		13,243	0	0	0	0	0	0	13,243	0	511	511	0		
875921-78-5	PGIM STRATEGIC COM		04/27/2021	PGIM, Inc.	1,080.030	22,324		17,032	17,248	(216)	0	0	(216)	0	17,032	0	5,292	5,292	0		
94975P-40-5	WELLS FARGO FDS Mgnt COM		06/03/2021	PGIM, Inc.	418,732.480	418,732		418,732	33,944	0	0	0	0	0	418,732	0	0	0	2		
94984B-38-9	WELLS FARGO ADVANTAGE FDS COM		04/27/2021	PGIM, Inc.	58.570	2,015		1,050	1,902	(852)	0	0	(852)	0	1,050	0	965	965	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						44,166,839	XXX	41,733,225	39,889,091	(3,557,549)	0	0	(3,557,549)	0	41,733,225	0	2,433,612	2,433,612	35	XXX	XXX
9799997. Total - Common Stocks - Part 4						44,166,839	XXX	41,733,225	39,889,091	(3,557,549)	0	0	(3,557,549)	0	41,733,225	0	2,433,612	2,433,612	35	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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
9799999. Total - Common Stocks						44,166,839	XXX	41,733,225	39,889,091	(3,557,549)	0	0	(3,557,549)	0	41,733,225	0	2,433,612	2,433,612	35	XXX	XXX
9899999. Total - Preferred and Common Stocks						44,166,839	XXX	41,733,225	39,889,091	(3,557,549)	0	0	(3,557,549)	0	41,733,225	0	2,433,612	2,433,612	35	XXX	XXX
9999999 - Totals						1,149,809,857	XXX	1,156,551,664	851,242,530	(3,557,549)	(540,350)	13,878	(4,111,777)	(428,966)	1,153,543,523	222,918	(5,008,391)	(4,785,473)	20,569,806	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
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Harbour Energy plc	None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	764		764	(3,685)	161	0	0	0		AN (Anticipatory)
MSCI EAFE INDEX OPTION@2375.0	Liability Hedge	N/A	Equity/Index	US - CBOE	529900RLNSGA90UPEH54	06/03/2021	09/17/2021	40	9,500,000	2375	0	212,112	0	86,800		86,800	(125,312)	0	0	0	0		PD (Duration)
MSCI EAFE INDEX OPTION@2390.0	Liability Hedge	N/A	Equity/Index	US - CBOE	529900RLNSGA90UPEH54	06/03/2021	08/20/2021	40	9,560,000	2390	0	126,512	0	33,800		33,800	(92,712)	0	0	0	0		PD (Duration)
MSCI EAFE INDEX OPTION@2390.0	Liability Hedge	N/A	Equity/Index	US - CBOE	529900RLNSGA90UPEH54	06/04/2021	08/20/2021	47	11,233,000	2390	0	187,190	0	39,715		39,715	(147,475)	0	0	0	0		PD (Duration)
MSCI EAFE INDEX OPTION@2400.0	Liability Hedge	N/A	Equity/Index	US - CBOE	529900RLNSGA90UPEH54	06/03/2021	09/17/2021	102	24,480,000	2400	0	399,430	0	151,470		151,470	(247,960)	0	0	0	0		PD (Duration)
MSCI EAFE INDEX OPTION@2400.0	Liability Hedge	N/A	Equity/Index	US - CBOE	529900RLNSGA90UPEH54	06/04/2021	09/17/2021	34	8,160,000	2400	0	160,577	0	50,490		50,490	(110,087)	0	0	0	0		PD (Duration)
MSCI EAFE INDEX OPTION@2410.0	Liability Hedge	N/A	Equity/Index	US - CBOE	529900RLNSGA90UPEH54	06/04/2021	08/20/2021	88	21,208,000	2410	0	296,635	0	46,640		46,640	(249,995)	0	0	0	0		PD (Duration)
MSCI EAFE INDEX OPTION@2425.0	Liability Hedge	N/A	Equity/Index	US - CBOE	529900RLNSGA90UPEH54	06/04/2021	09/17/2021	70	16,975,000	2425	0	261,639	0	67,900		67,900	(193,739)	0	0	0	0		PD (Duration)
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)
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	4,795,681		4,795,681	1,441,338	0	0	0	0		LD (Liability Cashflow)
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	7,672,963		7,672,963	3,886,570	0	0	0	0		LD (Liability Cashflow)
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	8,251,764		8,251,764	4,201,761	0	0	0	0		LD (Liability Cashflow)
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	4,517,811		4,517,811	2,390,508	0	0	0	0		LD (Liability Cashflow)
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	4,966,387		4,966,387	2,701,806	0	0	0	0		LD (Liability Cashflow)
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	4,738,447		4,738,447	4,738,447	0	0	0	0		LD (Liability Cashflow)
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	4,050,272		4,050,272	4,050,272	0	0	0	0		LD (Liability Cashflow)
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	38,630,310		38,630,310	18,760,168	0	0	0	0		LD (Liability Cashflow)
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	38,631,394		38,631,394	17,256,394	0	0	0	0		LD (Liability Cashflow)
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	11,528,400	0	18,664,126		18,664,126	7,135,726	0	0	0	0		LD (Liability Cashflow)
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	2,463,866		2,463,866	933,866	0	0	0	0		LD (Liability Cashflow)
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	2,248,025		2,248,025	678,025	0	0	0	0		LD (Liability Cashflow)
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	2,439,784		2,439,784	(370,716)	0	0	0	0		LD (Liability Cashflow)
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	1,547,362		1,547,362	(129,138)	0	0	0	0		LD (Liability Cashflow)
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	1,547,362		1,547,362	(189,887)	0	0	0	0		LD (Liability Cashflow)
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	3,475,937		3,475,937	(110,063)	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)
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	1,547,362		1,547,362	(123,639)	0	0	0	0		LD (Liability Cashflow)
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	1,718,388		1,718,388	12,386	0	0	0	0		LD (Liability Cashflow)
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	15,846,205		15,846,205	7,127,705	0	0	0	0		LD (Liability Cashflow)
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	11,354,986		11,354,986	2,613,226	0	0	0	0		LD (Liability Cashflow)
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	12,110,663		12,110,663	2,693,313	0	0	0	0		LD (Liability Cashflow)
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	8,346,454		8,346,454	(1,129,346)	0	0	0	0		LD (Liability Cashflow)
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	9,198,234		9,198,234	1,208,234	0	0	0	0		LD (Liability Cashflow)
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	8,666,627		8,666,627	1,018,627	0	0	0	0		LD (Liability Cashflow)
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	31,617,527		31,617,527	8,877,527	0	0	0	0		LD (Liability Cashflow)
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	14,107,481		14,107,481	4,809,981	0	0	0	0		LD (Liability Cashflow)
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	19,748,708		19,748,708	8,261,200	0	0	0	0		LD (Liability Cashflow)
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	13,163,764		13,163,764	5,848,764	0	0	0	0		LD (Liability Cashflow)
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	15,279,337		15,279,337	6,579,337	0	0	0	0		LD (Liability Cashflow)
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	12,036,474		12,036,474	5,036,474	0	0	0	0		LD (Liability Cashflow)
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	15,796,517		15,796,517	5,941,516	0	0	0	0		LD (Liability Cashflow)
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	14,881,819		14,881,819	5,065,319	0	0	0	0		LD (Liability Cashflow)
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	15,949,927		15,949,927	5,549,077	0	0	0	0		LD (Liability Cashflow)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/26/2021	05/20/2022	13,174	62,906,250	4775	0	814,500	0	877,802		877,802	63,302	0	0	0	0		LD (Liability Cashflow)
S&P 500 INDEX OPTION@4225.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	04/12/2021	07/16/2021	400	169,000,000	4225	0	2,971,342	0	3,684,000		3,684,000	712,658	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4275.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/04/2021	07/16/2021	600	256,500,000	4275	0	2,525,914	0	3,033,000		3,033,000	507,086	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4300.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	05/07/2021	07/16/2021	800	344,000,000	4300	0	5,460,140	0	2,740,000		2,740,000	(2,720,140)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4300.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	05/26/2021	07/16/2021	600	258,000,000	4300	0	2,130,315	0	2,055,000		2,055,000	(75,315)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4300.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	05/26/2021	07/30/2021	300	129,000,000	4300	0	1,482,394	0	1,614,000		1,614,000	131,606	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4300.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/09/2021	08/20/2021	600	258,000,000	4300	0	4,006,450	0	4,488,000		4,488,000	481,550	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4300.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/10/2021	08/06/2021	300	129,000,000	4300	0	1,771,190	0	1,843,500		1,843,500	72,310	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4325.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/17/2021	09/30/2021	600	259,500,000	4325	0	4,456,567	0	5,952,000		5,952,000	1,495,433	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4350.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	04/12/2021	07/16/2021	600	261,000,000	4350	0	2,094,868	0	675,000		675,000	(1,419,868)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4350.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/30/2021	08/06/2021	600	261,000,000	4350	0	1,908,901	0	2,037,000		2,037,000	128,099	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4375.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/30/2021	08/20/2021	150	65,625,000	4375	0	504,003	0	534,000		534,000	29,997	0	0	0	0		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	60,192,000		60,192,000	22,920,358	0	0	0	0		PD (Duration)
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	22,065,120		22,065,120	6,738,866	0	0	0	0		PD (Duration)
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	1314 / 2.77	6,640,000	0	0	67,628		67,628	(11,768)	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	1379 / 2.5925	12,850,000	0	0	6,652,337		6,652,337	1,974,971	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	1338 / 2.785	5,185,000	0	0	325,019		325,019	121,234	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	2016 / 2.695	6,452,500	0	0	3,080,429		3,080,429	944,002	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	1764 / 2.905	8,220,000	0	0	621,881		621,881	43,265	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	1496 / 3.115	6,160,000	0	0	2,567,194		2,567,194	885,298	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	1189 / 2.8275	8,265,000	0	0	839,000		839,000	121,418	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	146 / 2.835	10,680,000	0	0	1,152,605		1,152,605	182,210	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	1814 / 3.1125	6,740,000	0	0	3,011,003		3,011,003	1,081,001	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	1559 / 3.16	5,930,000	0	0	533,387		533,387	235,593	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	135 / 2.886	10,025,000	0	0	1,274,070		1,274,070	271,065	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	1943 / 3.0075	5,947,000	0	0	3,250,622		3,250,622	1,107,487	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	1814 / 3.184	11,650,000	0	0	5,824,325		5,824,325	2,064,886	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 - 121875AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/31/2018	02/02/2038	50,000,000	50,000,000	1756 / 2.985	3,640,000	0	0	1,703,005		1,703,005	576,724	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 B2XP4TQXVO2CZP30MQ85	02/16/2018	02/21/2033	200,000,000	200,000,000	1493 / 3.5875	7,710,000	0	0	576,327		576,327	267,181	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 B2XP4TQXVO2CZP30MQ85	02/21/2018	02/24/2038	100,000,000	100,000,000	1501 / 3.135	7,022,500	0	0	3,104,658		3,104,658	1,084,920	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 B2XP4TQXVO2CZP30MQ85	03/02/2018	03/06/2053	50,000,000	50,000,000	1308 / 2.99	5,915,000	0	0	678,041		678,041	170,274	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 B2XP4TQXVO2CZP30MQ85	03/13/2018	03/15/2028	150,000,000	150,000,000	1189 / 3.0375	4,601,250	0	0	448,638		448,638	347,087	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 B2XP4TQXVO2CZP30MQ85	03/19/2018	03/22/2038	140,000,000	140,000,000	1349 / 3.06	9,908,500	0	0	4,596,980		4,596,980	1,562,281	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 B2XP4TQXVO2CZP30MQ85	05/21/2018	05/24/2033	150,000,000	150,000,000	1501 / 3.235	8,235,000	0	0	832,444		832,444	396,172	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 B2XP4TQXVO2CZP30MQ85	05/25/2018	05/30/2053	100,000,000	100,000,000	135 / 3.236	8,125,000	0	0	1,066,390		1,066,390	262,094	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 B2XP4TQXVO2CZP30MQ85	10/19/2018	10/23/2058	50,000,000	50,000,000	1729 / 3.25	7,400,000	0	0	2,733,434		2,733,434	918,086	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 B2XP4TQXVO2CZP30MQ85	01/18/2019	01/22/2054	100,000,000	100,000,000	1838 / 3.195	9,250,000	0	0	1,778,396		1,778,396	616,970	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 B2XP4TQXVO2CZP30MQ85	01/24/2019	01/28/2036	170,000,000	170,000,000	184 / 3.5025	7,803,000	0	0	2,729,153		2,729,153	1,288,429	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 B2XP4TQXVO2CZP30MQ85	01/29/2019	01/31/2054	60,000,000	60,000,000	1855 / 3.17	5,496,000	0	0	1,118,123		1,118,123	387,174	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 B2XP4TQXVO2CZP30MQ85	02/07/2019	02/11/2046	100,000,000	100,000,000	1599 / 3.184	8,321,250	0	0	3,192,039		3,192,039	1,250,514	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 B2XP4TQXVO2CZP30MQ85	03/14/2019	03/18/2056	40,000,000	40,000,000	1245 / 3.3925	3,196,000	0	0	1,216,199		1,216,199	481,385	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	1758 / 2.7125	990,000	0	0	1,532,922		1,532,922	311,584	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	1189 / 2.5625	860,000	0	0	1,349,525		1,349,525	157,942	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	1501 / 2.32	1,620,000	0	0	2,701,582		2,701,582	610,632	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	1345 / 2.533	1,025,000	0	0	1,450,267		1,450,267	185,638	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	1883 / 2.7	1,075,000	0	0	1,146,688		1,146,688	120,043	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	1349 / 2.6	1,395,000	0	0	1,728,174		1,728,174	339,942	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	1943 / 2.6488	1,446,400	0	0	1,639,719		1,639,719	326,420	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	1473 / 2.335	1,830,000	0	0	2,272,900		2,272,900	431,644	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	1858 / 2.09	0	9,870,000	0	10,833,396		10,833,396	963,396	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	1729 / 2.175	0	9,140,000	0	9,677,895		9,677,895	537,895	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	1189 / 2.011	0	2,797,500	0	584,798		584,798	(2,212,702)	0	0	0	0		LD (Liability Cashflow)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										213,198,925	323,840,637	0	572,171,160	XXX	572,171,160	185,062,144	161	0	0	0	XXX	XXX
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	227		227	(3,054,952)	0	0	0	0		LD (Liability Cashflow)
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	212,219		212,219	(1,060,570)	0	0	0	0		LD (Liability Cashflow)
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	1,900,627		1,900,627	(3,379,373)	0	0	0	0		LD (Liability Cashflow)
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	1,240,090		1,240,090	(3,962,411)	0	0	0	0		LD (Liability Cashflow)
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	1,485,290		1,485,290	(4,657,210)	0	0	0	0		LD (Liability Cashflow)
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	2,283,628		2,283,628	(6,408,572)	0	0	0	0		LD (Liability Cashflow)

STATEMENT AS OF JUNE 30, 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 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	117,064	344,168,000	2940	0	10,738,332	0	2,710,844		2,710,844	(8,027,488)	0	0	0	0		LD (Liability Cashflow)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2021	08/20/2021	46,150	101,528,912	2200	0	2,887,244	0	1,460,035		1,460,035	(1,427,209)	0	0	0	0		LD (Liability Cashflow)
S&P 500 INDEX OPTION@3800.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	04/12/2021	07/16/2021	300	114,000,000	3800	0	1,800,524	0	60,750		60,750	(1,739,774)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@3800.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	04/14/2021	08/20/2021	300	114,000,000	3800	0	2,466,329	0	426,000		426,000	(2,040,329)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@3800.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	04/15/2021	07/30/2021	400	152,000,000	3800	0	2,414,653	0	258,000		258,000	(2,156,653)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@3875.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	04/16/2021	07/16/2021	300	116,250,000	3875	0	1,694,517	0	78,000		78,000	(1,616,517)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@3920.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	04/12/2021	07/16/2021	400	156,800,000	3920	0	3,202,062	0	124,000		124,000	(3,078,062)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@3920.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	04/14/2021	08/20/2021	300	117,600,000	3920	0	3,166,844	0	609,000		609,000	(2,557,844)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4000.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/02/2021	07/30/2021	450	180,000,000	4000	0	2,229,467	0	596,250		596,250	(1,633,217)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4000.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/04/2021	08/20/2021	400	160,000,000	4000	0	2,389,966	0	1,048,000		1,048,000	(1,341,966)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4000.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/09/2021	09/17/2021	400	160,000,000	4000	0	3,147,618	0	1,928,000		1,928,000	(1,219,618)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4025.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	05/07/2021	07/16/2021	400	161,000,000	4025	0	2,470,091	0	198,000		198,000	(2,272,091)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4025.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	05/26/2021	07/16/2021	600	241,500,000	4025	0	3,250,881	0	297,000		297,000	(2,953,881)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4025.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	05/26/2021	07/30/2021	450	181,125,000	4025	0	2,890,153	0	657,000		657,000	(2,233,153)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4050.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/10/2021	08/31/2021	300	121,500,000	4050	0	2,038,208	0	1,224,000		1,224,000	(814,208)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4075.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/17/2021	09/30/2021	450	183,375,000	4075	0	4,511,669	0	3,093,750		3,093,750	(1,417,919)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4125.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/30/2021	08/06/2021	200	82,500,000	4125	0	587,985	0	560,000		560,000	(27,985)	0	0	0	0		PD (Duration)
S&P 500 INDEX OPTION@4175.0	Liability Hedge	N/A	Equity/Index	US - CBOE 529900RLNSGA90UPEH54	06/25/2021	07/12/2021	600	250,500,000	4175	0	815,633	0	348,000		348,000	(467,633)	0	0	0	0		PD (Duration)
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	2.8263 / .186	8,132,000	0	0	10,433,735		10,433,735	(2,278,534)	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 / .1541	7,900,000	0	0	10,218,079		10,218,079	(2,156,047)	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 / .118	17,260,000	0	0	22,996,437		22,996,437	(5,544,016)	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 / .118	15,880,000	0	0	19,756,938		19,756,938	(4,157,948)	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 / .1245	22,845,000	0	0	31,140,810		31,140,810	(11,651,318)	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 - 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 / .1248	15,870,000	0	0	19,162,649		19,162,649	(4,069,405)	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 / .1379	12,850,000	0	0	16,055,355		16,055,355	(3,813,403)	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 / .1379	14,830,000	0	0	18,773,659		18,773,659	(4,834,631)	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 / .1338	5,185,000	0	0	7,156,809		7,156,809	(4,193,905)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 118344AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/23/2017	06/25/2037	200,000,000	200,000,000	2.3988 / .1473	14,010,000	0	0	15,846,322		15,846,322	(3,590,225)	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 B2XP4TQXV02CZP30MQ85	06/29/2017	07/01/2047	50,000,000	50,000,000	2.695 / .2016	6,447,500	0	0	8,596,865		8,596,865	(1,993,355)	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 B2XP4TQXV02CZP30MQ85	07/05/2017	07/08/2057	100,000,000	100,000,000	2.6825 / .1974	17,150,000	0	0	25,056,218		25,056,218	(5,854,318)	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 B2XP4TQXV02CZP30MQ85	07/06/2017	07/08/2037	200,000,000	200,000,000	2.8525 / .1974	15,960,000	0	0	21,302,004		21,302,004	(4,337,210)	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 B2XP4TQXV02CZP30MQ85	07/10/2017	07/12/2034	100,000,000	100,000,000	2.835 / .1878	7,080,000	0	0	10,397,242		10,397,242	(3,600,975)	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 B2XP4TQXV02CZP30MQ85	08/03/2017	08/05/2052	75,000,000	75,000,000	2.405 / .1764	8,197,500	0	0	12,169,750		12,169,750	(6,787,260)	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 B2XP4TQXV02CZP30MQ85	08/17/2017	08/19/2057	50,000,000	50,000,000	2.115 / .1496	6,160,000	0	0	8,339,015		8,339,015	(2,203,040)	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 B2XP4TQXV02CZP30MQ85	09/13/2017	09/15/2052	75,000,000	75,000,000	2.3275 / .1189	8,265,000	0	0	11,131,908		11,131,908	(6,537,471)	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 B2XP4TQXV02CZP30MQ85	09/21/2017	09/23/2037	200,000,000	200,000,000	2.7075 / .1379	15,870,000	0	0	19,570,586		19,570,586	(3,981,171)	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 B2XP4TQXV02CZP30MQ85	09/26/2017	09/28/2052	100,000,000	100,000,000	2.335 / .146	10,680,000	0	0	15,019,669		15,019,669	(8,703,806)	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 - 119791AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/28/2017	09/30/2052	100,000,000	100,000,000	2.4338 / .1473	10,587,500	0	0	16,904,474		16,904,474	(8,979,643)	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 B2XP4TQXV02CZP30MQ85	10/03/2017	10/05/2032	250,000,000	250,000,000	2.695 / .1943	15,037,500	0	0	25,787,992		25,787,992	(11,042,740)	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 B2XP4TQXV02CZP30MQ85	10/12/2017	10/14/2052	100,000,000	100,000,000	2.425 / .1858	10,580,000	0	0	16,754,470		16,754,470	(8,917,621)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 120107AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2017	10/27/2037	100,000,000	100,000,000	2.6125 / .1814	6,750,000	0	0	9,173,229		9,173,229	(1,918,161)	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 B2XP4TQXV02CZP30MQ85	11/15/2017	11/17/2032	150,000,000	150,000,000	2.16 / .1559	5,930,000	0	0	8,995,891		8,995,891	(5,772,936)	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 B2XP4TQXV02CZP30MQ85	11/27/2017	11/30/2052	100,000,000	100,000,000	2.386 / .135	10,025,000	0	0	16,104,519		16,104,519	(8,674,365)	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 B2XP4TQXV02CZP30MQ85	12/11/2017	12/13/2054	100,000,000	100,000,000	2.635 / .119	13,790,000	0	0	22,134,656		22,134,656	(7,445,714)	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 B2XP4TQXV02CZP30MQ85	01/31/2018	02/02/2038	50,000,000	50,000,000	2.985 / .1756	3,640,000	0	0	5,758,696		5,758,696	(1,083,404)	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 B2XP4TQXV02CZP30MQ85	02/21/2018	02/24/2038	100,000,000	100,000,000	3.135 / .1501	7,022,500	0	0	12,485,437		12,485,437	(2,285,100)	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 B2XP4TQXV02CZP30MQ85	02/23/2018	02/25/2038	200,000,000	200,000,000	3.145 / .147	14,080,000	0	0	25,106,229		25,106,229	(4,584,240)	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 B2XP4TQXV02CZP30MQ85	03/02/2018	03/06/2053	50,000,000	50,000,000	2.99 / .1308	5,915,000	0	0	14,233,200		14,233,200	(4,963,875)	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 B2XP4TQXV02CZP30MQ85	03/13/2018	03/15/2028	150,000,000	150,000,000	3.0375 / .1189	4,601,250	0	0	11,778,953		11,778,953	(4,247,202)	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 B2XP4TQXV02CZP30MQ85	03/19/2018	03/22/2038	140,000,000	140,000,000	3.06 / .1349	9,908,500	0	0	16,802,454		16,802,454	(3,096,147)	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 B2XP4TQXV02CZP30MQ85	08/27/2018	08/29/2055	100,000,000	100,000,000	2.928 / .135	13,785,000	0	0	27,942,895		27,942,895	(7,623,244)	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 - 124467AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	09/13/2018	09/15/2058	75,000,000	75,000,000	2.973 / .1189	11,546,250	0	0	22,947,469		22,947,469	(4,685,559)	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 B2XP4TQXVO2CZP3OMQ85	10/19/2018	10/23/2058	50,000,000	50,000,000	3.25 / .1729	7,400,000	0	0	17,736,283		17,736,283	(3,448,020)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 125085AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	10/22/2018	10/25/2053	60,000,000	60,000,000	3.2925 / .1758	6,840,000	0	0	20,856,593		20,856,593	(6,080,610)	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 B2XP4TQXVO2CZP3OMQ85	10/23/2018	10/25/2038	200,000,000	200,000,000	3.341 / .1758	14,420,000	0	0	27,820,341		27,820,341	(4,684,061)	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 B2XP4TQXVO2CZP3OMQ85	03/14/2019	03/18/2056	40,000,000	40,000,000	2.3925 / .1245	3,196,000	0	0	7,637,945		7,637,945	(2,348,095)	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 B2XP4TQXVO2CZP3OMQ85	08/28/2019	08/30/2054	75,000,000	75,000,000	1.5835 / .135	10,072,500	0	0	5,732,825		5,732,825	(3,068,121)	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 B2XP4TQXVO2CZP3OMQ85	10/10/2019	10/13/2052	105,000,000	105,000,000	1.7955 / .1875	10,890,750	0	0	7,156,486		7,156,486	(6,767,312)	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 B2XP4TQXVO2CZP3OMQ85	10/15/2019	10/17/2054	93,000,000	93,000,000	1.6506 / .1898	9,295,350	0	0	7,798,784		7,798,784	(3,977,825)	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 B2XP4TQXVO2CZP3OMQ85	10/16/2019	10/19/2032	230,000,000	230,000,000	1.8013 / .1898	9,982,000	0	0	8,497,069		8,497,069	(7,612,077)	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 B2XP4TQXVO2CZP3OMQ85	10/21/2019	10/25/2032	240,000,000	240,000,000	1.618 / .1758	7,764,000	0	0	6,572,073		6,572,073	(6,981,101)	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 B2XP4TQXVO2CZP3OMQ85	10/28/2019	05/03/2032	280,000,000	280,000,000	1.625 / .1756	7,826,000	0	0	7,348,991		7,348,991	(9,148,730)	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 B2XP4TQXVO2CZP3OMQ85	11/13/2019	11/16/2027	200,000,000	200,000,000	1.769 / .1559	4,360,000	0	0	5,593,396		5,593,396	(4,404,005)	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 B2XP4TQXVO2CZP3OMQ85	02/23/2021	02/25/2056	100,000,000	100,000,000	2.2 / .147	0	12,740,000	0	16,434,544		16,434,544	3,694,544	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 B2XP4TQXVO2CZP3OMQ85	02/24/2021	02/26/2056	100,000,000	100,000,000	2.225 / .1409	0	12,800,000	0	16,786,817		16,786,817	3,986,817	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 - 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 / .1189	0	2,797,500	0	3,809,403		3,809,403	1,011,903	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 142347AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/09/2021	06/11/2056	100,000,000	100,000,000	2.09 / .1248	0	13,150,000	0	15,268,628		15,268,628	2,118,628	0	0	0	0		LD (Liability Cashflow)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										478,197,100	119,506,875	0	753,883,497	XXX	753,883,497	(282,864,685)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										691,396,025	443,347,512	0	1,326,054,658	XXX	1,326,054,658	(97,802,541)	161	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										213,198,925	323,840,637	0	572,171,160	XXX	572,171,160	185,062,144	161	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										478,197,100	119,506,875	0	753,883,497	XXX	753,883,497	(282,864,685)	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										691,396,025	443,347,512	0	1,326,054,658	XXX	1,326,054,658	(97,802,541)	161	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	07/15/2020	07/15/2021	9,360	30,200,000	3226.5599999999999	(1,247,260)	0	0	(10,010,487)		(10,010,487)	(4,346,027)	0	0	0	0		LD (Liability Cashflow)
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	(10,872,316)		(10,872,316)	(4,720,188)	0	0	0	0		LD (Liability Cashflow)
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	(5,896,167)		(5,896,167)	(2,719,700)	0	0	0	0		LD (Liability Cashflow)
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	(6,883,432)		(6,883,432)	(3,175,092)	0	0	0	0		LD (Liability Cashflow)
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	(6,921,080)		(6,921,080)	(5,085,860)	0	0	0	0		LD (Liability Cashflow)
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	(7,932,379)		(7,932,379)	(5,879,199)	0	0	0	0		LD (Liability Cashflow)
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	(40,046,981)		(40,046,981)	(13,458,981)	0	0	0	0		LD (Liability Cashflow)
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	(40,627,233)		(40,627,233)	(13,639,733)	0	0	0	0		LD (Liability Cashflow)
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	(48,872,005)		(48,872,005)	(16,472,005)	0	0	0	0		LD (Liability Cashflow)
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	(51,517,330)		(51,517,330)	(18,213,330)	0	0	0	0		LD (Liability Cashflow)
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	(26,999,934)		(26,999,934)	(9,239,935)	0	0	0	0		LD (Liability Cashflow)
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	(26,999,934)		(26,999,934)	(9,027,934)	0	0	0	0		LD (Liability Cashflow)
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	(66,000,975)		(66,000,975)	(25,560,975)	0	0	0	0		LD (Liability Cashflow)
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	(26,999,934)		(26,999,934)	(9,767,934)	0	0	0	0		LD (Liability Cashflow)
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	(27,606,724)		(27,606,724)	(10,150,724)	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)
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	(48,322,010)		(48,322,010)	(21,223,011)	0	0	0	0		LD (Liability Cashflow)
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	(32,980,512)		(32,980,512)	(11,906,512)	0	0	0	0		LD (Liability Cashflow)
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	(33,749,918)		(33,749,918)	(11,883,918)	0	0	0	0		LD (Liability Cashflow)
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	(28,191,623)		(28,191,623)	(9,494,823)	0	0	0	0		LD (Liability Cashflow)
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	(28,205,171)		(28,205,171)	(11,245,171)	0	0	0	0		LD (Liability Cashflow)
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	(31,754,665)		(31,754,665)	(12,485,666)	0	0	0	0		LD (Liability Cashflow)
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	(19,307,997)		(19,307,997)	(8,620,497)	0	0	0	0		LD (Liability Cashflow)
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	(38,632,988)		(38,632,988)	(15,045,488)	0	0	0	0		LD (Liability Cashflow)
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	(19,315,879)		(19,315,879)	(8,375,879)	0	0	0	0		LD (Liability Cashflow)
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	(70,523,109)		(70,523,109)	(32,363,108)	0	0	0	0		LD (Liability Cashflow)
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	(34,505,628)		(34,505,628)	(16,195,628)	0	0	0	0		LD (Liability Cashflow)
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	(20,798,603)		(20,798,603)	(10,544,603)	0	0	0	0		LD (Liability Cashflow)
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	(36,006,521)		(36,006,521)	(16,686,521)	0	0	0	0		LD (Liability Cashflow)
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	(18,653,697)		(18,653,697)	(8,399,697)	0	0	0	0		LD (Liability Cashflow)
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	(19,312,108)		(19,312,108)	(8,386,508)	0	0	0	0		LD (Liability Cashflow)
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	(15,484,789)		(15,484,789)	(6,828,789)	0	0	0	0		LD (Liability Cashflow)
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	(18,377,115)		(18,377,115)	(8,037,790)	0	0	0	0		LD (Liability Cashflow)
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	(2,462,764)		(2,462,764)	(1,280,764)	0	0	0	0		LD (Liability Cashflow)
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	(1,688,289)		(1,688,289)	(882,289)	0	0	0	0		LD (Liability Cashflow)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(4,396,330)	(532,414,625)	0	(922,460,297)	XXX	(922,460,297)	(371,344,278)	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	(8,399,803)	0	(2,009,473)		(2,009,473)	6,390,330	0	0	0	0		LD (Liability Cashflow)
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	(1,485,290)		(1,485,290)	4,539,710	0	0	0	0		LD (Liability Cashflow)
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	(2,962,148)		(2,962,148)	8,250,352	0	0	0	0		LD (Liability Cashflow)
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	(6,886,189)		(6,886,189)	14,908,571	0	0	0	0		LD (Liability Cashflow)
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	(1,640,828)		(1,640,828)	4,130,455	0	0	0	0		LD (Liability Cashflow)
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	(374,709)		(374,709)	857,291	0	0	0	0		LD (Liability Cashflow)
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	(4,255,800)		(4,255,800)	15,303,293	0	0	0	0		PD (Duration)
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	(660,000)		(660,000)	1,931,948	0	0	0	0		PD (Duration)

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 - 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 / .1493	(7,520,000)	0	0	(18,163,877)		(18,163,877)	8,397,642	0	0	0	0		LD (Liability Cashflow)
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(7,520,000)	(76,586,387)	0	(38,438,313)	XXX	(38,438,313)	64,709,593	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(11,916,330)	(609,001,012)	0	(960,898,610)	XXX	(960,898,610)	(306,634,685)	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										(4,396,330)	(532,414,625)	0	(922,460,297)	XXX	(922,460,297)	(371,344,278)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(7,520,000)	(76,586,387)	0	(38,438,313)	XXX	(38,438,313)	64,709,593	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										(11,916,330)	(609,001,012)	0	(960,898,610)	XXX	(960,898,610)	(306,634,685)	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	9,957	500,367		653,126	0	(54,524)	0	0	42,368		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	6,197	238,884		341,372	0	(32,443)	0	0	24,191		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	4,857	182,581		262,035	0	(23,512)	0	0	17,695		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	11,192	352,731		542,083	0	(51,839)	0	0	38,151		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	9,675	310,930		476,063	0	(47,745)	0	0	34,897		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	9,700	83,533		102,043	0	34,334	0	0	13,567		100% \ 100%
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	62,457	1,622,856		1,900,959	0	(134,197)	0	0	145,526		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	17,938	492,016		564,847	0	(51,679)	0	0	48,795		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	(301)	(77,228)		(64,326)	0	(31,388)	0	0	11,012		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	126,604	(1,816,338)		(1,682,787)	0	565,634	0	0	181,131		99% \ 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 - 111263AG - Receive: Fixed USD Pay: Fixed AUD	Q8773@AH1 - Stockland Trust Mgmt Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	12/01/2015	12/22/2025	0	11,814,500	3.43 / 4.581	0	0	(77,891)	(352,490)		(969,147)	0	338,715	0	0	125,012		100% \ 100%
Currency Swap - 111733AG - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	01/08/2016	01/22/2031	0	3,505,000	3.86 / 3.4	0	0	11,700	179,463		203,962	0	(34,906)	0	0	54,191		100% \ 100%
Currency Swap - 112107AG - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	02/03/2016	03/04/2026	0	3,321,429	3.51 / 1.78	0	0	26,307	(243,171)		(208,354)	0	113,169	0	0	35,927		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 B2XP4TQXVO2CZP3OMQ85	03/09/2016	06/09/2026	0	2,607,550	4.12 / 2.22	0	0	21,747	(216,462)		(179,604)	0	89,657	0	0	28,988		100% \ 100%
Currency Swap - 113535AG - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	06/02/2016	06/29/2026	0	1,178,000	3.25 / 2.8	0	0	3,656	49,778		59,422	0	(11,842)	0	0	13,167		98% \ 100%
Currency Swap - 113748AC - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	06/20/2016	06/22/2026	0	12,096,643	3.48 / 3.1	0	0	37,589	717,067		808,902	0	(119,443)	0	0	134,953		100% \ 100%
Currency Swap - 113770AG - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	06/13/2016	07/01/2024	0	8,000,000	3.769 / 3.33	0	0	24,384	266,200		352,876	0	(81,176)	0	0	69,344		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 B2XP4TQXVO2CZP3OMQ85	06/21/2016	09/18/2027	0	16,000,000	3.612 / 4.73	0	0	(95,200)	(76,017)		(978,635)	0	447,537	0	0	199,483		100% \ 100%
Currency Swap - 114010AC - Receive: Fixed USD Pay: Fixed AUD	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	07/06/2016	07/06/2026	0	22,615,509	2.86 / 3.915	0	0	(131,098)	(205,181)		(1,284,644)	0	635,301	0	0	253,324		100% \ 100%
Currency Swap - 114128AG - Receive: Fixed USD Pay: Fixed EUR	55384@AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	07/01/2016	07/28/2026	0	8,000,000	3.55 / 1.84	0	0	62,456	(499,552)		(427,609)	0	269,844	0	0	90,137		100% \ 100%
Currency Swap - 114193AG - Receive: Fixed USD Pay: Fixed EUR	F8629#AB0 - Soparind S.C.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	07/19/2016	07/22/2026	0	5,536,000	3.96 / 2.08	0	0	46,353	(423,102)		(336,680)	0	189,190	0	0	62,276		100% \ 100%
Currency Swap - 114592AG - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	08/30/2016	09/13/2026	0	7,142,604	3.92 / 3.85	0	0	1,052	(403,765)		(304,536)	0	(211,464)	0	0	81,472		100% \ 100%
Currency Swap - 114816AG - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	09/14/2016	09/25/2028	0	4,606,700	3.14 / 1.31	0	0	40,703	(252,832)		(178,775)	0	154,281	0	0	61,962		100% \ 100%
Currency Swap - 115341AG - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	11/08/2016	01/11/2024	0	2,368,000	4.25 / 2.25	0	0	21,125	(174,518)		(129,608)	0	80,720	0	0	18,841		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 - 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	61,623	(788,488)		(606,895)	0	224,728	0	0	73,504		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	148,128	(1,670,330)		(1,332,046)	0	560,998	0	0	221,393		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	26,562	(317,614)		(258,960)	0	95,512	0	0	25,074		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	17,708	(211,743)		(172,640)	0	63,675	0	0	16,716		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	16,078	(472,906)		(461,381)	0	(237,428)	0	0	28,737		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	(10,189)	11,932		(84,717)	0	49,380	0	0	24,657		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	350,857	(3,533,326)		(2,422,259)	0	1,199,547	0	0	408,526		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	50,087	(943,578)		(586,614)	0	(99,180)	0	0	101,308		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	144,379	(1,485,333)		(1,058,949)	0	502,000	0	0	173,170		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	(47,158)	177,940		(285,873)	0	342,760	0	0	151,250		100% \ 100%
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	10,739	(197,980)		(138,540)	0	(22,040)	0	0	17,143		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	182,988	(2,217,455)		(2,000,924)	0	761,744	0	0	359,743		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	7,481,143	3.73 / 1.65	0	0	72,647	(447,264)		(272,442)	0	251,711	0	0	91,296		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	68,502	(464,915)		(313,318)	0	258,553	0	0	94,469		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 - 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	68,374	(306,078)		(194,424)	0	217,842	0	0	57,430		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	144,780	102,352		499,810	0	475,745	0	0	187,942		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	93,674	(163,330)		8,370	0	248,963	0	0	45,304		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	4,844,135	3.79 / 3.67	0	0	1,597	(177,993)		(54,455)	0	(140,730)	0	0	90,625		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	81,172	12,493		327,948	0	223,986	0	0	75,654		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	382,812	113,301		1,417,110	0	1,040,437	0	0	306,427		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	72,373	(348,825)		48,830	0	(125,042)	0	0	107,758		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	(13,505)	414,563		328,876	0	172,425	0	0	84,587		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	157,278	410,060		1,083,824	0	380,265	0	0	159,633		100% \ 100%
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	170,350	(168,241)		608,640	0	398,382	0	0	139,561		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	64,272	(65,203)		256,412	0	162,577	0	0	62,978		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	98,120	(137,349)		228,380	0	219,118	0	0	90,883		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	45,321	(72,923)		117,784	0	102,065	0	0	42,221		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	103,602	(311,962)		129,377	0	251,507	0	0	102,548		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 - 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	62,458	(493,330)		(34,779)	0	(100,821)	0	0	105,112		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	32,287	(1,632,118)		(988,036)	0	(819,422)	0	0	293,198		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	(1,085)	(40,448)		(24,861)	0	40,352	0	0	18,579		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	57,491	(777,581)		(352,556)	0	(107,739)	0	0	130,325		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	100,311	(396,477)		25,540	0	264,201	0	0	84,587		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	229,447	(738,860)		(40,337)	0	599,527	0	0	145,745		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	183,302	(696,390)		185,796	0	523,335	0	0	247,095		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	64,917	(278,500)		(2,775)	0	188,250	0	0	67,753		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	189,109	(835,500)		(74,276)	0	564,750	0	0	203,259		100% \ 100%
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	7,058,824	4.6 / 2.03	0	0	86,581	(370,231)		(67,680)	0	235,858	0	0	98,968		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	(19,176)	(1,604,676)		(1,207,560)	0	577,739	0	0	270,023		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	61,602	(1,023,482)		(647,892)	0	(147,008)	0	0	158,179		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	78,724	(2,161,713)		(1,709,758)	0	(232,615)	0	0	226,712		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	12,627,537	3.3675 / 3.365	0	0	(4,359)	(749,515)		(441,999)	0	(374,851)	0	0	289,333		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 - 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	39,199	(1,679,909)		(1,330,940)	0	(132,714)	10,875	0	131,606		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	18,300	(2,348,831)		(1,877,286)	0	(156,806)	37,234	0	161,606		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	13,330	(2,506,788)		(2,027,268)	0	(162,327)	42,859	0	166,746		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	106,592	(574,050)		(155,969)	0	335,085	0	0	159,241		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	454,334	(3,167,235)		(1,598,199)	0	1,473,998	0	0	493,070		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	266,709	(2,311,068)		(1,428,891)	0	949,910	0	0	410,784		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	31,502	(940,315)		(908,576)	0	(119,654)	0	0	150,969		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	37,246	(1,050,505)		(1,036,446)	0	(133,676)	0	0	187,811		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	122	(2,433,357)		(2,118,349)	0	654,111	0	0	300,219		100% \ 100%
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	(12,496)	(242,796)		(285,827)	0	290,798	0	0	103,087		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	32,046	(1,039,688)		(897,408)	0	(160,805)	0	0	131,723		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	7,547,639	3.912 / 4.166	0	0	(16,114)	(537,593)		(544,777)	0	(226,564)	0	0	171,393		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	206,589	(1,510,442)		(759,464)	0	935,439	0	0	275,511		100% \ 100%
Currency Swap - 131288AG - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2019	01/30/2030	0	20,007,000	3.76 / 1.7	0	0	191,126	(1,339,200)		(744,560)	0	677,700	0	0	293,076		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 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	263,534	(1,806,250)		(981,978)	0	941,250	0	0	451,080		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	24,726	(481,201)		(320,507)	0	225,707	0	0	72,427		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	127,553	(837,500)		(261,506)	0	401,746	0	0	177,951		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	74,380	(481,619)		(238,381)	0	256,477	0	0	110,550		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	(15,619)	(1,558,688)		(1,088,088)	0	511,005	0	0	244,587		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	178,890	(1,775,605)		(1,452,042)	0	691,329	0	0	294,938		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	76,790	(758,247)		(742,387)	0	307,314	(2,406)	0	190,568		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	111,273	(1,269,704)		(1,118,294)	0	470,979	0	0	161,343		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	19,703	(1,717,938)		(2,424,289)	0	(232,914)	0	0	309,460		100% \ 100%
Currency Swap - 136137AG - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/10/2020	12/13/2032	0	27,420,031	2.8975 / 1.66	0	0	169,223	103,654		(893,408)	0	867,241	0	0	464,005		100% \ 100%
Currency Swap - 136421AG - Receive: Fixed USD Pay: Fixed CAD	982244AA3 - Wright Canada Holdings, LTD. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/22/2020	09/30/2035	0	8,270,677	3.13 / 3.435	0	0	(19,892)	(612,470)		(674,579)	0	(248,923)	0	0	156,106		100% \ 100%
Currency Swap - 136583AC - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2020	04/15/2050	0	4,716,000	3.055 / 1.625	(235,657)	0	33,719	(259,774)		(195,831)	0	158,094	3,252	0	126,528		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 B2XP4TQXV02CZP30MQ85	10/30/2020	01/07/2031	0	8,737,106	3.035 / 1.62	0	0	61,815	(126,311)		(273,469)	0	281,396	0	0	134,800		100% \ 100%
Currency Swap - 137657AG - Receive: Fixed USD Pay: Fixed EUR	E8203#AA7 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2020	12/11/2032	0	16,369,532	3.555 / 2.15	0	0	114,596	12,414		(279,153)	0	519,306	0	0	276,942		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 140388AG - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2021	02/26/2031	0	29,139,882	2.6 / 2.8	0	0	(20,236)	(804,800)		(563,333)	0	(804,800)	0	0	452,746		100% \ 100%
Currency Swap - 140549AG - Receive: Fixed USD Pay: Fixed EUR	E0534#AG1 - Applus Services, S.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2021	06/10/2031	0	11,116,035	3.635 / 1.85	0	0	11,575	266,236		514,483	0	266,236	0	0	175,287		100% \ 100%
Currency Swap - 140868AG - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	11,742	45,195		198,932	0	45,195	0	0	93,154		100% \ 100%
Currency Swap - 141239AG - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2021	04/21/2031	0	11,547,772	5.405 / 3.4	0	0	45,020	(150,732)		166,487	0	(156,415)	5,683	0	180,835		100% \ 100%
Currency Swap - 141740AG - Receive: Fixed USD Pay: Fixed EUR	N6818#\B5 - Pakket Leasing B.V. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2021	11/15/2030	0	12,621,000	2.75 / 1.25	0	0	10,517	169,050		219,258	0	169,050	0	0	193,233		100% \ 100%
Currency Swap - 141906AG - Receive: Fixed USD Pay: Fixed GBP	G9404#AA0 - The Unite Group PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2021	05/27/2031	0	12,859,410	3.205 / 2.6	0	0	7,348	219,143		229,960	0	219,143	0	0	202,394		100% \ 100%
Currency Swap - 142062AG - Receive: Fixed USD Pay: Fixed GBP	G5244*AB4 - The Keepers and Governors Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2021	06/20/2061	0	5,869,590	3.794 / 2.72	0	0	2,276	137,954		282,078	0	137,954	0	0	185,550		100% \ 100%
Currency Swap - 142180AC - Receive: Fixed USD Pay: Fixed EUR	BCC30MVR2 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2021	12/22/2022	0	9,150,000	2.425 / 1.65	0	0	1,773	255,750		253,733	0	255,750	0	0	55,629		100% \ 100%
Currency Swap - 142182AC - Receive: Fixed USD Pay: Fixed EUR	BCC30MVV3 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2021	12/22/2022	0	3,965,000	2.854 / 2.1	0	0	747	110,825		110,693	0	110,825	0	0	24,106		100% \ 100%
Currency Swap - 142258AG - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q2312@AA7 - CHARTER HALL WHSL MGMT LTD BP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2021	08/04/2031	0	13,588,750	2.6525 / .0114	0	0	13,958	450,625		661,652	0	450,625	0	0	215,894		100% \ 100%
Currency Swap - 142368AG - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2021	06/15/2031	0	11,737,733	4.1875 / 2.75	0	0	3,281	254,663		255,612	0	254,663	0	0	185,215		100% \ 100%
Currency Swap - 99145AG - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	4,302	74,777		67,542	0	61,740	0	0	10,549		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 B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	4,302	74,777		67,542	0	61,740	0	0	10,549		100% \ 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(1,667,686)	0	6,621,722	(56,950,816)	XXX	(35,240,490)	0	21,269,492	97,496	0	15,759,084	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(1,667,686)	0	6,621,722	(56,950,816)	XXX	(35,240,490)	0	21,269,492	97,496	0	15,759,084	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

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 - 100009RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/18/2032	0	65,000,000	2.474 / .1898	4,950,910	0	735,664	6,781,806		6,781,806	(3,591,076)	0	(139,883)	0	1,092,555		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 B2XP4TQXV02CZP30MQ85	04/01/2016	10/25/2032	0	75,000,000	2.524 / .1758	6,253,289	0	870,315	8,225,780		8,225,780	(4,160,026)	0	(176,444)	0	1,261,689		LD (Liability Cashflow)
Interest Rate Swap - 100059RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/25/2032	0	100,000,000	2.518 / .1758	8,251,191	0	1,157,420	10,904,348		10,904,348	(5,544,707)	0	(232,817)	0	1,682,252		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 / .1758	5,896,361	0	857,940	7,964,426		7,964,426	(4,151,798)	0	(166,370)	0	1,261,689		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 / .1855	7,373,238	0	1,125,416	10,260,671		10,260,671	(5,528,490)	0	(206,657)	0	1,683,251		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 / .1603	3,499,610	0	691,413	5,733,664		5,733,664	(3,571,121)	0	(98,587)	0	1,095,928		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 / .1493	10,213,633	0	1,207,707	15,924,292		15,924,292	(8,390,700)	0	(159,237)	0	2,312,600		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 / .1974	3,634,903	0	858,477	2,564,335		2,564,335	(660,416)	0	(274,721)	0	617,291		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 / .147	12,888,575	0	1,324,489	14,456,997		14,456,997	(5,755,469)	0	(355,243)	0	1,706,841		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 / .1385	11,210,929	0	1,262,853	13,216,717		13,216,717	(5,711,586)	0	(309,552)	0	1,707,235		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	.134 / 2.85	(15,488,079)	0	(1,328,389)	(20,651,469)		(20,651,469)	8,682,181	0	238,005	0	2,328,095		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	.134 / 1.89	(4,980,325)	0	(1,272,584)	(4,075,902)		(4,075,902)	1,052,680	0	368,062	0	972,142		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	.1308 / 1.815	(4,232,151)	0	(1,219,652)	(3,893,653)		(3,893,653)	1,055,495	0	311,661	0	974,473		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 / .1345	8,015,351	0	840,813	9,154,020		9,154,020	(3,741,446)	0	(219,772)	0	1,112,896		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 - 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 / .1943	10,630,085	0	726,476	12,873,392		12,873,392	(4,478,800)	0	(162,706)	0	1,166,139		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 / .1943	8,663,930	0	902,966	9,891,125		9,891,125	(4,041,785)	0	(237,095)	0	1,200,288		LD (Liability Cashflow)
Interest Rate Swap - 101509RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/08/2033	0	75,000,000	2.71 / .1974	8,311,619	0	934,483	9,880,502		9,880,502	(4,309,596)	0	(227,146)	0	1,286,758		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 / .1936	15,355,698	0	1,315,294	20,567,039		20,567,039	(8,704,206)	0	(234,832)	0	2,333,285		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 / .1936	7,953,192	0	924,595	9,616,943		9,616,943	(4,302,150)	0	(217,532)	0	1,286,905		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 / .1878	781,070	0	66,097	1,040,199		1,040,199	(435,907)	0	(11,954)	0	116,679		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 / .1836	10,711,697	0	1,688,615	5,825,904		5,825,904	(1,124,922)	0	(776,506)	0	1,005,028		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	.162 / 2.8513	(4,668,526)	0	(399,315)	(6,232,414)		(6,232,414)	2,619,630	0	71,101	0	701,281		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	.1603 / 2.926	(7,027,440)	0	(560,352)	(9,088,757)		(9,088,757)	3,610,053	0	106,997	0	958,711		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 / .135	12,925,804	0	1,027,974	16,630,633		16,630,633	(6,564,511)	0	(200,338)	0	1,745,530		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 / .1308	6,545,601	0	1,150,849	4,171,729		4,171,729	(883,439)	0	(464,575)	0	765,700		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 / .128	12,561,690	0	2,286,450	8,350,992		8,350,992	(1,813,108)	0	(891,747)	0	1,569,460		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 / .1345	10,916,758	0	1,395,709	5,262,818		5,262,818	(816,668)	0	(770,989)	0	701,860		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	.1473 / 2.03	(6,334,137)	0	(1,355,106)	(5,068,352)		(5,068,352)	1,229,473	0	446,999	0	1,057,090		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 - 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	.1764 / 1.9	(4,944,404)	0	(1,277,973)	(4,860,228)		(4,860,228)	1,318,727	0	343,762	0	1,086,714		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	.1559 / 2.0175	(4,119,261)	0	(912,589)	(3,515,126)		(3,515,126)	892,643	0	284,570	0	729,099		LD (Liability Cashflow)
Interest Rate Swap - 102930RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/12/2023	0	200,000,000	.119 / 2.32	(12,509,223)	0	(2,127,243)	(8,547,558)		(8,547,558)	1,865,470	0	855,004	0	1,483,783		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	.118 / 2.815	(14,878,136)	0	(1,309,087)	(20,315,440)		(20,315,440)	8,783,261	0	222,720	0	2,356,500		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 / .1878	125,454,091	0	8,879,941	120,489,831		120,489,831	(35,104,290)	0	(3,315,088)	0	9,461,399		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 / .1501	12,495,562	0	1,220,479	13,779,618		13,779,618	(5,266,408)	0	(338,749)	0	1,552,021		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 / .1501	12,362,133	0	1,217,508	13,680,301		13,680,301	(5,263,539)	0	(334,930)	0	1,552,197		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	.1551 / 1.94	(7,033,636)	0	(1,750,044)	(7,243,120)		(7,243,120)	2,086,383	0	469,779	0	1,544,153		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	.147 / 2.0125	(8,080,556)	0	(1,826,478)	(7,630,873)		(7,630,873)	2,116,431	0	538,100	0	1,550,234		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 / .1189	15,452,657	0	1,486,864	22,144,679		22,144,679	(10,257,529)	0	(228,556)	0	2,772,411		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	.1473 / 2.66	(10,428,560)	0	(1,220,037)	(12,978,534)		(12,978,534)	5,950,506	0	270,706	0	1,767,767		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	.1729 / 2	(3,922,058)	0	(899,695)	(3,931,978)		(3,931,978)	1,159,674	0	255,008	0	800,705		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 / .1189	20,259,665	0	1,616,405	26,654,271		26,654,271	(10,707,855)	0	(296,154)	0	2,835,453		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	.1729 / 3.0675	(10,239,043)	0	(716,722)	(12,747,663)		(12,747,663)	4,592,954	0	149,058	0	1,194,114		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 105115RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	06/15/2044	0	60,000,000	2.799 / .1189	8,828,337	0	781,994	12,264,075		12,264,075	(5,371,203)	0	(127,501)	0	1,437,488		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	06/15/2044	0	59,000,000	2.8078 / .1189	8,792,972	0	771,542	12,159,017		12,159,017	(5,286,808)	0	(126,993)	0	1,413,530		LD (Liability Cashflow)
Interest Rate Swap - 105230RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/28/2043	0	30,000,000	3.107 / .135	6,296,011	0	437,365	7,673,724		7,673,724	(2,694,255)	0	(95,592)	0	702,142		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/28/2043	0	40,000,000	3.107 / .135	8,394,681	0	583,153	10,231,632		10,231,632	(3,592,340)	0	(127,456)	0	936,190		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/28/2043	0	20,000,000	3.107 / .135	4,197,341	0	291,576	5,115,816		5,115,816	(1,796,170)	0	(63,728)	0	468,095		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	07/23/2024	0	100,000,000	.1729 / 2.175	(5,199,098)	0	(987,195)	(4,851,286)		(4,851,286)	1,534,359	0	316,609	0	875,288		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/28/2043	0	30,000,000	3.107 / .135	6,296,011	0	437,365	7,673,724		7,673,724	(2,694,255)	0	(95,592)	0	702,142		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/28/2043	0	19,000,000	3.107 / .135	3,987,474	0	276,998	4,860,025		4,860,025	(1,706,361)	0	(60,542)	0	444,690		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/28/2043	0	25,000,000	3.107 / .135	5,246,676	0	364,470	6,394,770		6,394,770	(2,245,212)	0	(79,660)	0	585,119		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	08/26/2024	0	200,000,000	2.565 / .1409	16,574,854	0	2,370,368	12,301,309		12,301,309	(3,228,736)	0	(999,892)	0	1,776,489		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	08/28/2044	0	100,000,000	3.14 / .135	22,218,895	0	1,474,382	27,193,084		27,193,084	(9,343,886)	0	(320,530)	0	2,406,309		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/28/2043	0	6,000,000	3.107 / .135	1,259,202	0	87,473	1,534,745		1,534,745	(538,851)	0	(19,118)	0	140,428		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	09/04/2044	0	100,000,000	3.12 / .134	21,753,798	0	1,463,389	26,787,006		26,787,006	(9,329,151)	0	(311,274)	0	2,407,286		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	09/15/2044	0	120,000,000	2.972 / .1189	22,249,424	0	1,667,788	28,726,986		28,726,986	(11,024,723)	0	(317,625)	0	2,890,585		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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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 / .135	839,468	0	58,315	1,023,163		1,023,163	(359,234)	0	(12,746)	0	93,619		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 / .135	8,394,681	0	583,153	10,231,632		10,231,632	(3,592,340)	0	(127,456)	0	936,190		LD (Liability Cashflow)
Interest Rate Swap - 106061RE - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/29/2024	0	200,000,000	.146 / 2.35	(13,166,088)	0	(2,128,417)	(11,134,919)		(11,134,919)	3,361,509	0	783,844	0	1,802,030		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 / .1943	15,969,953	0	1,396,451	17,418,483		17,418,483	(6,671,939)	0	(394,647)	0	1,820,766		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 / .1998	20,459,189	0	1,759,307	22,161,182		22,161,182	(8,360,670)	0	(505,841)	0	2,276,880		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	.1998 / 2.5	(15,584,878)	0	(2,279,892)	(12,141,908)		(12,141,908)	3,412,894	0	924,683	0	1,808,730		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 / .1189	19,623,581	0	1,605,613	26,500,966		26,500,966	(10,973,211)	0	(276,823)	0	2,906,111		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 / .1248	9,541,436	0	1,208,481	12,632,335		12,632,335	(6,565,594)	0	(232,620)	0	1,834,738		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 / .1338	16,729,204	0	1,866,713	20,891,140		20,891,140	(9,411,926)	0	(408,061)	0	2,754,029		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 / .1998	17,373,930	0	1,434,946	18,757,098		18,757,098	(6,463,401)	0	(422,430)	0	1,838,580		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 / .1998	17,813,871	0	2,409,892	13,572,314		13,572,314	(3,815,513)	0	(1,025,032)	0	1,876,567		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 / .1858	10,900,607	0	1,328,052	7,647,731		7,647,731	(1,930,504)	0	(625,736)	0	940,787		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 / .186	31,120,325	0	2,140,603	39,211,238		39,211,238	(14,157,085)	0	(432,025)	0	3,659,596		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 / .128	23,098,090	0	1,618,450	23,450,776		23,450,776	(6,759,448)	0	(546,385)	0	1,867,413		LD (Liability Cashflow)

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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 / .1189	20,512,642	0	1,573,509	27,143,510		27,143,510	(10,730,172)	0	(282,725)	0	2,814,546		LD (Liability Cashflow)
Interest Rate Swap - 110148RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/06/2025	0	8,000,000	2.279 / .1754	470,218	0	83,292	478,211		478,211	(188,784)	0	(25,263)	0	81,015		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 / .147	18,463,816	0	2,873,722	28,037,165		28,037,165	(16,858,709)	0	(431,249)	0	4,702,597		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 / .1409	7,530,322	0	1,381,168	12,705,804		12,705,804	(8,373,526)	0	(176,660)	0	2,351,522		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 / .1283	10,897,053	0	1,484,431	15,324,901		15,324,901	(8,484,954)	0	(253,719)	0	2,354,422		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 / .1189	22,746,693	0	1,621,585	29,262,355		29,262,355	(10,904,359)	0	(309,942)	0	2,829,192		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 / .1473	9,121,402	0	1,412,546	13,968,514		13,968,514	(8,457,842)	0	(210,884)	0	2,359,323		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 / .2016	1,727,307	0	593,808	1,498,598		1,498,598	(482,795)	0	(136,482)	0	448,174		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	.1943 / 1.57	(3,426,905)	0	(1,351,905)	(733,786)		(733,786)	1,024,087	0	321,322	0	508,001		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 / .1943	4,673,903	0	778,892	7,489,261		7,489,261	(4,727,098)	0	(108,076)	0	1,321,595		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	.1998 / 1.565	(2,068,860)	0	(826,100)	(461,885)		(461,885)	631,418	0	192,785	0	320,062		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 / .1898	1,147,983	0	503,341	312,542		312,542	(391,808)	0	(106,329)	0	209,436		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 / .1559	10,174,484	0	850,242	12,044,815		12,044,815	(4,559,781)	0	(201,775)	0	1,252,965		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 / .134	31,700,700	0	1,485,847	31,317,704		31,317,704	(6,342,700)	0	(569,796)	0	1,512,717		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 - 111009RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/29/2022	0	45,000,000	1.685 / .1771	904,204	0	333,919	874,039		874,039	(280,334)	0	(70,444)	0	259,546		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 B2XP4TQXV02CZP30MQ85	04/01/2016	12/15/2045	0	60,000,000	2.977 / .1189	11,443,228	0	835,394	14,945,714		14,945,714	(5,703,816)	0	(154,142)	0	1,483,702		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 B2XP4TQXV02CZP30MQ85	04/01/2016	12/15/2045	0	55,000,000	3.0003 / .1189	10,776,630	0	772,172	13,958,838		13,958,838	(5,242,395)	0	(145,170)	0	1,360,060		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 B2XP4TQXV02CZP30MQ85	04/01/2016	12/04/2021	0	200,000,000	.134 / 1.7395	(5,182,114)	0	(1,546,278)	(1,368,341)		(1,368,341)	1,027,236	0	470,473	0	655,826		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 B2XP4TQXV02CZP30MQ85	04/01/2016	12/18/2021	0	175,000,000	.1245 / 1.837	(5,473,793)	0	(1,427,206)	(1,391,238)		(1,391,238)	896,550	0	493,246	0	598,427		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 B2XP4TQXV02CZP30MQ85	04/01/2016	12/18/2022	0	650,000,000	1.9325 / .1245	23,143,792	0	5,611,425	16,147,791		16,147,791	(4,215,168)	0	(1,764,502)	0	3,937,388		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 B2XP4TQXV02CZP30MQ85	04/01/2016	08/09/2031	0	70,000,000	3.325 / .162	13,430,181	0	1,097,813	12,703,132		12,703,132	(3,782,068)	0	(414,785)	0	1,112,880		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 B2XP4TQXV02CZP30MQ85	04/01/2016	07/05/2026	0	35,000,000	5.82 / .1943	13,894,367	0	980,259	8,398,161		8,398,161	(1,119,458)	0	(674,998)	0	391,943		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 B2XP4TQXV02CZP30MQ85	04/01/2016	05/16/2032	0	75,000,000	2.53 / .1559	6,318,707	0	876,629	8,151,568		8,151,568	(4,062,131)	0	(184,171)	0	1,236,877		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 B2XP4TQXV02CZP30MQ85	04/01/2016	05/10/2040	0	50,000,000	4.035 / .162	18,849,500	0	961,461	19,211,164		19,211,164	(4,416,017)	0	(335,282)	0	1,085,786		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 B2XP4TQXV02CZP30MQ85	04/01/2016	05/11/2040	0	60,000,000	4.003 / .1599	22,249,799	0	1,142,675	22,740,800		22,740,800	(5,284,929)	0	(395,739)	0	1,303,036		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 B2XP4TQXV02CZP30MQ85	04/01/2016	08/04/2031	0	70,000,000	3.455 / .1756	14,652,944	0	1,141,620	13,553,235		13,553,235	(3,802,862)	0	(452,783)	0	1,112,140		LD (Liability Cashflow)
Interest Rate Swap - 112540AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/18/2042	0	50,000,000	2.575 / .1551	4,823,908	0	596,261	7,633,820		7,633,820	(4,123,282)	0	(77,135)	0	1,142,487		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 / .1345	13,995,036	0	991,292	11,079,976		11,079,976	(2,373,930)	0	(513,375)	0	705,799		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 - 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 / .1758	6,058,496	0	444,582	4,657,613		4,657,613	(1,001,140)	0	(235,296)	0	304,316		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 / .1699	4,171,949	0	290,921	3,450,948		3,450,948	(767,549)	0	(142,177)	0	223,178		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 / .1936	5,376,077	0	386,309	4,300,430		4,300,430	(953,123)	0	(196,266)	0	283,318		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 / .1379	12,164,203	0	589,957	12,378,355		12,378,355	(2,738,041)	0	(209,463)	0	662,062		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 / .1245	18,352,766	0	887,421	18,729,898		18,729,898	(4,142,267)	0	(312,091)	0	999,105		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 / .162	8,796,515	0	1,466,009	312,192		312,192	(599,347)	0	(845,461)	0	196,748		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 / .135	2,635,500	0	354,752	3,285,992		3,285,992	(1,583,967)	0	(79,438)	0	483,998		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 / .119	8,305,116	0	427,138	8,510,547		8,510,547	(1,985,853)	0	(146,976)	0	489,821		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 / .147	1,278,086	0	175,048	2,144,496		2,144,496	(1,230,900)	0	(20,431)	0	342,900		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 / .1308	2,612,885	0	838,036	1,571,358		1,571,358	(600,723)	0	(216,621)	0	532,726		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 / .1814	884,734	0	334,738	2,329,252		2,329,252	(1,870,116)	0	(25,409)	0	582,392		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 / .147	4,106,376	0	579,744	7,014,386		7,014,386	(4,096,502)	0	(65,645)	0	1,143,001		LD (Liability Cashflow)
Interest Rate Swap - 112567AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/04/2041	0	50,000,000	2.6865 / .1943	5,915,001	0	617,101	8,477,337		8,477,337	(4,094,708)	0	(97,546)	0	1,125,373		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 / .1493	2,856,578	0	405,635	4,892,064		4,892,064	(2,865,083)	0	(45,663)	0	799,895		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 112569AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	11/03/2041	0	50,000,000	2.8215 / .1756	7,283,911	0	656,901	9,672,336		9,672,336	(4,161,156)	0	(119,711)	0	1,127,610		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	10/01/2042	0	275,000,000	2.5808 / .2016	26,950,314	0	3,245,441	42,684,331		42,684,331	(22,932,733)	0	(422,705)	0	6,339,239		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	10/02/2032	0	90,000,000	2.3844 / .1943	5,695,163	0	974,837	8,533,872		8,533,872	(4,934,106)	0	(161,560)	0	1,509,887		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	09/20/2021	0	73,200,000	2.2413 / .1345	3,906,537	0	744,213	337,612		337,612	(367,250)	0	(367,107)	0	172,882		PD (Duration)
Interest Rate Swap - 112823AG - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	02/07/2022	0	70,000,000	1.864 / .08	2,784,624	0	613,174	731,064		731,064	(355,089)	0	(243,759)	0	272,200		PD (Duration)
Interest Rate Swap - 113081AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/25/2016	04/27/2056	0	25,000,000	2.2913 / .1814	0	0	261,005	3,617,354		3,617,354	(2,938,467)	0	0	0	737,662		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 B2XP4TQXVO2CZP30MQ85	05/15/2013	05/17/2023	0	320,000,000	2.0755 / .1559	12,275,928	0	3,014,204	10,602,634		10,602,634	(2,647,876)	0	(888,675)	0	2,194,813		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 B2XP4TQXVO2CZP30MQ85	12/02/2011	12/06/2021	0	30,200,000	2.2888 / .1308	1,469,123	0	317,093	278,062		278,062	(172,300)	0	(136,570)	0	99,647		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 B2XP4TQXVO2CZP30MQ85	05/15/2013	05/17/2023	0	60,000,000	2.0755 / .1559	2,313,246	0	565,163	1,987,994		1,987,994	(494,091)	0	(169,013)	0	411,527		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 B2XP4TQXVO2CZP30MQ85	06/08/2016	06/10/2036	0	150,000,000	2.5725 / .128	5,400,000	0	1,783,050	18,977,874		18,977,874	(10,710,765)	0	(141,494)	0	2,899,527		LD (Liability Cashflow)
Interest Rate Swap - 113645AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/13/2016	06/15/2036	0	200,000,000	2.5525 / .1189	7,220,000	0	2,360,147	24,774,033		24,774,033	(14,256,610)	0	(188,667)	0	3,867,774		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 B2XP4TQXVO2CZP30MQ85	06/16/2016	06/20/2028	0	120,000,000	1.5305 / .1345	0	0	793,571	2,606,180		2,606,180	(4,676,112)	0	0	0	1,584,400		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 B2XP4TQXVO2CZP30MQ85	07/06/2016	07/08/2046	0	100,000,000	1.7735 / .1974	0	0	777,727	(209,713)		(209,713)	(8,803,481)	0	0	0	2,501,209		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 B2XP4TQXVO2CZP30MQ85	07/06/2016	07/08/2023	0	300,000,000	1.1275 / .1974	0	0	1,364,182	4,815,056		4,815,056	(2,079,812)	0	0	0	2,134,112		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 114407AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2016	11/15/2041	0	130,000,000	1.739 / .1559	0	0	1,005,340	(235,776)		(235,776)	(10,131,922)	0	0	0	2,934,111		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 / .1559	0	0	1,015,415	124,017		124,017	(10,156,374)	0	0	0	2,934,111		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 / .1559	0	0	926,435	2,470,307		2,470,307	(8,821,847)	0	0	0	2,497,893		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	.147 / 1.87	0	0	(1,683,978)	(4,576,967)		(4,576,967)	1,769,945	0	0	0	1,184,578		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	.147 / 1.885	0	0	(2,208,671)	(6,004,615)		(6,004,615)	2,320,415	0	0	0	1,539,952		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	.147 / 1.961	0	0	(3,106,211)	(8,455,251)		(8,455,251)	3,256,542	0	0	0	2,073,012		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	.147 / 1.925	0	0	(2,173,722)	(5,913,561)		(5,913,561)	2,281,133	0	0	0	1,480,723		LD (Liability Cashflow)
Interest Rate Swap - 115630AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2016	12/02/2036	0	30,000,000	2.4948 / .1314	0	0	345,221	3,519,595		3,519,595	(2,193,062)	0	0	0	589,115		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	.1308 / 2.465	0	0	(1,700,627)	(15,254,307)		(15,254,307)	9,036,299	0	0	0	2,535,931		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	.1308 / 1.78	2,100,000	0	(795,601)	(4,045,321)		(4,045,321)	3,360,333	0	(103,130)	0	1,165,706		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	.1308 / 1.9585	0	0	(3,096,979)	(8,622,461)		(8,622,461)	3,254,437	0	0	0	2,096,704		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	.1308 / 2.4853	0	0	(1,779,751)	(15,608,890)		(15,608,890)	8,885,944	0	0	0	2,503,882		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	.1283 / 1.9738	0	0	(1,784,840)	(4,989,300)		(4,989,300)	1,875,560	0	0	0	1,200,358		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	.1231 / 1.8725	1,290,000	0	(838,474)	(2,971,367)		(2,971,367)	6,754,953	0	(28,697)	0	1,964,914		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 - 115718AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/07/2016	12/15/2021	0	200,000,000	.1189 / 1.8475	0	0	(1,655,147)	(1,553,941)		(1,553,941)	1,605,603	0	0	0	677,995		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 B2XP4TQXVO2CZP30MQ85	12/08/2016	12/12/2021	0	250,000,000	.119 / 1.8425	0	0	(2,062,179)	(1,912,527)		(1,912,527)	1,998,930	0	0	0	840,027		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 B2XP4TQXVO2CZP30MQ85	12/08/2016	12/12/2023	0	300,000,000	.119 / 2.0708	0	0	(2,816,990)	(12,026,225)		(12,026,225)	4,148,040	0	0	0	2,348,644		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 B2XP4TQXVO2CZP30MQ85	12/09/2016	12/13/2041	0	60,000,000	.119 / 2.6813	0	0	(746,409)	(10,014,208)		(10,014,208)	5,373,098	0	0	0	1,356,793		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 B2XP4TQXVO2CZP30MQ85	12/12/2016	12/14/2031	0	150,000,000	.119 / 2.608	0	0	(1,811,085)	(16,949,920)		(16,949,920)	8,738,785	0	0	0	2,425,295		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 B2XP4TQXVO2CZP30MQ85	12/12/2016	12/14/2036	0	200,000,000	2.917 / .119	0	0	2,723,780	35,407,320		35,407,320	(15,440,886)	0	0	0	3,931,538		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 B2XP4TQXVO2CZP30MQ85	12/14/2016	12/16/2022	0	350,000,000	.118 / 2.0213	0	0	(3,192,744)	(9,106,225)		(9,106,225)	3,378,004	0	0	0	2,116,245		LD (Liability Cashflow)
Interest Rate Swap - 116078AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/28/2016	12/30/2021	0	150,000,000	.1473 / 1.45	492,000	0	(922,555)	(967,282)		(967,282)	959,205	0	(51,112)	0	530,330		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 B2XP4TQXVO2CZP30MQ85	01/18/2017	01/20/2027	0	250,000,000	.1883 / 1.6638	3,412,500	0	(1,816,748)	(8,490,647)		(8,490,647)	8,341,305	0	(170,291)	0	2,946,516		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 B2XP4TQXVO2CZP30MQ85	01/24/2017	01/26/2043	0	125,000,000	.1758 / 2.6625	0	0	(1,537,879)	(21,081,486)		(21,081,486)	11,546,409	0	0	0	2,902,893		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 B2XP4TQXVO2CZP30MQ85	01/25/2017	01/27/2043	0	125,000,000	.1814 / 2.7325	0	0	(1,580,806)	(22,720,758)		(22,720,758)	11,659,926	0	0	0	2,903,074		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 B2XP4TQXVO2CZP30MQ85	01/26/2017	01/30/2032	0	150,000,000	.1855 / 2.6455	0	0	(1,830,999)	(17,578,115)		(17,578,115)	8,847,281	0	0	0	2,439,903		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 B2XP4TQXVO2CZP30MQ85	02/02/2017	02/06/2022	0	250,000,000	.1754 / 1.9814	0	0	(2,230,878)	(2,710,043)		(2,710,043)	2,183,665	0	0	0	969,979		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 B2XP4TQXVO2CZP30MQ85	02/03/2017	02/07/2027	0	250,000,000	.1699 / 1.82	0	0	(2,036,189)	(10,604,614)		(10,604,614)	8,460,515	0	0	0	2,959,318		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 - 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	.162 / 2.7045	0	0	(628,837)	(8,584,384)		(8,584,384)	4,515,522	0	0	0	1,134,888		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	.1559 / 2.6888	0	0	(1,497,856)	(20,276,437)		(20,276,437)	10,820,833	0	0	0	2,725,152		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	.1493 / 2.6988	0	0	(1,508,529)	(20,500,784)		(20,500,784)	10,839,587	0	0	0	2,726,039		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	.1501 / 2.5863	0	0	(2,404,323)	(21,440,713)		(21,440,713)	11,103,693	0	0	0	3,106,099		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 / .1346	0	0	1,512,169	22,308,640		22,308,640	(12,762,163)	0	0	0	3,166,724		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	.1314 / 2.6175	0	0	(666,648)	(8,842,704)		(8,842,704)	5,060,165	0	0	0	1,280,294		LD (Liability Cashflow)
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	.1283 / 2.739	0	0	(765,027)	(11,023,759)		(11,023,759)	5,617,248	0	0	0	1,397,203		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	.1283 / 2.33	3,260,000	0	(2,141,090)	(14,214,864)		(14,214,864)	7,573,433	0	(158,817)	0	2,385,552		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	.119 / 2.8175	0	0	(918,498)	(13,900,995)		(13,900,995)	6,626,417	0	0	0	1,630,576		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	.119 / 2.37	5,521,250	0	(3,809,365)	(25,700,997)		(25,700,997)	13,359,775	0	(266,480)	0	4,179,644		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	.119 / 2.857	0	0	(1,598,268)	(23,995,421)		(23,995,421)	11,087,707	0	0	0	2,730,296		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	.119 / 2.5775	4,435,000	0	(1,192,140)	(8,506,427)		(8,506,427)	4,070,065	0	(214,138)	0	1,194,465		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	.1345 / 2.7807	0	0	(1,543,691)	(22,346,874)		(22,346,874)	10,979,954	0	0	0	2,731,359		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	.1473 / 2.654	0	0	(1,455,166)	(19,608,582)		(19,608,582)	10,801,855	0	0	0	2,733,130		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 - 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	.1943 / 2.5163	0	0	(1,148,864)	(10,130,829)		(10,130,829)	5,542,745	0	0	0	1,562,540		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	.1998 / 2.005	0	0	(2,677,338)	(4,205,400)		(4,205,400)	2,674,572	0	0	0	1,317,531		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	.1998 / 2.6695	0	0	(1,959,514)	(26,600,544)		(26,600,544)	14,450,552	0	0	0	3,646,061		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	.1998 / 2.51	0	0	(1,717,419)	(15,108,398)		(15,108,398)	8,307,721	0	0	0	2,344,456		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	.1878 / 2.6325	0	0	(605,342)	(7,977,812)		(7,977,812)	4,493,306	0	0	0	1,139,615		LD (Liability Cashflow)
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	.1878 / 2.4983	0	0	(1,944,049)	(17,531,163)		(17,531,163)	9,947,743	0	0	0	2,791,090		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	.1898 / 2.561	0	0	(1,175,290)	(14,665,570)		(14,665,570)	8,905,126	0	0	0	2,280,410		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	.1898 / 2.5145	0	0	(1,958,469)	(23,500,821)		(23,500,821)	15,044,580	0	0	0	3,876,947		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	.1898 / 2.38	0	0	(1,084,790)	(8,867,834)		(8,867,834)	5,461,908	0	0	0	1,565,548		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 / .1898	0	0	578,145	7,978,387		7,978,387	(5,054,154)	0	0	0	1,269,935		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 / .1883	0	0	1,972,818	25,732,892		25,732,892	(17,536,841)	0	0	0	4,445,004		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	.1883 / 2.461	0	0	(1,125,324)	(13,174,305)		(13,174,305)	9,037,249	0	0	0	2,334,869		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 / .186	0	0	1,135,069	14,996,762		14,996,762	(10,042,262)	0	0	0	2,540,135		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	.186 / 2.474	0	0	(1,132,819)	(13,420,751)		(13,420,751)	9,055,257	0	0	0	2,335,013		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 - 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	.1758 / 2.504	0	0	(1,150,420)	(13,990,245)		(13,990,245)	9,095,605	0	0	0	2,335,445		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	.1758 / 2.512	0	0	(1,154,420)	(14,141,415)		(14,141,415)	9,105,980	0	0	0	2,335,445		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 / .1559	0	0	1,434,173	14,701,604		14,701,604	(9,302,220)	0	0	0	2,490,321		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	.184 / 2.584	0	0	(1,544,394)	(19,621,866)		(19,621,866)	11,622,663	0	0	0	2,966,448		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	.1756 / 2.0385	0	0	(1,660,144)	(5,740,462)		(5,740,462)	1,943,720	0	0	0	1,222,174		LD (Liability Cashflow)
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	.1756 / 2.5603	0	0	(887,633)	(11,002,300)		(11,002,300)	6,687,154	0	0	0	1,712,185		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	.1756 / 2.5645	0	0	(1,778,453)	(22,120,631)		(22,120,631)	13,382,217	0	0	0	3,424,370		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 / .1756	0	0	1,487,357	21,326,158		21,326,158	(12,745,301)	0	0	0	3,177,483		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	.1675 / 2.589	0	0	(688,074)	(8,740,738)		(8,740,738)	5,150,471	0	0	0	1,313,352		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	.1675 / 2.52	0	0	(2,440,516)	(22,182,938)		(22,182,938)	12,377,266	0	0	0	3,461,543		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 / .1675	0	0	2,032,606	22,439,944		22,439,944	(12,813,937)	0	0	0	3,385,976		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	.1559 / 2.52	0	0	(2,676,829)	(24,311,201)		(24,311,201)	13,562,134	0	0	0	3,792,620		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 / .1559	0	0	2,276,368	25,130,500		25,130,500	(14,325,962)	0	0	0	3,785,287		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	.1559 / 2.1	0	0	(681,995)	(3,198,749)		(3,198,749)	1,206,681	0	0	0	606,596		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 - 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 / .1559	0	0	1,757,158	19,188,935		19,188,935	(11,679,854)	0	0	0	3,081,553		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	.1559 / 2.451	0	0	(2,259,377)	(19,719,038)		(19,719,038)	11,692,120	0	0	0	3,298,745		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	.1231 / 2.321	0	0	(1,009,588)	(8,108,715)		(8,108,715)	5,476,359	0	0	0	1,571,349		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	.119 / 2.458	0	0	(651,124)	(7,390,769)		(7,390,769)	5,068,181	0	0	0	1,316,141		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	.1189 / 2.335	0	0	(1,071,323)	(8,487,216)		(8,487,216)	5,475,802	0	0	0	1,577,948		LD (Liability Cashflow)
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	.118 / 2.448	0	0	(900,470)	(10,137,041)		(10,137,041)	7,041,187	0	0	0	1,831,387		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	.1345 / 2.4245	0	0	(709,318)	(7,834,985)		(7,834,985)	5,615,976	0	0	0	1,465,485		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	.1379 / 2.43	0	0	(553,262)	(6,172,503)		(6,172,503)	4,391,585	0	0	0	1,145,131		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	.146 / 2.3125	0	0	(731,912)	(5,918,695)		(5,918,695)	4,042,826	0	0	0	1,160,393		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	.146 / 2.395	0	0	(706,445)	(7,610,785)		(7,610,785)	5,684,367	0	0	0	1,489,146		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	.146 / 2.3675	0	0	(107,296)	(903,403)		(903,403)	581,691	0	0	0	165,811		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	.146 / 2.464	0	0	(1,681,813)	(19,483,695)		(19,483,695)	13,248,459	0	0	0	3,436,712		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	.1473 / 2.4775	0	0	(609,545)	(7,147,544)		(7,147,544)	4,780,180	0	0	0	1,237,295		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	.1943 / 2.565	0	0	(645,281)	(8,375,218)		(8,375,218)	5,074,547	0	0	0	1,290,337		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 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 - 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	1998 / 2.5963	0	0	(653,439)	(8,470,357)		(8,470,357)	4,953,815	0	0	0	1,260,853		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	1858 / 2.5783	0	0	(650,197)	(8,518,389)		(8,518,389)	5,087,035	0	0	0	1,291,046		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	1898 / 2.567	0	0	(589,145)	(7,439,087)		(7,439,087)	4,490,389	0	0	0	1,147,110		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	1883 / 2.531	0	0	(580,162)	(7,296,443)		(7,296,443)	4,596,062	0	0	0	1,174,107		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	1551 / 2.386	0	0	(1,866,638)	(15,309,347)		(15,309,347)	9,468,335	0	0	0	2,705,940		LD (Liability Cashflow)
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	1283 / 2.2655	0	0	(519,147)	(3,994,060)		(3,994,060)	2,899,904	0	0	0	836,319		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	119 / 2.335	0	0	(96,380)	(801,853)		(801,853)	554,912	0	0	0	157,223		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	1245 / 2.3625	0	0	(862,637)	(7,218,606)		(7,218,606)	4,703,397	0	0	0	1,339,716		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	1349 / 2.4925	0	0	(685,677)	(8,142,464)		(8,142,464)	5,355,675	0	0	0	1,382,232		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	1473 / 2.4015	0	0	(707,950)	(6,134,144)		(6,134,144)	3,845,683	0	0	0	1,089,432		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	1943 / 2.5775	0	0	(648,836)	(8,332,688)		(8,332,688)	4,974,373	0	0	0	1,267,928		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	1943 / 2.56	0	0	(702,571)	(8,898,153)		(8,898,153)	5,415,658	0	0	0	1,383,369		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	1943 / 2.48	0	0	(1,130,739)	(10,277,084)		(10,277,084)	5,986,860	0	0	0	1,678,253		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	1878 / 2.484	0	0	(909,147)	(8,259,841)		(8,259,841)	4,796,148	0	0	0	1,343,403		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 - 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	.1878 / 2.481	0	0	(1,702,400)	(14,956,930)		(14,956,930)	8,523,832	0	0	0	2,404,633		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	.1875 / 2.445	0	0	(950,094)	(8,179,403)		(8,179,403)	4,811,916	0	0	0	1,363,160		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	.1836 / 2.585	0	0	(594,122)	(7,860,540)		(7,860,540)	4,661,355	0	0	0	1,180,458		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	.1898 / 2.425	0	0	(1,550,207)	(13,579,542)		(13,579,542)	8,340,174	0	0	0	2,352,915		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	.1758 / 2.6265	0	0	(727,002)	(9,648,309)		(9,648,309)	5,473,944	0	0	0	1,385,117		LD (Liability Cashflow)
Interest Rate Swap - 120090AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2017	10/25/2031	0	100,000,000	.1758 / 2.4955	0	0	(1,146,170)	(10,128,193)		(10,128,193)	5,708,301	0	0	0	1,606,229		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 B2XP4TQXV02CZP30MQ85	11/22/2017	11/24/2031	0	125,000,000	.1501 / 2.475	0	0	(1,434,417)	(12,438,257)		(12,438,257)	7,148,497	0	0	0	2,015,617		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 B2XP4TQXV02CZP30MQ85	12/08/2017	12/12/2027	0	150,000,000	.119 / 2.2625	2,647,500	0	(1,552,307)	(10,484,974)		(10,484,974)	6,259,147	0	(126,182)	0	1,905,002		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 B2XP4TQXV02CZP30MQ85	12/11/2017	12/13/2042	0	55,000,000	.119 / 2.594	0	0	(660,215)	(8,550,038)		(8,550,038)	5,013,112	0	0	0	1,273,767		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 B2XP4TQXV02CZP30MQ85	12/18/2017	12/20/2031	0	60,000,000	.1345 / 2.484	0	0	(682,835)	(6,043,654)		(6,043,654)	3,445,735	0	0	0	970,866		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 B2XP4TQXV02CZP30MQ85	01/04/2018	01/08/2023	0	150,000,000	.1974 / 2.335	0	0	(1,587,716)	(4,759,838)		(4,759,838)	1,709,418	0	0	0	925,937		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 B2XP4TQXV02CZP30MQ85	01/11/2018	01/16/2023	0	200,000,000	.1836 / 2.384	0	0	(2,175,487)	(6,575,362)		(6,575,362)	2,337,412	0	0	0	1,243,261		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 B2XP4TQXV02CZP30MQ85	01/12/2018	01/17/2028	0	50,000,000	.1898 / 2.588	0	0	(594,395)	(4,546,290)		(4,546,290)	2,165,456	0	0	0	639,745		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 B2XP4TQXV02CZP30MQ85	01/25/2018	01/29/2023	0	200,000,000	.1771 / 2.522	0	0	(2,321,082)	(7,155,092)		(7,155,092)	2,496,635	0	0	0	1,257,237		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 - 121743AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2018	01/31/2035	0	150,000,000	.1855 / 2.854	0	0	(1,987,374)	(23,527,311)		(23,527,311)	10,571,790	0	0	0	2,764,168		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 B2XP4TQXV02CZP30MQ85	01/29/2018	01/31/2023	0	200,000,000	.1855 / 2.62	0	0	(2,415,833)	(7,460,476)		(7,460,476)	2,597,635	0	0	0	1,258,306		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 B2XP4TQXV02CZP30MQ85	02/15/2018	02/20/2043	0	54,000,000	.1553 / 3.0365	0	0	(768,821)	(12,912,944)		(12,912,944)	5,257,144	0	0	0	1,256,002		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 B2XP4TQXV02CZP30MQ85	02/22/2018	02/26/2028	0	200,000,000	.1409 / 2.6	6,080,000	0	(2,405,514)	(18,476,841)		(18,476,841)	9,057,445	0	(283,345)	0	2,579,906		LD (Liability Cashflow)
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	.1385 / 2.992	0	0	(979,197)	(10,680,534)		(10,680,534)	4,316,940	0	0	0	1,142,663		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	.1308 / 2.882	2,025,000	0	(1,342,252)	(11,100,146)		(11,100,146)	4,654,566	0	(94,466)	0	1,292,555		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	.119 / 2.807	0	0	(3,920,670)	(12,916,581)		(12,916,581)	4,247,241	0	0	0	1,958,233		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 / .1875	0	0	802,805	14,688,484		14,688,484	(6,554,575)	0	0	0	1,552,703		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 / .146	0	0	2,196,542	19,112,139		19,112,139	(7,607,144)	0	0	0	2,115,381		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 / .146	0	0	1,721,174	15,004,667		15,004,667	(5,950,646)	0	0	0	1,652,959		LD (Liability Cashflow)
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	.119 / 2.2741	5,085,000	0	(2,080,880)	(14,575,193)		(14,575,193)	9,130,620	0	(257,308)	0	2,684,584		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	.146 / 3.1083	0	0	(3,103,447)	(13,118,183)		(13,118,183)	3,836,921	0	0	0	1,610,572		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	.1878 / 3.202	0	0	(3,366,540)	(14,378,466)		(14,378,466)	4,178,837	0	0	0	1,699,554		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	.1758 / 3.1063	0	0	(5,082,712)	(3,287,097)		(3,287,097)	5,038,997	0	0	0	993,933		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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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 / .1855	0	0	1,524,416	24,148,597		24,148,597	(8,670,852)	0	0	0	2,081,666		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	.1553 / 3.0345	0	0	(4,979,600)	(3,937,152)		(3,937,152)	4,903,617	0	0	0	1,092,573		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	.1345 / 2.8095	0	0	(2,471,537)	(16,292,835)		(16,292,835)	6,098,480	0	0	0	2,009,226		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	.1943 / 2.6075	0	0	(2,389,403)	(15,416,257)		(15,416,257)	6,268,568	0	0	0	2,124,486		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	.1998 / 2.685	0	0	(1,232,446)	(12,086,909)		(12,086,909)	5,905,789	0	0	0	1,621,844		LD (Liability Cashflow)
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	.1756 / 2.649	0	0	(2,450,709)	(15,908,877)		(15,908,877)	6,412,274	0	0	0	2,142,127		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	.1756 / 2.765	0	0	(1,285,886)	(12,919,727)		(12,919,727)	5,986,680	0	0	0	1,627,634		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	1,759,852	29,272,269		29,272,269	(10,744,232)	0	(146,033)	0	2,956,284		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	(1,512,962)	(20,531,917)		(20,531,917)	10,318,172	0	(11,463)	0	2,956,476		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	.1559 / 2.6604	0	0	(2,344,673)	(15,291,996)		(15,291,996)	6,150,638	0	0	0	2,043,349		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	.1493 / 2.7675	0	0	(1,291,457)	(12,980,156)		(12,980,156)	6,005,538	0	0	0	1,631,140		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	.147 / 2.5811	0	0	(4,790,156)	(22,188,828)		(22,188,828)	7,118,827	0	0	0	3,257,745		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	.1385 / 2.791	0	0	(973,765)	(9,919,789)		(9,919,789)	4,516,281	0	0	0	1,224,282		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	.134 / 2.5745	0	0	(4,762,556)	(22,272,111)		(22,272,111)	7,133,747	0	0	0	3,274,207		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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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	1308 / 2.612	0	0	(4,846,405)	(22,707,118)		(22,707,118)	7,227,947	0	0	0	3,277,489		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 / .1245	0	0	1,203,898	21,948,126		21,948,126	(9,469,229)	0	0	0	2,420,475		LD (Liability Cashflow)
Interest Rate Swap - 127182AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/14/2019	03/18/2049	0	91,950,000	1245 / 2.8255	0	0	(1,204,358)	(21,968,595)		(21,968,595)	9,470,680	0	0	0	2,420,475		PD (Duration)
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	1345 / 2.7172	0	0	(1,254,309)	(12,523,083)		(12,523,083)	5,985,756	0	0	0	1,637,103		LD (Liability Cashflow)
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	1345 / 2.8255	0	0	(850,726)	(14,190,542)		(14,190,542)	6,685,527	0	0	0	1,616,064		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	1349 / 2.4655	0	0	(5,081,827)	(24,052,823)		(24,052,823)	7,928,344	0	0	0	3,716,585		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	146 / 2.329	0	0	(4,847,324)	(22,933,040)		(22,933,040)	7,817,868	0	0	0	3,806,654		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	146 / 2.336	0	0	(3,700,431)	(5,614,539)		(5,614,539)	3,678,137	0	0	0	1,504,641		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 / .146	425,600	0	110,697	2,203,149		2,203,149	(902,611)	0	(4,848)	0	210,693		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	146 / 2.447	0	0	(1,112,708)	(9,785,607)		(9,785,607)	5,799,288	0	0	0	1,639,155		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	1756 / 2.492	0	0	(2,298,104)	(18,214,078)		(18,214,078)	9,668,721	0	0	0	2,800,730		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	1756 / 2.645	4,500,000	0	(612,776)	(10,230,137)		(10,230,137)	5,183,660	0	(48,382)	0	1,319,187		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	1756 / 2.387	0	0	(3,289,656)	(20,841,940)		(20,841,940)	9,684,552	0	0	0	3,301,393		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	1553 / 2.198	0	0	(7,131,900)	(12,664,143)		(12,664,143)	7,027,590	0	0	0	3,348,659		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

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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	.135 / 2.29	0	0	(1,154,320)	(8,368,356)		(8,368,356)	5,207,194	0	0	0	1,547,249		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	.1248 / 1.8255	0	0	(3,743,164)	(17,211,133)		(17,211,133)	7,395,042	0	0	0	3,960,446		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 / .1943	0	0	242,854	4,875,969		4,875,969	(2,000,174)	0	0	0	463,140		LD (Liability Cashflow)
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	.1756 / 2.189	0	0	(667,399)	(5,743,141)		(5,743,141)	6,322,746	0	0	0	1,678,059		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 / .1756	0	0	3,986,836	8,633,759		8,633,759	(3,997,553)	0	0	0	2,611,750		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	.1754 / 2.0263	0	0	(869,037)	(4,871,626)		(4,871,626)	8,734,743	0	0	0	2,379,847		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 / .162	0	0	844,585	(1,635,448)		(1,635,448)	(10,247,006)	0	0	0	2,916,049		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 / .1541	3,856,250	0	1,126,388	8,856,495		8,856,495	(4,725,670)	0	(189,104)	0	1,425,101		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	.118 / 1.8545	0	0	(663,070)	(1,199,666)		(1,199,666)	7,165,975	0	0	0	2,008,477		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	.1248 / 1.9702	0	0	(443,041)	(1,978,624)		(1,978,624)	4,565,296	0	0	0	1,255,365		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 / .1379	2,705,000	0	991,524	6,965,055		6,965,055	(4,665,443)	0	(133,736)	0	1,434,502		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	.1338 / 1.758	0	0	(386,738)	277,575		277,575	4,408,115	0	0	0	1,255,833		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 / .1473	0	0	813,216	(951,244)		(951,244)	(8,488,533)	0	0	0	2,475,000		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 / .1473	0	0	2,608,148	9,607,886		9,607,886	(14,272,167)	0	0	0	5,000,000		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 129989AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	09/26/2019	09/30/2032	0	50,000,000	.1473 / 1.606	0	0	(346,518)	(652,223)		(652,223)	2,542,105	0	0	0	838,525		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 B2XP4TQXVO2CZP3OMQ85	09/26/2019	03/31/2037	0	100,000,000	.1473 / 1.663	0	0	(717,139)	(385,090)		(385,090)	6,244,325	0	0	0	1,984,313		LD (Liability Cashflow)
Interest Rate Swap - 129991AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	09/26/2019	12/31/2036	0	100,000,000	.1473 / 1.66	0	0	(715,639)	(429,407)		(429,407)	6,183,683	0	0	0	1,968,502		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 B2XP4TQXVO2CZP3OMQ85	09/26/2019	09/30/2036	0	100,000,000	.1473 / 1.658	0	0	(719,037)	(473,300)		(473,300)	6,124,803	0	0	0	1,952,562		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 B2XP4TQXVO2CZP3OMQ85	09/26/2019	06/30/2033	0	50,000,000	.1473 / 1.616	0	0	(349,018)	(562,941)		(562,941)	2,637,130	0	0	0	866,025		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 B2XP4TQXVO2CZP3OMQ85	09/26/2019	12/31/2032	0	50,000,000	.1473 / 1.609	0	0	(345,069)	(622,840)		(622,840)	2,572,269	0	0	0	847,791		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 B2XP4TQXVO2CZP3OMQ85	09/26/2019	03/31/2033	0	50,000,000	.1473 / 1.613	0	0	(346,069)	(592,295)		(592,295)	2,603,671	0	0	0	856,957		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 B2XP4TQXVO2CZP3OMQ85	09/30/2019	06/30/2037	0	100,000,000	.1473 / 1.677	0	0	(728,537)	(512,814)		(512,814)	6,319,034	0	0	0	2,000,000		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 B2XP4TQXVO2CZP3OMQ85	10/07/2019	10/09/2029	0	250,000,000	2.316 / .1936	6,650,000	0	2,630,109	19,742,429		19,742,429	(11,907,414)	0	(325,396)	0	3,596,196		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 B2XP4TQXVO2CZP3OMQ85	10/28/2019	10/30/2029	0	250,000,000	.1855 / 1.7765	0	0	(1,965,416)	(8,942,953)		(8,942,953)	11,432,771	0	0	0	3,608,439		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 B2XP4TQXVO2CZP3OMQ85	11/07/2019	11/12/2039	0	90,000,000	.1675 / 2.0072	0	0	(815,176)	(4,206,233)		(4,206,233)	6,871,852	0	0	0	1,928,620		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 B2XP4TQXVO2CZP3OMQ85	11/12/2019	11/14/2029	0	150,000,000	2.557 / .1541	5,325,000	0	1,774,331	14,799,121		14,799,121	(7,361,492)	0	(260,727)	0	2,170,295		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 B2XP4TQXVO2CZP3OMQ85	11/14/2019	11/18/2046	0	111,000,000	.1551 / 1.9367	0	0	(969,443)	(3,599,891)		(3,599,891)	10,123,590	0	0	0	2,796,253		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 B2XP4TQXVO2CZP3OMQ85	12/09/2019	12/11/2046	0	60,000,000	.1248 / 1.931	0	0	(522,591)	(1,878,937)		(1,878,937)	5,472,633	0	0	0	1,513,408		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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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	.119 / 1.923	0	0	(648,668)	(2,208,840)		(2,208,840)	6,677,059	0	0	0	1,854,423		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	.186 / 2.9075	(486,250)	0	(134,957)	(2,625,787)		(2,625,787)	1,135,120	0	7,690	0	267,204		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 / .1409	0	0	747,759	(6,752,844)		(6,752,844)	(8,983,070)	0	0	0	2,726,927		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 / .1385	0	0	745,773	(6,829,501)		(6,829,501)	(8,978,010)	0	0	0	2,727,104		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 / .1385	0	0	740,073	(7,035,404)		(7,035,404)	(8,963,990)	0	0	0	2,727,104		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 / .1385	0	0	492,742	(6,800,212)		(6,800,212)	(7,122,238)	0	0	0	2,141,349		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 / .1314	0	0	325,235	(3,737,155)		(3,737,155)	(4,074,749)	0	0	0	1,250,411		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 / .1285	0	0	699,198	(13,988,617)		(13,988,617)	(10,882,408)	0	0	0	3,346,956		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 / .1285	0	0	276,264	(5,568,604)		(5,568,604)	(4,307,305)	0	0	0	1,325,395		LD (Liability Cashflow)
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 / .128	0	0	634,110	(6,531,831)		(6,531,831)	(7,637,650)	0	0	0	2,975,865		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 / .128	0	0	1,769,600	2,610,636		2,610,636	(1,606,492)	0	0	0	3,337,632		LD (Liability Cashflow)
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 / .1248	0	0	748,674	1,125,307		1,125,307	(637,017)	0	0	0	2,090,043		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 / .1248	0	0	122,430	(9,707,893)		(9,707,893)	(3,277,123)	0	0	0	1,137,402		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 / .1248	0	0	124,930	(9,617,441)		(9,617,441)	(3,283,283)	0	0	0	1,137,402		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 - 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 / .1248	0	0	100,430	(10,503,870)		(10,503,870)	(3,222,917)	0	0	0	1,137,402		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 / .1248	0	0	113,680	(10,024,475)		(10,024,475)	(3,255,564)	0	0	0	1,137,402		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 / .1248	0	0	1,006,144	1,517,115		1,517,115	(849,859)	0	0	0	2,926,060		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 / .1248	0	0	128,692	(14,630,605)		(14,630,605)	(4,171,224)	0	0	0	1,473,213		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 / .118	0	0	126,106	(9,511,311)		(9,511,311)	(3,291,974)	0	0	0	1,137,771		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 / .118	0	0	129,731	(9,380,067)		(9,380,067)	(3,300,912)	0	0	0	1,137,771		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 / .118	0	0	137,981	(9,081,375)		(9,081,375)	(3,321,255)	0	0	0	1,137,771		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 / .118	0	0	137,981	(9,081,375)		(9,081,375)	(3,321,255)	0	0	0	1,137,771		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 / .118	0	0	374,369	(28,553,461)		(28,553,461)	(9,228,445)	0	0	0	3,442,767		LD (Liability Cashflow)
Interest Rate Swap - 132857AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2020	03/16/2050	0	128,500,000	.118 / .78	0	0	(374,690)	28,538,774		28,538,774	9,229,496	0	0	0	3,442,767		PD (Duration)
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	.1248 / .97	0	0	(771,963)	6,517,340		6,517,340	8,343,504	0	0	0	2,952,127		LD (Liability Cashflow)
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 / .1248	0	0	461,128	(11,982,545)		(11,982,545)	(7,108,172)	0	0	0	2,350,833		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 / .1248	0	0	365,981	(14,882,977)		(14,882,977)	(6,865,508)	0	0	0	2,275,690		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 / .1248	0	0	1,214,848	1,923,209		1,923,209	(1,061,800)	0	0	0	3,512,658		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 - 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	.1248 / .888	0	0	(586,460)	6,709,071		6,709,071	7,001,525	0	0	0	2,509,308		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 / .1245	0	0	183,584	(7,909,504)		(7,909,504)	(3,557,791)	0	0	0	1,183,435		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	.1345 / .8243	0	0	(1,046,944)	22,821,045		22,821,045	15,686,969	0	0	0	5,567,789		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 / .1345	0	0	2,591,010	4,318,821		4,318,821	(2,337,902)	0	0	0	8,402,937		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	.1379 / .954	0	0	(944,528)	8,748,336		8,748,336	10,679,419	0	0	0	3,786,650		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 / .1379	0	0	43,893	(1,697,012)		(1,697,012)	(821,583)	0	0	0	267,931		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	.1379 / 1.01	0	0	(1,017,085)	7,547,893		7,547,893	10,781,044	0	0	0	3,789,605		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	.1379 / .71	0	0	(616,311)	196,400		196,400	3,991,675	0	0	0	2,414,534		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	.1379 / .72	0	0	(628,811)	103,812		103,812	4,004,565	0	0	0	2,414,534		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	.1379 / .95	0	0	(458,155)	6,804,699		6,804,699	5,882,487	0	0	0	2,047,405		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	.1338 / .9163	0	0	(881,501)	14,471,844		14,471,844	11,706,884	0	0	0	4,095,323		LD (Liability Cashflow)
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	.1338 / .8463	0	0	(1,079,841)	14,680,758		14,680,758	13,931,081	0	0	0	5,024,031		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 / .1338	0	0	656,157	(23,545,498)		(23,545,498)	(11,778,597)	0	0	0	3,967,984		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	.1338 / .765	0	0	(47,086)	659,427		659,427	633,276	0	0	0	236,384		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 - 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	.1473 / .68	0	0	(388,287)	9,720,891		9,720,891	6,782,251	0	0	0	2,512,402		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 / .1473	0	0	209,123	(14,590,624)		(14,590,624)	(5,314,061)	0	0	0	1,821,496		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 / .1473	0	0	334,494	(24,457,199)		(24,457,199)	(8,742,136)	0	0	0	3,005,469		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	.146 / .791	0	0	(355,958)	8,855,213		8,855,213	5,744,637	0	0	0	2,048,174		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	.146 / .781	0	0	(349,708)	8,982,550		8,982,550	5,735,553	0	0	0	2,048,174		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 / .146	0	0	65,853	(3,325,586)		(3,325,586)	(1,394,283)	0	0	0	466,254		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	.146 / .592	0	0	(463,347)	1,310,993		1,310,993	3,856,375	0	0	0	2,418,010		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	.1473 / .566	0	0	(432,592)	1,581,077		1,581,077	3,849,516	0	0	0	2,420,615		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	.1943 / .9014	0	0	(150,327)	9,190,565		9,190,565	3,527,426	0	0	0	1,179,784		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 / .1943	0	0	607,464	(13,322,676)		(13,322,676)	(10,272,205)	0	0	0	3,900,138		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 / .1943	0	0	616,564	(13,185,874)		(13,185,874)	(10,283,411)	0	0	0	3,900,138		LD (Liability Cashflow)
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 / .1943	0	0	25,876	(1,739,759)		(1,739,759)	(636,408)	0	0	0	214,516		LD (Liability Cashflow)
Interest Rate Swap - 133363AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2020	04/06/2050	0	32,100,000	.1943 / .85	0	0	(101,449)	6,627,264		6,627,264	2,345,867	0	0	0	860,867		PD (Duration)
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 / .1943	0	0	101,449	(6,627,264)		(6,627,264)	(2,345,867)	0	0	0	860,867		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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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 / .1858	0	0	369,552	(19,809,300)		(19,809,300)	(8,144,126)	0	0	0	2,694,454		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	.1838 / .9942	0	0	(174,723)	5,509,899		5,509,899	2,970,250	0	0	0	975,395		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	.1838 / .933	0	0	(78,688)	1,913,594		1,913,594	1,201,182	0	0	0	408,528		LD (Liability Cashflow)
Interest Rate Swap - 133797AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/13/2020	04/15/2030	0	33,000,000	.1838 / .817	0	0	(98,892)	1,443,493		1,443,493	1,301,091	0	0	0	489,275		PD (Duration)
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 / .1838	0	0	98,892	(1,443,493)		(1,443,493)	(1,301,091)	0	0	0	489,275		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 / .1883	0	0	72,331	(1,728,085)		(1,728,085)	(1,196,251)	0	0	0	459,973		LD (Liability Cashflow)
Interest Rate Swap - 133957AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2020	04/20/2030	0	31,000,000	.1883 / .677	0	0	(72,331)	1,728,085		1,728,085	1,196,251	0	0	0	459,973		PD (Duration)
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	.1883 / .7792	0	0	(133,679)	5,016,690		5,016,690	2,505,590	0	0	0	873,190		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	.1883 / .8235	0	0	(30,657)	1,510,393		1,510,393	641,170	0	0	0	216,832		LD (Liability Cashflow)
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 / .186	0	0	369,017	(8,330,558)		(8,330,558)	(6,259,589)	0	0	0	2,375,311		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 / .1838	218,400	0	42,693	897,288		897,288	(349,974)	0	(2,431)	0	80,515		LD (Liability Cashflow)
Interest Rate Swap - 134015AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2020	04/27/2045	0	25,000,000	.1814 / .797	0	0	(74,224)	4,683,285		4,683,285	1,665,521	0	0	0	610,139		PD (Duration)
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 / .1814	0	0	47,743	(3,492,016)		(3,492,016)	(1,157,261)	0	0	0	429,513		LD (Liability Cashflow)
Interest Rate Swap - 134019AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2020	04/27/2030	0	32,000,000	.1814 / .66	0	0	(73,086)	1,836,047		1,836,047	1,232,592	0	0	0	475,318		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 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 / .1814	0	0	73,086	(1,836,047)		(1,836,047)	(1,232,592)	0	0	0	475,318		LD (Liability Cashflow)
Interest Rate Swap - 134021AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2020	04/27/2050	0	16,000,000	.1814 / .8	0	0	(47,743)	3,492,016		3,492,016	1,157,261	0	0	0	429,513		PD (Duration)
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 / .1814	0	0	74,224	(4,683,285)		(4,683,285)	(1,665,521)	0	0	0	610,139		LD (Liability Cashflow)
Interest Rate Swap - 134061AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/29/2020	05/01/2050	0	33,000,000	.1756 / .78	0	0	(95,982)	7,356,935		7,356,935	2,376,610	0	0	0	886,078		PD (Duration)
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 / .1756	0	0	95,982	(7,356,935)		(7,356,935)	(2,376,610)	0	0	0	886,078		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	.1756 / .325	0	0	(263,542)	(165,872)		(165,872)	892,609	0	0	0	2,717,921		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 / .1756	0	0	277,703	(6,356,768)		(6,356,768)	(4,919,174)	0	0	0	1,962,476		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 / .1943	0	0	122,171	(2,830,988)		(2,830,988)	(2,362,211)	0	0	0	1,005,640		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	.1675 / .8451	0	0	(142,868)	6,513,743		6,513,743	2,837,113	0	0	0	955,628		LD (Liability Cashflow)
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 / .1675	0	0	565,801	(20,807,151)		(20,807,151)	(10,051,115)	0	0	0	3,724,014		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	.1675 / .7615	0	0	(565,801)	20,807,151		20,807,151	10,051,115	0	0	0	3,724,014		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	.1346 / .9545	0	0	(456,480)	15,610,921		15,610,921	7,891,828	0	0	0	2,609,968		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 / .1346	0	0	562,883	(11,968,771)		(11,968,771)	(9,514,655)	0	0	0	3,770,191		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 / .01	0	0	30,875	(2,007,269)		(2,007,269)	(701,408)	0	0	0	268,921		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 - 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	.1308 / .67	0	0	(30,729)	2,075,472		2,075,472	655,773	0	0	0	268,921		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 / .1308	0	0	1,251,540	(24,941,604)		(24,941,604)	(18,785,525)	0	0	0	6,869,707		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	.1308 / 1.0165	0	0	(982,804)	28,741,231		28,741,231	15,955,672	0	0	0	5,221,420		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	.1231 / 1.197	0	0	(600,869)	10,744,710		10,744,710	8,224,697	0	0	0	2,611,451		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	.1248 / 1.0563	0	0	(294,855)	8,680,059		8,680,059	4,803,376	0	0	0	1,556,180		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 / .1248	0	0	428,263	(6,831,060)		(6,831,060)	(5,662,122)	0	0	0	2,138,905		LD (Liability Cashflow)
Interest Rate Swap - 134545AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/09/2020	06/11/2030	0	143,000,000	.1248 / .789	0	0	(428,978)	6,818,876		6,818,876	5,663,053	0	0	0	2,138,905		PD (Duration)
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 / .05	0	0	90,693	(5,156,957)		(5,156,957)	(1,925,019)	0	0	0	753,643		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 / .05	0	0	91,451	(4,855,378)		(4,855,378)	(1,866,748)	0	0	0	726,829		LD (Liability Cashflow)
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 / .05	0	0	85,825	(5,050,033)		(5,050,033)	(1,851,207)	0	0	0	726,862		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 / .05	0	0	(60,121)	(4,272,873)		(4,272,873)	(1,364,107)	0	0	0	592,341		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	57,437	(4,946,669)		(4,946,669)	(1,602,998)	0	0	0	646,280		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	76,020	(6,623,492)		(6,623,492)	(2,135,743)	0	0	0	861,746		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	113,789	(7,828,454)		(7,828,454)	(2,786,915)	0	0	0	1,104,317		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 - 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	88,489	(6,124,906)		(6,124,906)	(2,174,073)	0	0	0	861,906		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	94,573	(6,163,667)		(6,163,667)	(2,253,372)	0	0	0	888,923		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	52,182	(3,654,654)		(3,654,654)	(1,289,950)	0	0	0	511,828		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	75,040	(6,110,960)		(6,110,960)	(2,012,052)	0	0	0	808,149		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	49,579	(3,775,187)		(3,775,187)	(1,281,206)	0	0	0	511,851		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	88,642	(7,718,938)		(7,718,938)	(2,468,662)	0	0	0	996,902		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	78,283	(7,792,388)		(7,792,388)	(2,379,566)	0	0	0	970,003		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	61,970	(5,562,817)		(5,562,817)	(1,802,114)	0	0	0	727,536		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	.1898 / .6251	0	0	(58,055)	1,842,169		1,842,169	1,133,093	0	0	0	421,128		LD (Liability Cashflow)
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	.1898 / .8755	0	0	(49,881)	2,773,441		2,773,441	1,098,813	0	0	0	367,794		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 / .186	112,275	0	20,697	421,126		421,126	(173,233)	0	(1,742)	0	40,430		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	85,070	(7,482,022)		(7,482,022)	(2,403,181)	0	0	0	970,318		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	42,254	(3,797,936)		(3,797,936)	(1,198,556)	0	0	0	485,181		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	86,317	(7,833,672)		(7,833,672)	(2,462,212)	0	0	0	997,363		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 - 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	.1758 / .8255	0	0	(31,117)	2,227,163		2,227,163	779,886	0	0	0	264,892		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	125,848	(11,918,647)		(11,918,647)	(3,681,121)	0	0	0	1,496,114		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	182,668	(20,882,322)		(20,882,322)	(5,949,031)	0	0	0	2,454,562		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	81,387	(8,160,521)		(8,160,521)	(2,442,825)	0	0	0	998,055		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	164,393	(8,346,503)		(8,346,503)	(3,384,906)	0	0	0	1,326,128		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	136,602	(6,328,664)		(6,328,664)	(2,715,476)	0	0	0	1,056,167		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	147,337	(6,176,354)		(6,176,354)	(2,735,040)	0	0	0	1,056,755		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 / .1314	(9,049,000)	0	206,469	(21,113,670)		(21,113,670)	(6,414,648)	0	127,378	0	2,201,056		LD (Liability Cashflow)
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	94,040	(4,681,630)		(4,681,630)	(1,961,014)	0	0	0	756,400		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	184,066	(5,779,045)		(5,779,045)	(3,093,393)	0	0	0	1,161,383		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	282,889	(13,171,348)		(13,171,348)	(5,780,111)	0	0	0	2,215,885		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	127,057	(5,970,513)		(5,970,513)	(2,606,110)	0	0	0	999,851		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	127,838	(5,934,603)		(5,934,603)	(2,608,867)	0	0	0	999,897		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	83,318	(3,069,114)		(3,069,114)	(1,513,838)	0	0	0	574,198		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 - 136313AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/16/2020	09/18/2030	0	25,000,000	.1245 / .691	0	0	(60,637)	1,552,778		1,552,778	1,032,503	0	0	0	379,509		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 B2XP4TQXVO2CZP30MQ85	09/16/2020	09/18/2045	0	40,000,000	.1245 / 1.057	0	0	(170,218)	5,949,495		5,949,495	3,041,597	0	0	0	984,231		LD (Liability Cashflow)
Interest Rate Swap - 136357AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/18/2020	09/22/2050	0	18,500,000	.7967 / .07	0	0	67,593	(2,931,959)		(2,931,959)	(1,310,613)	0	0	0	500,086		LD (Liability Cashflow)
Interest Rate Swap - 136392AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/21/2020	09/23/2050	0	18,500,000	.8015 / .06	0	0	68,970	(2,912,837)		(2,912,837)	(1,313,112)	0	0	0	500,109		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 B2XP4TQXVO2CZP30MQ85	10/05/2020	10/07/2030	0	100,000,000	3.39 / .1998	3,430,000	0	1,584,946	17,695,320		17,695,320	(5,792,112)	0	(165,850)	0	1,522,457		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 B2XP4TQXVO2CZP30MQ85	10/28/2020	10/30/2050	0	40,000,000	1.2261 / .1855	0	0	204,387	(5,362,794)		(5,362,794)	(3,467,027)	0	0	0	1,083,205		LD (Liability Cashflow)
Interest Rate Swap - 137158AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/29/2020	11/02/2050	0	47,000,000	1.0004 / .11	0	0	210,406	(5,212,592)		(5,212,592)	(3,490,607)	0	0	0	1,272,941		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 B2XP4TQXVO2CZP30MQ85	10/30/2020	11/03/2050	0	40,000,000	1.292 / .1756	0	0	219,621	(4,737,955)		(4,737,955)	(3,513,261)	0	0	0	1,083,404		LD (Liability Cashflow)
Interest Rate Swap - 137184AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/30/2020	11/03/2050	0	57,000,000	1.033 / .1	0	0	267,382	(5,889,933)		(5,889,933)	(4,268,149)	0	0	0	1,543,850		LD (Liability Cashflow)
Interest Rate Swap - 137224AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/02/2020	11/04/2050	0	39,000,000	1.0156 / .1	0	0	179,524	(4,189,972)		(4,189,972)	(2,908,812)	0	0	0	1,056,367		LD (Liability Cashflow)
Interest Rate Swap - 137265AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/05/2020	11/09/2050	0	37,000,000	.959 / .1	0	0	159,798	(4,676,299)		(4,676,299)	(2,809,874)	0	0	0	1,002,424		LD (Liability Cashflow)
Interest Rate Swap - 137282AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/05/2020	11/09/2050	0	37,000,000	.955 / .1	0	0	159,054	(4,712,277)		(4,712,277)	(2,807,345)	0	0	0	1,002,424		LD (Liability Cashflow)
Interest Rate Swap - 137330AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/10/2020	11/13/2050	0	96,100,000	1.149 / .09	0	0	511,676	(7,327,226)		(7,327,226)	(7,395,578)	0	0	0	2,604,069		LD (Liability Cashflow)
Interest Rate Swap - 137526AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/18/2020	11/20/2050	0	47,000,000	1.0205 / .05	0	0	229,335	(5,016,421)		(5,016,421)	(3,524,354)	0	0	0	1,273,990		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 - 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 / .1553	0	0	495,434	(9,946,423)		(9,946,423)	(7,771,188)	0	0	0	2,385,343		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 / .1501	0	0	460,131	(11,020,105)		(11,020,105)	(7,500,369)	0	0	0	2,331,451		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 / .1501	0	0	443,548	(11,087,414)		(11,087,414)	(7,303,986)	0	0	0	2,277,335		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 / .147	0	0	503,125	(11,944,577)		(11,944,577)	(8,207,059)	0	0	0	2,548,563		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 / .1385	0	0	500,084	(10,767,112)		(10,767,112)	(8,000,330)	0	0	0	2,467,451		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	355,975	(8,264,126)		(8,264,126)	(5,679,206)	0	0	0	2,061,294		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	397,979	(6,629,103)		(6,629,103)	(5,882,044)	0	0	0	2,088,511		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 / .134	0	0	532,130	(8,214,534)		(8,214,534)	(7,930,064)	0	0	0	2,395,116		LD (Liability Cashflow)
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 / .1308	0	0	488,740	(8,091,278)		(8,091,278)	(7,360,692)	0	0	0	2,232,674		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 / .1283	0	0	740,385	(9,694,286)		(9,694,286)	(10,693,924)	0	0	0	3,201,307		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	(3,247,439)	(73,426,268)		(73,426,268)	14,392,273	0	1,324,838	0	3,343,398		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 / .1248	0	0	264,311	(2,615,243)		(2,615,243)	(2,832,457)	0	0	0	998,170		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 / .1248	0	0	543,380	(5,405,248)		(5,405,248)	(5,881,794)	0	0	0	2,101,112		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	(1,915,160)	(43,316,319)		(43,316,319)	8,484,678	0	781,551	0	1,970,612		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 - 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 / .1248	0	0	575,485	(6,829,716)		(6,829,716)	(6,990,673)	0	0	0	2,261,024		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	.1248 / 4.268	(189,639,000)	0	(7,122,434)	(154,336,869)		(154,336,869)	32,229,100	0	3,073,275	0	7,720,863		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 / .119	0	0	1,991,115	(24,487,555)		(24,487,555)	(24,437,982)	0	0	0	7,915,146		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	.1345 / 4.3513	(134,790,000)	0	(4,999,459)	(109,304,430)		(109,304,430)	22,389,691	0	2,076,793	0	5,295,403		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 / .119	0	0	592,302	(9,034,893)		(9,034,893)	(8,811,415)	0	0	0	2,659,440		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 / .119	0	0	1,136,780	(15,878,226)		(15,878,226)	(14,658,098)	0	0	0	4,738,881		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 / .1189	0	0	552,525	(9,053,039)		(9,053,039)	(7,382,276)	0	0	0	2,407,495		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	.1248 / 4.344	(65,824,929)	0	(2,383,928)	(52,216,388)		(52,216,388)	10,701,595	0	995,607	0	2,536,855		LD (Liability Cashflow)
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	.1248 / 4.344	(65,964,929)	0	(2,383,928)	(52,216,388)		(52,216,388)	10,701,261	0	995,941	0	2,536,855		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 / .1189	0	0	549,985	(9,151,629)		(9,151,629)	(7,375,781)	0	0	0	2,407,495		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 / .118	(2,078,550)	0	1,654,763	(28,619,015)		(28,619,015)	(23,511,933)	0	36,710	0	7,265,695		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 / .118	(2,577,990)	0	1,083,810	(18,055,283)		(18,055,283)	(14,200,093)	0	75,865	0	4,641,746		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 / .128	(321,330)	0	872,190	(10,517,585)		(10,517,585)	(10,273,050)	0	13,856	0	3,555,270		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 / .1501	(18,593,979)	0	2,663,427	(59,729,535)		(59,729,535)	(40,030,316)	0	346,546	0	12,542,240		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 - 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	.1345 / 2.754	(62,604,169)	0	(2,881,595)	(41,403,496)		(41,403,496)	19,590,389	0	1,252,361	0	5,182,713		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	.1345 / 2.7087	(93,032,622)	0	(4,313,842)	(60,596,094)		(60,596,094)	29,874,104	0	1,860,522	0	7,947,329		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 / .1943	(3,221,502)	0	423,048	(9,968,086)		(9,968,086)	(6,495,039)	0	108,022	0	2,185,583		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 / .162	(4,300,497)	0	752,708	(16,671,549)		(16,671,549)	(11,313,781)	0	80,536	0	3,546,494		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	.1878 / 3.002	(38,326,660)	0	(1,319,077)	(27,656,792)		(27,656,792)	10,701,489	0	533,980	0	2,623,560		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 / .118	(2,372,630)	0	81,263	(12,845,803)		(12,845,803)	(11,020,980)	0	4,001	0	3,686,039		LD (Liability Cashflow)
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 / .1898	(5,743,161)	0	838,020	(18,077,649)		(18,077,649)	(12,267,106)	0	164,531	0	4,009,803		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	.1878 / 3.002	(39,146,098)	0	(1,319,077)	(27,656,792)		(27,656,792)	10,687,796	0	547,674	0	2,623,560		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	.134 / 4.4385	(38,285,315)	0	(969,919)	(31,520,618)		(31,520,618)	6,197,176	0	585,046	0	1,512,717		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	.1496 / 3.239	(45,081,490)	0	(366,491)	(34,478,522)		(34,478,522)	10,831,780	0	152,318	0	2,711,929		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	.1898 / 2.909	(47,642,750)	0	(1,633,792)	(33,471,671)		(33,471,671)	13,829,451	0	670,035	0	3,470,217		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	.1346 / 2.9906	(45,243,058)	0	(1,143,096)	(32,624,268)		(32,624,268)	12,462,074	0	465,847	0	3,150,344		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 / .1345	(1,006,080)	0	459,953	(6,713,560)		(6,713,560)	(5,949,541)	0	24,904	0	1,881,183		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 / .1345	(4,233,758)	0	1,946,548	(33,480,289)		(33,480,289)	(29,996,767)	0	56,848	0	9,093,847		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 - 138456AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/17/2020	06/19/2048	0	96,000,000	.1345 / 2.974	(34,717,856)	0	(75,720)	(25,555,541)		(25,555,541)	9,373,320	0	35,774	0	2,492,787		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 B2XP4TQXVO2CZP30MQ85	12/17/2020	06/15/2048	0	93,300,000	.1189 / 2.9635	(33,544,352)	0	(117,957)	(24,590,906)		(24,590,906)	9,131,460	0	46,080	0	2,422,194		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 B2XP4TQXVO2CZP30MQ85	12/17/2020	06/04/2048	0	94,000,000	.134 / 2.9065	(32,555,160)	0	(195,461)	(23,549,220)		(23,549,220)	9,183,820	0	75,437	0	2,439,029		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 B2XP4TQXVO2CZP30MQ85	12/17/2020	02/06/2048	0	81,500,000	.1754 / 3.0474	(31,488,660)	0	(925,507)	(22,779,039)		(22,779,039)	8,444,230	0	392,020	0	2,101,774		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 B2XP4TQXVO2CZP30MQ85	12/17/2020	12/21/2050	0	310,000,000	1.36 / .1345	(4,677,719)	0	1,785,783	(31,726,782)		(31,726,782)	(27,713,445)	0	62,809	0	8,415,202		LD (Liability Cashflow)
Interest Rate Swap - 138464AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/17/2020	12/21/2040	0	125,000,000	1.27 / .1345	(1,388,574)	0	663,824	(10,046,853)		(10,046,853)	(8,836,343)	0	30,417	0	2,758,213		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 B2XP4TQXVO2CZP30MQ85	12/18/2020	03/18/2049	0	121,500,000	.1245 / 2.8245	(41,666,849)	0	(917,409)	(28,856,703)		(28,856,703)	12,412,048	0	352,693	0	3,198,344		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 B2XP4TQXVO2CZP30MQ85	12/18/2020	02/01/2049	0	126,000,000	.1756 / 2.8655	(44,754,393)	0	(1,402,725)	(30,966,574)		(30,966,574)	13,160,605	0	551,582	0	3,309,072		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 B2XP4TQXVO2CZP30MQ85	12/18/2020	07/17/2035	0	100,000,000	.769 / .1898	(5,993,147)	0	0	(11,094,657)		(11,094,657)	(5,100,283)	0	0	0	1,874,059		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 B2XP4TQXVO2CZP30MQ85	12/18/2020	12/22/2050	0	220,000,000	1.39 / .1349	(878,882)	0	1,301,399	(20,930,641)		(20,930,641)	(19,754,222)	0	11,829	0	5,972,351		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 B2XP4TQXVO2CZP30MQ85	12/18/2020	12/22/2047	0	400,000,000	1.39 / .1349	(575,830)	0	2,366,179	(35,097,211)		(35,097,211)	(33,918,872)	0	8,581	0	10,291,452		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 B2XP4TQXVO2CZP30MQ85	12/18/2020	02/11/2049	0	80,000,000	.1599 / 2.8141	(27,270,988)	0	(817,328)	(18,739,544)		(18,739,544)	8,275,185	0	313,434	0	2,102,022		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 B2XP4TQXVO2CZP30MQ85	12/18/2020	01/15/2049	0	197,000,000	.1838 / 2.831	(68,356,285)	0	(2,375,408)	(46,821,693)		(46,821,693)	20,604,711	0	931,774	0	5,169,421		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 B2XP4TQXVO2CZP30MQ85	12/18/2020	09/05/2034	0	150,000,000	.844 / .1308	(6,143,439)	0	318,973	(13,783,171)		(13,783,171)	(7,816,606)	0	135,194	0	2,723,109		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 - 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	1764 / 2.8435	(38,630,404)	0	(1,195,503)	(26,731,385)		(26,731,385)	11,548,524	0	462,989	0	2,915,703		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	186 / 3.0625	(52,535,089)	0	(838,204)	(39,098,916)		(39,098,916)	13,920,451	0	362,941	0	3,659,596		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	.134 / 3.12	(35,953,074)	0	(957,086)	(26,725,891)		(26,725,891)	9,351,705	0	425,834	0	2,407,286		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	1189 / 3.0125	(39,881,981)	0	(959,950)	(29,157,082)		(29,157,082)	10,914,390	0	407,053	0	2,829,192		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 / .1349	(279,341)	0	436,199	(5,162,240)		(5,162,240)	(5,161,161)	0	12,031	0	1,780,378		LD (Liability Cashflow)
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 / .1838	(19,538,813)	0	890,065	(48,997,475)		(48,997,475)	(31,117,086)	0	145,705	0	10,135,195		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	1338 / 2.9327	(19,539,160)	0	(40,818)	(14,439,147)		(14,439,147)	5,283,545	0	19,530	0	1,568,014		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 / .1379	(2,707,142)	0	1,936,966	(26,811,836)		(26,811,836)	(24,833,931)	0	67,034	0	7,839,470		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 / .186	(29,956,409)	0	508,675	(53,507,183)		(53,507,183)	(24,610,526)	0	352,074	0	8,658,595		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 / .1756	(18,664,589)	0	578,702	(35,019,361)		(35,019,361)	(17,630,291)	0	689,159	0	6,355,084		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	1338 / 2.9359	(19,570,627)	0	(40,865)	(14,476,805)		(14,476,805)	5,284,889	0	19,560	0	1,568,014		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	1189 / 2.5525	(36,614,644)	0	(216,322)	(24,774,033)		(24,774,033)	12,210,469	0	99,610	0	3,867,774		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	1346 / 2.615	(34,659,061)	0	(1,014,684)	(22,357,148)		(22,357,148)	11,893,832	0	373,337	0	3,166,724		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	119 / 2.89	(35,814,466)	0	(821,330)	(25,238,721)		(25,238,721)	10,318,668	0	320,722	0	2,631,616		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 - 138661AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/22/2020	12/14/2036	0	200,000,000	.119 / 2.917	(48,124,898)	0	(264,256)	(35,407,320)		(35,407,320)	12,856,001	0	134,149	0	3,931,538		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 B2XP4TQXVO2CZP30MQ85	12/22/2020	04/21/2036	0	750,000,000	.75 / .186	(51,390,775)	0	818,625	(91,216,324)		(91,216,324)	(40,944,091)	0	604,390	0	14,430,992		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 B2XP4TQXVO2CZP30MQ85	12/22/2020	10/30/2038	0	100,000,000	.1855 / 3.2551	(31,710,208)	0	(519,611)	(24,181,311)		(24,181,311)	7,399,748	0	276,431	0	2,081,666		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 B2XP4TQXVO2CZP30MQ85	12/22/2020	08/05/2034	0	160,000,000	.1764 / 3.231	(42,841,232)	0	(1,974,692)	(31,967,052)		(31,967,052)	9,858,593	0	1,198,707	0	2,895,454		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 B2XP4TQXVO2CZP30MQ85	12/22/2020	12/24/2034	0	300,000,000	1.2 / .1338	1,457,075	0	1,483,426	(15,179,166)		(15,179,166)	(16,774,333)	0	(49,045)	0	5,508,059		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 B2XP4TQXVO2CZP30MQ85	12/22/2020	12/24/2040	0	500,000,000	1.35 / .1338	2,313,635	0	2,847,376	(33,327,876)		(33,327,876)	(35,645,871)	0	(50,727)	0	11,035,135		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 B2XP4TQXVO2CZP30MQ85	12/22/2020	08/06/2050	0	225,000,000	.772 / .1754	(36,780,644)	0	521,442	(54,340,310)		(54,340,310)	(18,024,860)	0	520,556	0	6,068,971		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 B2XP4TQXVO2CZP30MQ85	12/22/2020	06/05/2048	0	140,000,000	.1308 / 2.9615	(51,138,649)	0	(264,203)	(36,823,512)		(36,823,512)	13,734,269	0	114,476	0	3,632,777		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 B2XP4TQXVO2CZP30MQ85	12/22/2020	01/02/2048	0	74,700,000	.1943 / 2.913	(27,000,000)	0	(988,884)	(18,608,588)		(18,608,588)	7,704,219	0	415,712	0	1,923,001		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 B2XP4TQXVO2CZP30MQ85	12/22/2020	07/17/2048	0	134,700,000	.1898 / 2.909	(49,084,759)	0	(1,633,792)	(33,955,000)		(33,955,000)	14,000,239	0	677,188	0	3,502,743		LD (Liability Cashflow)
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	.1754 / 3.074	(32,852,248)	0	(934,118)	(23,596,937)		(23,596,937)	8,579,300	0	401,078	0	2,121,434		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	.134 / 2.933	(15,164,911)	0	(374,210)	(10,632,046)		(10,632,046)	4,228,282	0	152,655	0	1,078,252		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	.1496 / 3.239	(44,548,392)	0	(366,491)	(33,514,461)		(33,514,461)	10,536,716	0	157,666	0	2,663,734		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	.1345 / 2.974	(35,767,265)	0	(75,720)	(25,918,810)		(25,918,810)	9,509,175	0	36,157	0	2,515,788		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 - 138717AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2020	01/02/2049	0	194,000,000	.1943 / 2.8345	(68,229,093)	0	(2,493,310)	(46,257,806)		(46,257,806)	20,350,202	0	1,004,912	0	5,087,469		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 B2XP4TQXV02CZP30MQ85	12/22/2020	01/25/2049	0	89,500,000	.1758 / 2.894	(32,690,003)	0	(1,044,289)	(22,573,788)		(22,573,788)	9,395,191	0	419,655	0	2,349,690		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 B2XP4TQXV02CZP30MQ85	12/22/2020	08/02/2050	0	500,000,000	.78 / .1756	(79,259,943)	0	1,217,533	(119,777,306)		(119,777,306)	(39,900,299)	0	894,670	0	13,484,111		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 B2XP4TQXV02CZP30MQ85	12/22/2020	12/24/2047	0	550,000,000	1.45 / .1338	8,346,873	0	3,407,114	(40,966,706)		(40,966,706)	(47,018,451)	0	(128,077)	0	14,152,183		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 B2XP4TQXV02CZP30MQ85	12/22/2020	12/24/2038	0	200,000,000	1.3 / .1338	851,382	0	1,088,951	(12,731,828)		(12,731,828)	(13,295,545)	0	(21,123)	0	4,181,372		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 B2XP4TQXV02CZP30MQ85	12/23/2020	04/17/2048	0	132,000,000	.1898 / 2.903	(46,366,005)	0	(715,602)	(32,858,524)		(32,858,524)	13,112,228	0	294,896	0	3,416,632		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 B2XP4TQXV02CZP30MQ85	12/23/2020	04/13/2048	0	60,000,000	.1875 / 2.8865	(20,862,766)	0	(350,558)	(14,701,865)		(14,701,865)	5,965,871	0	139,835	0	1,552,703		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 B2XP4TQXV02CZP30MQ85	12/23/2020	03/27/2048	0	123,800,000	.146 / 2.942	(44,754,855)	0	(867,553)	(31,861,025)		(31,861,025)	12,438,097	0	361,498	0	3,201,010		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 B2XP4TQXV02CZP30MQ85	12/23/2020	03/27/2048	0	875,000,000	.797 / .146	(135,488,043)	0	1,335,274	(192,960,654)		(192,960,654)	(66,160,873)	0	1,063,074	0	22,624,265		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 B2XP4TQXV02CZP30MQ85	12/23/2020	03/15/2048	0	119,000,000	.1189 / 2.889	(41,615,916)	0	(950,066)	(29,174,061)		(29,174,061)	11,944,709	0	379,049	0	3,075,044		LD (Liability Cashflow)
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	.1551 / 1.9172	(12,966,493)	0	(224,741)	(3,227,755)		(3,227,755)	9,641,253	0	44,940	0	2,850,321		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	.162 / 1.725	(9,714,778)	0	(761,621)	1,829,513		1,829,513	11,337,229	0	110,520	0	3,313,692		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	.1943 / 2.994	(6,876,014)	0	(237,488)	(4,875,969)		(4,875,969)	1,897,442	0	97,368	0	463,140		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	.1248 / 2.515	(26,399,519)	0	(132,792)	(16,766,403)		(16,766,403)	9,538,786	0	43,409	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 - 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	.1308 / 2.905	(16,603,444)	0	(400,674)	(11,682,959)		(11,682,959)	4,736,241	0	158,329	0	1,202,240		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	.135 / 1.562	(3,786,721)	0	(667,793)	5,052,690		5,052,690	8,691,796	0	56,236	0	2,565,922		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	.1699 / 2.8343	(31,950,043)	0	(968,089)	(21,975,681)		(21,975,681)	9,545,689	0	378,060	0	2,416,854		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 / .118	(82,723,299)	0	1,238,550	(131,744,084)		(131,744,084)	(48,476,235)	0	844,064	0	16,434,679		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 / .146	24,907	0	856,115	(10,175,861)		(10,175,861)	(10,262,820)	0	(927)	0	3,331,592		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 / .146	701,721	0	3,829,854	(55,565,205)		(55,565,205)	(55,220,472)	0	(9,372)	0	16,729,550		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	.1756 / 2.2775	(7,381,785)	0	(132,923)	(4,154,491)		(4,154,491)	3,487,006	0	39,458	0	996,931		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	.1838 / 2.119	(45,167,856)	0	(1,224,127)	(21,158,575)		(21,158,575)	25,850,865	0	321,908	0	7,468,887		LD (Liability Cashflow)
Interest Rate Swap - 138855AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/23/2020	04/08/2046	0	200,000,000	.1974 / 2.09	(28,897,241)	0	(871,612)	(12,886,248)		(12,886,248)	17,218,268	0	224,875	0	4,977,368		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 B2XP4TQXV02CZP30MQ85	12/23/2020	04/14/2046	0	375,000,000	.1858 / 2.158	(59,697,547)	0	(1,579,974)	(29,515,294)		(29,515,294)	32,478,452	0	431,105	0	9,335,603		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 B2XP4TQXV02CZP30MQ85	12/23/2020	04/13/2046	0	360,000,000	.1875 / 2.146	(56,367,897)	0	(1,525,755)	(27,423,990)		(27,423,990)	31,142,204	0	412,124	0	8,961,693		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 B2XP4TQXV02CZP30MQ85	12/23/2020	04/12/2046	0	225,000,000	.1878 / 2.127	(34,299,535)	0	(956,331)	(16,243,208)		(16,243,208)	19,426,911	0	253,993	0	5,600,754		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 B2XP4TQXV02CZP30MQ85	12/23/2020	04/21/2047	0	100,000,000	.186 / 2.4785	(23,087,935)	0	(445,247)	(14,996,762)		(14,996,762)	9,213,566	0	144,222	0	2,540,135		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 B2XP4TQXV02CZP30MQ85	12/23/2020	04/03/2047	0	550,000,000	.916 / .1943	(65,571,178)	0	934,305	(103,376,542)		(103,376,542)	(41,497,539)	0	505,041	0	13,957,639		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 - 138862AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/23/2020	05/04/2047	0	125,000,000	.1756 / 2.573	(31,583,554)	0	(473,870)	(21,326,158)		(21,326,158)	11,588,933	0	160,841	0	3,177,483		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 B2XP4TQXV02CZP30MQ85	12/23/2020	12/29/2039	0	150,000,000	1.3 / .146	(1,025,313)	0	808,813	(10,439,135)		(10,439,135)	(10,341,032)	0	24,056	0	3,225,638		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 B2XP4TQXV02CZP30MQ85	12/23/2020	12/29/2045	0	1,500,000,000	1.4 / .146	(5,233,191)	0	8,838,125	(118,641,850)		(118,641,850)	(122,355,796)	0	102,053	0	37,121,069		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 B2XP4TQXV02CZP30MQ85	12/23/2020	12/29/2046	0	900,000,000	1.4 / .146	(8,503,217)	0	5,302,875	(74,228,050)		(74,228,050)	(75,071,172)	0	136,142	0	22,722,688		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 B2XP4TQXV02CZP30MQ85	12/23/2020	05/23/2046	0	100,000,000	.1501 / 2.19	(16,440,052)	0	(209,236)	(8,569,432)		(8,569,432)	8,554,338	0	58,643	0	2,494,887		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 B2XP4TQXV02CZP30MQ85	12/23/2020	12/29/2040	0	140,000,000	1.35 / .146	(603,280)	0	789,892	(9,339,907)		(9,339,907)	(10,014,432)	0	13,176	0	3,090,903		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 B2XP4TQXV02CZP30MQ85	12/23/2020	04/20/2047	0	175,000,000	.1883 / 2.465	(39,819,327)	0	(784,880)	(25,732,892)		(25,732,892)	16,105,670	0	252,288	0	4,445,004		LD (Liability Cashflow)
Interest Rate Swap - 138869AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/23/2020	06/13/2046	0	45,000,000	.119 / 2.03	(5,775,421)	0	(40,609)	(2,345,608)		(2,345,608)	3,743,884	0	9,780	0	1,123,971		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 B2XP4TQXV02CZP30MQ85	12/23/2020	06/03/2046	0	100,000,000	.1285 / 2.161	(15,761,027)	0	(158,083)	(7,959,853)		(7,959,853)	8,493,652	0	41,454	0	2,496,368		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 B2XP4TQXV02CZP30MQ85	12/23/2020	04/19/2047	0	50,000,000	.1898 / 2.523	(12,054,133)	0	(233,061)	(7,978,387)		(7,978,387)	4,634,262	0	77,436	0	1,269,935		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 B2XP4TQXV02CZP30MQ85	12/23/2020	03/07/2047	0	116,000,000	.1308 / 2.698	(32,808,163)	0	(920,234)	(22,845,827)		(22,845,827)	11,129,853	0	333,659	0	2,939,643		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 B2XP4TQXV02CZP30MQ85	12/23/2020	05/11/2046	0	450,000,000	.1599 / 2.163	(70,076,443)	0	(1,249,952)	(35,941,915)		(35,941,915)	38,596,891	0	328,247	0	11,219,717		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 B2XP4TQXV02CZP30MQ85	12/23/2020	06/16/2046	0	95,000,000	.118 / 1.948	(10,091,542)	0	(72,438)	(3,306,275)		(3,306,275)	7,822,693	0	14,250	0	2,373,212		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 B2XP4TQXV02CZP30MQ85	12/23/2020	07/08/2046	0	100,000,000	.1974 / 1.7735	(7,486,708)	0	(747,710)	209,713		209,713	8,655,772	0	117,707	0	2,501,209		LD (Liability Cashflow)

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Interest Rate Swap - 138876AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/23/2020	07/18/2046	0	100,000,000	.1898 / 1.8365	(8,968,841)	0	(730,914)	(1,123,305)		(1,123,305)	8,688,420	0	133,044	0	2,502,552		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 B2XP4TQXV02CZP30MQ85	12/23/2020	08/05/2046	0	175,000,000	.1764 / 1.8613	(16,552,166)	0	(1,187,678)	(2,859,519)		(2,859,519)	15,170,118	0	220,271	0	4,383,694		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 B2XP4TQXV02CZP30MQ85	12/23/2020	10/17/2046	0	90,000,000	.1898 / 1.96	(10,107,789)	0	(318,171)	(3,373,132)		(3,373,132)	7,691,634	0	68,435	0	2,263,388		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 B2XP4TQXV02CZP30MQ85	12/23/2020	10/04/2046	0	50,000,000	.1943 / 1.825	(4,132,371)	0	(192,249)	(437,025)		(437,025)	4,221,598	0	32,929	0	1,256,569		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 B2XP4TQXV02CZP30MQ85	12/24/2020	02/26/2048	0	130,000,000	.1409 / 3.032	(49,115,915)	0	(1,289,313)	(35,934,396)		(35,934,396)	13,425,567	0	475,030	0	3,355,909		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 B2XP4TQXV02CZP30MQ85	12/24/2020	12/30/2033	0	300,000,000	1.15 / .1473	490,518	0	1,395,111	(14,646,594)		(14,646,594)	(15,915,741)	0	(18,514)	0	5,303,301		LD (Liability Cashflow)
Interest Rate Swap - 138893AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/24/2020	12/29/2050	0	67,900,000	1.1795 / .1	0	0	368,526	(4,706,386)		(4,706,386)	(5,270,008)	0	0	0	1,843,873		LD (Liability Cashflow)
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	.1409 / 3.032	(24,070,000)	0	(631,763)	(17,607,854)		(17,607,854)	6,578,507	0	232,786	0	1,644,395		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	.135 / 2.8625	0	(32,082,387)	(220,806)	(22,616,539)		(22,616,539)	9,379,656	0	86,192	0	2,438,420		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	.1308 / 2.889	0	(41,844,839)	(1,037,196)	(29,143,719)		(29,143,719)	12,283,809	0	417,311	0	3,073,496		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	.162 / 1.813	0	(28,851,531)	(1,944,214)	(1,840,887)		(1,840,887)	26,632,146	0	378,499	0	7,516,112		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	.1603 / 2.1475	0	(8,948,205)	(142,842)	(4,137,984)		(4,137,984)	4,769,712	0	40,509	0	1,346,512		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	.1189 / 2.988	0	(37,959,458)	(140,268)	(27,537,049)		(27,537,049)	10,363,685	0	58,723	0	2,720,120		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	.1943 / 2.5493	0	(5,057,732)	(111,103)	(3,173,701)		(3,173,701)	1,840,565	0	43,466	0	492,525		LD (Liability Cashflow)

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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 / .1943	0	2,217,761	2,586,775	(35,695,015)		(35,695,015)	(37,875,647)	0	(37,129)	0	11,141,208		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	.1189 / 2.9289	0	(37,651,531)	(143,623)	(26,985,225)		(26,985,225)	10,606,622	0	59,684	0	2,814,546		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	.1756 / 3.019	0	(27,027,279)	(320,420)	(19,606,199)		(19,606,199)	7,281,532	0	139,549	0	1,845,592		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 / .1345	0	(71,628,751)	2,037,595	(137,817,613)		(137,817,613)	(66,934,888)	0	746,026	0	21,449,679		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	.1189 / 2.8684	0	(36,616,667)	(146,640)	(25,913,004)		(25,913,004)	10,642,631	0	61,032	0	2,874,975		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	.1189 / 2.972	0	(39,718,185)	(987,377)	(28,155,518)		(28,155,518)	11,124,082	0	438,585	0	2,859,280		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 / .1943	0	(256,409)	1,246,606	(15,722,321)		(15,722,321)	(15,473,447)	0	7,535	0	5,055,592		LD (Liability Cashflow)
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	.135 / 3.14	0	(37,280,023)	(995,543)	(27,159,419)		(27,159,419)	9,661,183	0	459,421	0	2,406,309		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	.135 / 3.107	0	(73,565,057)	(582,205)	(54,546,009)		(54,546,009)	18,752,765	0	266,282	0	5,008,616		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	.1936 / 2.8425	0	(29,299,644)	(602,816)	(20,363,344)		(20,363,344)	8,672,775	0	263,525	0	2,333,285		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	.1943 / 3.124	0	(17,447,146)	(345,603)	(12,846,202)		(12,846,202)	4,430,473	0	170,472	0	1,166,139		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	.135 / 2.9325	0	(23,484,097)	(694,350)	(16,517,688)		(16,517,688)	6,654,116	0	312,293	0	1,745,530		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	.1189 / 2.8	0	(34,564,046)	(141,801)	(24,093,803)		(24,093,803)	10,412,655	0	57,589	0	2,851,017		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	.1189 / 2.909	0	(37,765,278)	(957,074)	(26,456,918)		(26,456,918)	10,891,548	0	416,812	0	2,835,453		LD (Liability Cashflow)

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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	.1189 / 2.734	0	(31,866,216)	(135,986)	(21,857,300)		(21,857,300)	9,954,444	0	54,473	0	2,772,411		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 / .1943	0	386,669	631,473	(7,671,858)		(7,671,858)	(8,049,142)	0	(9,385)	0	2,511,329		LD (Liability Cashflow)
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 / .1338	0	(54,705,281)	1,629,332	(108,184,018)		(108,184,018)	(54,050,204)	0	571,467	0	17,482,350		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 / .1943	0	4,964,821	3,592,743	(44,785,877)		(44,785,877)	(49,660,573)	0	(90,125)	0	14,829,374		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	.1493 / 2.6	0	(23,044,575)	(271,891)	(15,620,554)		(15,620,554)	7,320,603	0	103,419	0	2,312,600		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	.1943 / 2.567	0	(67,953,472)	(1,679,079)	(44,947,548)		(44,947,548)	22,327,476	0	678,448	0	6,915,970		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	.2016 / 2.5808	0	(137,701,720)	(3,565,395)	(91,262,045)		(91,262,045)	45,049,752	0	1,389,923	0	13,831,066		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	.146 / 2.652	0	(97,370,472)	(2,506,633)	(66,157,115)		(66,157,115)	30,186,234	0	1,027,123	0	9,217,795		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	.146 / 2.6565	0	(54,878,043)	(1,459,921)	(37,358,482)		(37,358,482)	16,934,951	0	584,611	0	5,184,682		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	.1473 / 2.699	0	(82,144,842)	(2,164,523)	(56,509,406)		(56,509,406)	24,750,826	0	884,610	0	7,488,510		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 / .1998	0	(10,144,237)	3,653,651	(56,666,992)		(56,666,992)	(46,724,311)	0	201,556	0	15,855,234		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 / .1998	0	(26,588,952)	7,829,252	(129,208,193)		(129,208,193)	(103,119,265)	0	500,024	0	34,793,457		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	.1998 / 1.35	0	5,308,027	(2,730,584)	40,684,481		40,684,481	35,470,950	0	(94,496)	0	11,864,207		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 / .1898	0	(15,150,731)	9,237,203	(138,576,018)		(138,576,018)	(123,686,027)	0	260,740	0	41,783,428		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 - 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	.1338 / 2.672	0	(74,147,195)	(2,006,015)	(50,670,427)		(50,670,427)	22,670,182	0	806,587	0	6,912,034		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	.1245 / 2.8165	0	(61,986,549)	(1,693,756)	(43,991,589)		(43,991,589)	17,278,719	0	716,241	0	5,182,056		LD (Liability Cashflow)
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 / .162	0	(1,454,727)	1,005,533	(14,780,071)		(14,780,071)	(13,359,051)	0	33,707	0	4,777,914		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	.1248 / 2.6981	0	(75,763,493)	(2,184,231)	(52,088,417)		(52,088,417)	22,791,424	0	883,652	0	6,908,970		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 / .1838	0	(4,257,080)	3,786,944	(54,150,452)		(54,150,452)	(49,969,025)	0	75,653	0	17,004,432		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	.119 / 2.7005	0	(113,841,144)	(3,341,360)	(78,356,194)		(78,356,194)	34,118,673	0	1,366,277	0	10,361,486		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	.1345 / 2.787	0	(87,622,751)	(2,393,298)	(61,770,889)		(61,770,889)	24,849,357	0	1,002,504	0	7,485,666		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	.119 / 2.6329	0	(77,994,887)	(2,346,893)	(52,559,848)		(52,559,848)	24,490,099	0	944,939	0	7,482,821		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	.119 / 2.6365	0	(49,275,954)	(1,675,296)	(36,495,518)		(36,495,518)	12,184,690	0	595,747	0	5,180,086		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	.1346 / 2.431	0	(13,019,659)	(143,523)	(9,256,972)		(9,256,972)	3,718,048	0	44,639	0	1,715,273		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	.147 / 2.505	0	(29,081,074)	(364,857)	(21,220,135)		(21,220,135)	7,741,312	0	119,627	0	3,543,304		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	.1493 / 2.52	0	(16,202,128)	(223,552)	(11,863,558)		(11,863,558)	4,264,560	0	74,010	0	1,942,602		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	.1551 / 2.575	0	(11,061,941)	(158,735)	(8,225,989)		(8,225,989)	2,781,626	0	54,326	0	1,256,735		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	.119 / 2.75	0	(45,888,636)	(248,483)	(35,869,761)		(35,869,761)	9,916,390	0	102,485	0	4,522,346		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 - 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 / .119	0	(168,021,997)	3,164,923	(231,987,426)		(231,987,426)	(66,001,996)	0	2,036,567	0	34,126,484		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	.1943 / 2.965	0	(13,830,239)	(326,833)	(11,003,746)		(11,003,746)	2,685,934	0	140,560	0	1,139,025		LD (Liability Cashflow)
Interest Rate Swap - 139164AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2021	04/16/2042	0	32,000,000	.1836 / 4.865	0	(20,288,018)	(311,928)	(18,082,260)		(18,082,260)	2,031,216	0	174,542	0	729,637		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 B2XP4TQXV02CZP30MQ85	01/06/2021	04/11/2042	0	50,000,000	.1878 / 2.9363	0	(13,547,488)	(301,311)	(10,738,946)		(10,738,946)	2,684,800	0	123,742	0	1,139,689		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 B2XP4TQXV02CZP30MQ85	01/06/2021	04/10/2042	0	50,000,000	.1878 / 3.08	0	(14,899,779)	(317,083)	(12,046,640)		(12,046,640)	2,715,296	0	137,842	0	1,139,615		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 B2XP4TQXV02CZP30MQ85	01/06/2021	03/27/2042	0	50,000,000	.146 / 3.0275	0	(14,441,783)	(361,310)	(11,560,515)		(11,560,515)	2,726,245	0	155,023	0	1,138,583		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 B2XP4TQXV02CZP30MQ85	01/06/2021	03/26/2042	0	30,000,000	.146 / 3.055	0	(8,833,541)	(226,204)	(7,080,134)		(7,080,134)	1,657,570	0	95,836	0	683,105		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 B2XP4TQXV02CZP30MQ85	01/06/2021	03/06/2042	0	200,000,000	.1308 / 3.08	0	(59,965,303)	(1,825,447)	(48,055,876)		(48,055,876)	11,121,912	0	787,516	0	4,548,130		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 B2XP4TQXV02CZP30MQ85	01/06/2021	02/15/2042	0	110,000,000	.1559 / 1.8768	0	(8,126,189)	(697,774)	(2,476,041)		(2,476,041)	5,523,960	0	126,187	0	2,497,893		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 B2XP4TQXV02CZP30MQ85	01/06/2021	01/08/2033	0	250,000,000	1.2 / .1974	0	475,476	1,180,278	(8,858,078)		(8,858,078)	(9,314,996)	0	(18,558)	0	4,243,413		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 B2XP4TQXV02CZP30MQ85	01/07/2021	11/15/2041	0	260,000,000	.1559 / 1.7545	0	(10,605,315)	(506,880)	(271,120)		(271,120)	10,276,090	0	58,105	0	5,868,221		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 B2XP4TQXV02CZP30MQ85	01/07/2021	11/03/2041	0	100,000,000	.1756 / 2.8215	0	(23,805,906)	(418,442)	(19,133,838)		(19,133,838)	4,510,327	0	161,742	0	2,255,221		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 B2XP4TQXV02CZP30MQ85	01/07/2021	11/02/2041	0	50,000,000	.1756 / 3.005	0	(13,560,017)	(223,748)	(11,207,275)		(11,207,275)	2,259,012	0	93,730	0	1,127,536		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 B2XP4TQXV02CZP30MQ85	01/07/2021	09/06/2041	0	50,000,000	.1308 / 3.098	0	(14,566,068)	(459,187)	(11,979,032)		(11,979,032)	2,390,883	0	196,154	0	1,123,206		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 - 139234AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	05/17/2041	0	60,000,000	.1559 / 4.0775	0	(27,556,332)	(287,326)	(24,504,466)		(24,504,466)	2,905,380	0	146,485	0	1,337,668		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 B2XP4TQXV02CZP30MQ85	01/07/2021	05/11/2041	0	40,000,000	.1599 / 4.0238	0	(18,002,407)	(214,482)	(15,953,212)		(15,953,212)	1,940,429	0	108,766	0	891,417		LD (Liability Cashflow)
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	.1883 / 4.255	0	(14,812,797)	(240,459)	(13,150,660)		(13,150,660)	1,534,914	0	127,223	0	667,567		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	.1974 / 4.317	0	(25,280,952)	(474,627)	(22,424,331)		(22,424,331)	2,602,807	0	253,814	0	1,111,705		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	.1245 / 4.15	0	(21,419,321)	(510,439)	(18,838,631)		(18,838,631)	2,313,986	0	266,704	0	999,105		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	.118 / 4.3113	0	(15,185,427)	(361,231)	(13,399,700)		(13,399,700)	1,592,769	0	192,958	0	665,979		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	.119 / 4.3325	0	(15,293,505)	(366,921)	(13,508,210)		(13,508,210)	1,587,301	0	197,994	0	665,888		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	.147 / 4.3468	0	(15,403,285)	(437,970)	(13,546,455)		(13,546,455)	1,621,981	0	234,849	0	664,979		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	.1501 / 4.4	0	(15,695,717)	(447,896)	(13,823,032)		(13,823,032)	1,631,413	0	241,272	0	664,934		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 / .1878	0	(1,250,688)	989,139	(8,823,019)		(8,823,019)	(7,622,341)	0	50,010	0	3,813,279		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 / .1248	0	(62,695,376)	1,253,817	(83,081,629)		(83,081,629)	(21,157,624)	0	771,371	0	12,511,420		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	.1943 / 2.6865	0	(21,413,398)	(587,908)	(16,700,885)		(16,700,885)	4,494,476	0	218,037	0	2,250,747		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	.1379 / 4.15	0	(27,624,145)	(53,495)	(24,896,135)		(24,896,135)	2,700,518	0	27,492	0	1,324,125		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	.1338 / 4.1325	0	(20,577,463)	(34,989)	(18,537,204)		(18,537,204)	2,022,343	0	17,917	0	993,162		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 - 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	.119 / 4.0463	0	(58,871,130)	(251,289)	(52,749,480)		(52,749,480)	5,993,338	0	128,312	0	2,949,810		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 / .1878	0	(3,294,660)	2,637,847	(22,386,119)		(22,386,119)	(19,157,853)	0	66,394	0	9,943,946		LD (Liability Cashflow)
Interest Rate Swap - 139274AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	03/04/2041	0	60,000,000	.134 / 4.283	0	(30,048,829)	(801,037)	(26,463,113)		(26,463,113)	3,252,403	0	333,313	0	1,330,868		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 B2XP4TQXV02CZP30MQ85	01/07/2021	06/11/2040	0	30,000,000	.1248 / 3.9465	0	(12,525,437)	(63,696)	(11,171,866)		(11,171,866)	1,321,458	0	32,112	0	652,955		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 B2XP4TQXV02CZP30MQ85	01/07/2021	06/09/2040	0	25,000,000	.1231 / 3.97	0	(10,540,102)	(58,772)	(9,408,496)		(9,408,496)	1,101,874	0	29,732	0	544,052		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 B2XP4TQXV02CZP30MQ85	01/07/2021	06/04/2040	0	118,000,000	.134 / 4.0175	0	(50,760,886)	(343,690)	(45,312,655)		(45,312,655)	5,272,510	0	175,720	0	2,567,016		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 B2XP4TQXV02CZP30MQ85	01/07/2021	05/19/2040	0	50,000,000	.1496 / 4.1325	0	(22,555,269)	(232,126)	(20,137,397)		(20,137,397)	2,296,338	0	121,535	0	1,086,482		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 B2XP4TQXV02CZP30MQ85	01/07/2021	06/03/2040	0	30,000,000	.1285 / 4.0125	0	(12,886,834)	(90,627)	(11,495,141)		(11,495,141)	1,345,421	0	46,272	0	652,585		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 B2XP4TQXV02CZP30MQ85	01/07/2021	05/21/2040	0	95,000,000	.1493 / 4.0763	0	(41,896,639)	(414,123)	(37,365,920)		(37,365,920)	4,315,816	0	214,904	0	2,064,610		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 B2XP4TQXV02CZP30MQ85	01/07/2021	01/11/2041	0	250,000,000	1.45 / .1878	0	(2,192,529)	1,465,470	(12,436,733)		(12,436,733)	(10,288,417)	0	44,213	0	5,524,414		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 B2XP4TQXV02CZP30MQ85	01/07/2021	05/20/2040	0	177,800,000	.1553 / 4.14	0	(80,379,375)	(806,123)	(71,830,956)		(71,830,956)	8,125,711	0	422,708	0	3,863,806		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 B2XP4TQXV02CZP30MQ85	01/07/2021	04/01/2039	0	600,000,000	.899 / .2016	0	(57,000,000)	1,042,695	(77,416,674)		(77,416,674)	(21,105,183)	0	688,509	0	12,641,139		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 B2XP4TQXV02CZP30MQ85	01/07/2021	01/11/2034	0	250,000,000	1.25 / .1878	0	(903,391)	1,229,359	(9,363,605)		(9,363,605)	(8,490,212)	0	29,998	0	4,425,116		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 B2XP4TQXV02CZP30MQ85	01/07/2021	05/18/2040	0	70,000,000	.1551 / 4.125	0	(31,475,692)	(331,624)	(28,094,690)		(28,094,690)	3,207,417	0	173,585	0	1,520,967		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 - 139297AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2021	01/11/2048	0	13,000,000	.1878 / 1.582	0	0	(84,308)	591,198		591,198	591,198	0	0	0	334,812		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 B2XP4TQXV02CZP30MQ85	01/08/2021	05/14/2040	0	105,000,000	.1541 / 4.2625	0	(48,909,823)	(562,740)	(44,540,995)		(44,540,995)	4,074,912	0	293,916	0	2,280,801		LD (Liability Cashflow)
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	.1599 / 4.07	0	(60,780,885)	(759,679)	(54,856,184)		(54,856,184)	5,536,070	0	388,631	0	3,040,418		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	.162 / 4.095	0	(49,550,869)	(629,099)	(44,744,391)		(44,744,391)	4,483,297	0	323,181	0	2,453,877		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	.1754 / 4.235	0	(64,804,517)	(867,626)	(58,700,588)		(58,700,588)	5,647,854	0	456,075	0	3,039,334		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	.186 / 4.45	0	(12,519,840)	(207,149)	(11,363,353)		(11,363,353)	1,044,281	0	112,206	0	542,119		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	.1764 / 4.331	0	(35,961,914)	(484,338)	(32,651,304)		(32,651,304)	3,052,837	0	257,773	0	1,628,099		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	.1729 / 4.42	0	(8,917,281)	(144,316)	(8,091,523)		(8,091,523)	748,147	0	77,611	0	390,381		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	.1758 / 4.4	0	(24,588,863)	(381,112)	(22,316,524)		(22,316,524)	2,067,788	0	204,551	0	1,084,625		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	.1855 / 4.3925	0	(44,149,837)	(641,104)	(40,101,784)		(40,101,784)	3,703,481	0	344,573	0	1,952,882		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 / .1473	0	(116,157,064)	1,307,856	(142,039,479)		(142,039,479)	(27,207,931)	0	1,325,516	0	19,485,572		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	.1771 / 4.4338	0	(17,421,567)	(256,407)	(15,836,862)		(15,836,862)	1,446,559	0	138,146	0	759,400		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 / .1878	0	(130,338)	696,713	(4,183,731)		(4,183,731)	(4,057,204)	0	3,812	0	2,391,342		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	.1883 / 4.496	0	(80,062,755)	(1,341,517)	(73,006,122)		(73,006,122)	6,329,542	0	727,092	0	3,425,946		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 - 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	.1898 / 4.49	0	(12,637,373)	(214,881)	(11,525,306)		(11,525,306)	995,698	0	116,369	0	542,041		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	.1836 / 4.475	0	(9,061,877)	(160,835)	(8,250,554)		(8,250,554)	724,389	0	86,934	0	390,186		LD (Liability Cashflow)
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	.1943 / 4.5075	0	(15,288,974)	(305,360)	(13,898,640)		(13,898,640)	1,224,079	0	166,254	0	649,845		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	.2016 / 4.533	0	(12,863,819)	(270,571)	(11,684,769)		(11,684,769)	1,030,881	0	148,169	0	541,343		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	.146 / 4.4413	0	(14,959,196)	(335,949)	(13,554,153)		(13,554,153)	1,223,267	0	181,776	0	649,333		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	.1338 / 4.4275	0	(28,794,231)	(662,175)	(26,073,417)		(26,073,417)	2,363,485	0	357,329	0	1,255,197		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	.1379 / 4.4225	0	(9,916,855)	(230,105)	(8,970,997)		(8,970,997)	821,537	0	124,321	0	432,795		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	.1349 / 4.445	0	(22,476,583)	(527,089)	(20,351,187)		(20,351,187)	1,840,767	0	284,629	0	973,720		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	.1345 / 4.44	0	(14,964,322)	(361,425)	(13,537,916)		(13,537,916)	1,231,162	0	195,244	0	649,007		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	.1245 / 4.4688	0	(15,116,015)	(367,652)	(13,682,005)		(13,682,005)	1,234,814	0	199,196	0	648,960		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	.118 / 4.525	0	(12,583,328)	(310,280)	(11,399,204)		(11,399,204)	1,015,079	0	169,046	0	529,908		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	.1189 / 4.5275	0	(63,234,115)	(1,575,411)	(57,272,905)		(57,272,905)	5,103,613	0	857,597	0	2,660,163		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	.1248 / 4.5265	0	(66,850,732)	(1,730,130)	(60,488,284)		(60,488,284)	5,421,443	0	941,004	0	2,810,746		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 / .146	0	(94,677,291)	1,410,773	(117,771,744)		(117,771,744)	(24,210,470)	0	1,116,018	0	17,857,932		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 - 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 / .1878	0	(312,534)	855,730	(5,258,953)		(5,258,953)	(4,957,578)	0	11,159	0	2,971,774		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 / .1875	0	0	961,924	(5,445,029)		(5,445,029)	(5,445,029)	0	0	0	3,940,269		LD (Liability Cashflow)
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 / .1248	0	(58,842,306)	836,100	(70,810,518)		(70,810,518)	(12,780,267)	0	812,055	0	9,729,507		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 / .1875	0	(773,598)	1,735,234	(10,338,617)		(10,338,617)	(9,595,352)	0	30,333	0	6,086,573		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 / .1248	0	(71,073,914)	1,147,800	(86,781,091)		(86,781,091)	(16,753,668)	0	1,046,491	0	12,621,027		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 / .1245	0	(54,222,021)	973,401	(67,997,411)		(67,997,411)	(14,633,547)	0	858,157	0	10,902,542		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 / .1875	0	1,254,667	2,410,917	(11,217,511)		(11,217,511)	(12,441,077)	0	(31,101)	0	8,133,298		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	.1943 / 3.005	0	(49,413,625)	(2,478,025)	(40,125,361)		(40,125,361)	8,227,325	0	1,060,940	0	4,124,409		LD (Liability Cashflow)
Interest Rate Swap - 139654AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/20/2021	01/22/2051	0	54,340,000	.1838 / 1.586	0	0	(331,017)	2,091,966		2,091,966	2,091,966	0	0	0	1,477,254		PD (Duration)
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 / .1838	0	0	1,395,935	(9,948,540)		(9,948,540)	(9,948,540)	0	0	0	5,724,167		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 / .1838	0	0	2,710,236	(20,116,884)		(20,116,884)	(20,116,884)	0	0	0	11,325,150		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	.1838 / 1.6002	0	0	(3,692,585)	26,853,301		26,853,301	26,853,301	0	0	0	16,311,237		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 / .1838	0	0	331,017	(2,091,966)		(2,091,966)	(2,091,966)	0	0	0	1,477,254		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 / .1758	0	0	854,565	(5,935,999)		(5,935,999)	(5,935,999)	0	0	0	3,806,474		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 - 139690AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/22/2021	01/26/2051	0	333,630,000	.1758 / 1.614	0	0	(2,031,417)	10,662,698		10,662,698	10,662,698	0	0	0	9,071,513		PD (Duration)
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 / .1758	0	0	2,031,417	(10,662,698)		(10,662,698)	(10,662,698)	0	0	0	9,071,513		LD (Liability Cashflow)
Interest Rate Swap - 139720AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/25/2021	01/27/2051	0	630,000,000	.1814 / 1.607	0	0	(3,789,259)	21,169,191		21,169,191	21,169,191	0	0	0	17,130,692		PD (Duration)
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 / .1814	0	0	3,789,259	(21,169,191)		(21,169,191)	(21,169,191)	0	0	0	17,130,692		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	.1943 / 2.993	0	(65,602,699)	(2,749,439)	(52,143,555)		(52,143,555)	12,386,453	0	1,072,691	0	5,271,311		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 / .184	0	0	7,163,924	(57,495,937)		(57,495,937)	(57,495,937)	0	0	0	33,991,013		LD (Liability Cashflow)
Interest Rate Swap - 139737AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2021	01/28/2051	0	1,250,000,000	.184 / 1.554	0	0	(7,163,924)	57,495,937		57,495,937	57,495,937	0	0	0	33,991,013		PD (Duration)
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	.1943 / 2.993	0	(19,906,768)	(831,428)	(15,869,778)		(15,869,778)	3,713,376	0	323,614	0	1,604,312		LD (Liability Cashflow)
Interest Rate Swap - 139774AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/27/2021	01/29/2051	0	140,000,000	.1771 / 1.554	0	0	(801,165)	6,414,619		6,414,619	6,414,619	0	0	0	3,807,166		PD (Duration)
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 / .1771	0	0	801,165	(6,414,619)		(6,414,619)	(6,414,619)	0	0	0	3,807,166		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	.1771 / 1.545	0	0	(73,900)	738,749		738,749	738,749	0	0	0	347,496		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 / .1756	0	0	5,246,153	(49,698,623)		(49,698,623)	(49,698,623)	0	0	0	25,701,876		LD (Liability Cashflow)
Interest Rate Swap - 139830AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/28/2021	02/01/2051	0	945,000,000	.1756 / 1.526	0	0	(5,246,153)	49,698,623		49,698,623	49,698,623	0	0	0	25,701,876		PD (Duration)
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	.1756 / 1.591	0	0	(1,164,464)	9,408,936		9,408,936	9,408,936	0	0	0	5,439,551		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 139836AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/28/2021	02/01/2046	0	231,500,000	1.565 / .1756	0	0	1,322,788	(10,479,826)		(10,479,826)	(10,479,826)	0	0	0	5,739,696		LD (Liability Cashflow)
Interest Rate Swap - 139849AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/28/2021	02/01/2051	0	61,000,000	1.3025 / .07	0	0	313,260	(2,478,148)		(2,478,148)	(2,478,148)	0	0	0	1,659,063		LD (Liability Cashflow)
Interest Rate Swap - 139853AC - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/28/2021	02/01/2051	0	61,000,000	.07 / 1.3025	0	0	(313,260)	2,478,148		2,478,148	2,478,148	0	0	0	1,659,063		PD (Duration)
Interest Rate Swap - 139854AC - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/28/2021	02/01/2031	0	8,000,000	.07 / .85	0	0	(26,000)	213,931		213,931	213,931	0	0	0	123,863		PD (Duration)
Interest Rate Swap - 139859AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/28/2021	02/01/2031	0	8,000,000	.85 / .07	0	0	26,000	(213,931)		(213,931)	(213,931)	0	0	0	123,863		LD (Liability Cashflow)
Interest Rate Swap - 139860AC - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/28/2021	02/01/2036	0	32,000,000	1.114 / .07	0	0	139,200	(975,777)		(975,777)	(975,777)	0	0	0	611,123		LD (Liability Cashflow)
Interest Rate Swap - 139861AC - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/28/2021	02/01/2036	0	32,000,000	.07 / 1.114	0	0	(139,200)	975,777		975,777	975,777	0	0	0	611,123		PD (Duration)
Interest Rate Swap - 139892AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/01/2021	02/03/2046	0	462,600,000	1.594 / .1756	0	0	2,674,476	(18,157,857)		(18,157,857)	(18,157,857)	0	0	0	11,470,728		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 B2XP4TQXVO2CZP30MQ85	02/01/2021	02/03/2051	0	400,000,000	.1756 / 1.62	0	0	(2,355,234)	16,027,510		16,027,510	16,027,510	0	0	0	10,880,089		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 B2XP4TQXVO2CZP30MQ85	02/02/2021	02/04/2051	0	200,000,000	.1756 / 1.6556	0	0	(1,200,425)	6,295,208		6,295,208	6,295,208	0	0	0	5,440,292		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 B2XP4TQXVO2CZP30MQ85	02/02/2021	02/04/2046	0	231,200,000	1.6296 / .1756	0	0	1,363,145	(7,360,192)		(7,360,192)	(7,360,192)	0	0	0	5,733,198		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 B2XP4TQXVO2CZP30MQ85	02/12/2021	02/17/2026	0	20,000,000	.1559 / .62	0	0	(32,679)	257,018		257,018	257,018	0	0	0	215,214		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 B2XP4TQXVO2CZP30MQ85	02/17/2021	02/19/2051	0	200,000,000	.1496 / 1.9142	0	0	(1,278,349)	(6,196,761)		(6,196,761)	(6,196,761)	0	0	0	5,443,996		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 B2XP4TQXVO2CZP30MQ85	02/17/2021	02/19/2046	0	229,900,000	1.8902 / .1496	0	0	1,449,231	5,173,586		5,173,586	5,173,586	0	0	0	5,705,632		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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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	.1501 / 1.8838	0	0	(1,226,159)	(4,728,477)		(4,728,477)	(4,728,477)	0	0	0	5,444,737		LD (Liability Cashflow)
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 / .147	0	0	245,615	1,689,164		1,689,164	1,689,164	0	0	0	1,089,096		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 / .147	0	0	3,520,647	20,754,388		20,754,388	20,754,388	0	0	0	14,274,954		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	.1409 / 1.5013	0	850,000	(460,269)	4,143,084		4,143,084	3,304,667	0	(11,584)	0	2,216,750		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 / .1409	0	0	238,071	1,782,503		1,782,503	1,782,503	0	0	0	1,034,688		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	.1346 / 1.97	0	0	(716,117)	(4,786,591)		(4,786,591)	(4,786,591)	0	0	0	2,661,191		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	.1346 / 1.562	0	0	(806,337)	(2,236,413)		(2,236,413)	(2,236,413)	0	0	0	2,721,242		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	.1314 / 1.5475	0	0	(905,620)	(2,289,222)		(2,289,222)	(2,289,222)	0	0	0	3,110,423		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	.1231 / 1.28	0	0	(755,310)	(1,425,282)		(1,425,282)	(1,425,282)	0	0	0	2,845,908		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	.1189 / 2.0135	0	0	0	(3,257,474)		(3,257,474)	(3,257,474)	0	0	0	1,685,819		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	.1189 / 1.24	0	0	(860,299)	(1,039,314)		(1,039,314)	(1,039,314)	0	0	0	3,561,669		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	.118 / 1.3225	0	0	(830,962)	(2,291,984)		(2,291,984)	(2,291,984)	0	0	0	3,238,529		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	.118 / 2.0595	0	0	(684,179)	(6,934,004)		(6,934,004)	(6,934,004)	0	0	0	2,774,913		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	.1248 / 1.435	0	0	(799,025)	(2,542,889)		(2,542,889)	(2,542,889)	0	0	0	3,055,358		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 - 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	.1245 / .909	0	0	(828,094)	33,593		33,593	33,593	0	0	0	4,344,073		LD (Liability Cashflow)
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 / .1838	0	(22,534,875)	627,192	(7,924,972)		(7,924,972)	14,461,808	0	148,095	0	4,471,997		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 / .1758	0	(83,090,912)	2,121,476	(29,224,874)		(29,224,874)	53,316,582	0	549,456	0	15,909,633		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 / .1758	0	(40,829,418)	1,011,204	(14,081,952)		(14,081,952)	26,465,356	0	282,109	0	7,666,028		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	.1943 / 1.455	0	0	(594,275)	(3,500,197)		(3,500,197)	(3,500,197)	0	0	0	2,601,695		LD (Liability Cashflow)
Interest Rate Swap - 141276AC - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/05/2021	04/07/2041	0	145,100,000	.01 / 1.83	0	0	(623,527)	(9,800,435)		(9,800,435)	(9,800,435)	0	0	0	3,225,947		LD (Liability Cashflow)
Interest Rate Swap - 141780AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/10/2021	05/12/2051	0	100,000,000	3.0755 / .1675	0	9,030,000	395,346	31,329,468		31,329,468	22,337,687	0	(38,219)	0	2,732,594		LD (Liability Cashflow)
Interest Rate Swap - 141874AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/13/2021	05/17/2046	0	350,000,000	.1559 / 2.09	0	0	(825,858)	(22,596,742)		(22,596,742)	(22,596,742)	0	0	0	8,729,277		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 / .1943	21,356,798	0	1,699,885	12,441,854		12,441,854	(1,857,001)	0	(1,126,663)	0	743,097		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 / .1943	7,383,093	0	573,828	4,406,356		4,406,356	(666,573)	0	(378,732)	0	254,938		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 / .1898	4,594,221	0	357,344	2,756,774		2,756,774	(420,752)	0	(234,797)	0	159,952		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 / .1943	8,965,669	0	658,310	5,363,673		5,363,673	(748,340)	0	(447,377)	0	272,893		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 / .1346	6,111,987	0	438,609	3,672,942		3,672,942	(493,716)	0	(299,881)	0	175,637		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 / .1758	19,538,018	0	1,384,210	11,893,609		11,893,609	(1,614,867)	0	(943,765)	0	562,761		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 - 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 / .1855	19,284,837	0	1,368,958	11,780,151		11,780,151	(1,620,000)	0	(929,298)	0	563,656		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 / .1855	6,556,844	0	465,446	4,005,251		4,005,251	(550,800)	0	(315,961)	0	191,643		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 / .1501	5,871,668	0	425,643	3,759,466		3,759,466	(582,847)	0	(273,958)	0	197,532		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 / .1283	8,007,666	0	584,531	5,175,883		5,175,883	(825,284)	0	(372,134)	0	279,908		LD (Liability Cashflow)
Interest Rate Swap - 74053RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	12/15/2026	0	24,000,000	5.1675 / .1189	8,273,572	0	597,018	5,328,873		5,328,873	(830,776)	0	(383,731)	0	280,391		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 / .1974	5,578,158	0	397,956	3,605,149		3,605,149	(562,213)	0	(257,039)	0	188,029		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 / .119	14,400,494	0	1,013,856	9,410,298		9,410,298	(1,456,156)	0	(651,717)	0	477,674		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 / .1379	16,308,263	0	1,141,216	10,673,061		10,673,061	(1,654,045)	0	(735,823)	0	541,640		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 / .146	6,227,537	0	432,963	4,071,739		4,071,739	(624,382)	0	(280,772)	0	203,680		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 / .1756	5,957,992	0	412,499	3,914,491		3,914,491	(599,649)	0	(265,992)	0	193,352		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 / .1883	10,633,925	0	700,581	6,971,054		6,971,054	(985,160)	0	(464,694)	0	307,623		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 / .1855	8,960,026	0	593,490	5,902,067		5,902,067	(849,249)	0	(390,483)	0	265,142		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 / .1756	8,617,668	0	574,203	5,692,050		5,692,050	(829,403)	0	(375,254)	0	259,205		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 / .1756	5,336,103	0	355,524	3,524,421		3,524,421	(513,454)	0	(232,359)	0	160,460		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 - 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 / .162	10,159,066	0	678,856	6,728,178		6,728,178	(988,568)	0	(441,843)	0	308,918		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 / .1603	14,333,485	0	954,612	9,490,621		9,490,621	(1,387,972)	0	(622,422)	0	432,960		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 / .1541	10,230,512	0	681,409	6,779,112		6,779,112	(992,067)	0	(444,252)	0	309,325		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 / .1501	10,068,109	0	674,383	6,698,003		6,698,003	(994,902)	0	(435,929)	0	310,003		LD (Liability Cashflow)
Interest Rate Swap - 78127RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/13/2027	0	25,000,000	5.2 / .119	9,114,155	0	625,848	6,178,657		6,178,657	(991,875)	0	(392,578)	0	311,355		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 / .119	9,114,155	0	625,848	6,178,657		6,178,657	(991,875)	0	(392,578)	0	311,355		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 / .119	12,258,411	0	836,844	8,288,299		8,288,299	(1,312,197)	0	(527,875)	0	411,078		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 / .1473	13,173,780	0	873,973	8,835,660		8,835,660	(1,328,693)	0	(565,787)	0	412,056		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 / .1771	7,332,443	0	498,908	5,010,954		5,010,954	(810,170)	0	(311,744)	0	251,608		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 / .1771	7,332,443	0	498,908	5,010,954		5,010,954	(810,170)	0	(311,744)	0	251,608		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 / .128	6,882,226	0	476,490	4,790,981		4,790,981	(817,655)	0	(289,682)	0	253,894		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 / .119	7,411,022	0	501,224	5,103,377		5,103,377	(824,456)	0	(311,826)	0	254,000		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 / .1338	6,812,254	0	470,895	4,763,088		4,763,088	(821,317)	0	(285,683)	0	254,634		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 / .146	9,129,858	0	648,177	6,622,361		6,622,361	(1,262,068)	0	(373,555)	0	389,556		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 - 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 / .1189	16,847,734	0	1,183,228	12,570,495		12,570,495	(2,444,067)	0	(660,745)	0	738,398		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 / .146	6,398,998	0	431,161	4,707,349		4,707,349	(854,638)	0	(250,295)	0	255,606		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 / .1878	12,992,238	0	942,671	9,916,033		9,916,033	(2,087,040)	0	(506,365)	0	634,046		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 / .1878	31,578,569	0	2,277,488	24,031,578		24,031,578	(5,001,980)	0	(1,230,766)	0	1,517,663		LD (Liability Cashflow)
Interest Rate Swap - 84332RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/10/2028	0	37,500,000	4.26 / .1878	10,526,190	0	759,163	8,010,526		8,010,526	(1,667,327)	0	(410,255)	0	505,888		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 / .1883	23,355,890	0	1,626,267	17,510,745		17,510,745	(3,416,746)	0	(908,039)	0	1,027,157		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 / .1541	10,036,904	0	739,458	7,750,267		7,750,267	(1,676,969)	0	(387,941)	0	509,146		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 / .1559	16,100,069	0	1,184,513	12,431,790		12,431,790	(2,686,193)	0	(621,744)	0	815,080		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 / .1943	0	0	121,199	1,496,751		1,496,751	(764,288)	0	0	0	209,261		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 / .1409	7,928,332	0	663,074	6,649,662		6,649,662	(1,799,662)	0	(299,120)	0	553,386		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 / .1346	3,538,519	0	253,931	2,126,440		2,126,440	(285,836)	0	(173,615)	0	101,684		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 / .1248	8,908,201	0	617,919	6,974,982		6,974,982	(1,433,322)	0	(327,001)	0	423,336		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 / .1248	13,127,619	0	917,035	10,311,897		10,311,897	(2,146,445)	0	(481,883)	0	635,005		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 / .1245	12,927,567	0	906,827	10,183,059		10,183,059	(2,142,722)	0	(474,337)	0	635,112		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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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 / .1345	13,995,036	0	991,292	11,079,976		11,079,976	(2,373,930)	0	(513,375)	0	705,799		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 / .1473	17,128,810	0	1,198,668	13,518,471		13,518,471	(2,861,521)	0	(627,681)	0	847,815		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 / .146	14,193,830	0	995,883	11,215,689		11,215,689	(2,384,034)	0	(519,855)	0	706,631		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 / .146	7,081,992	0	497,317	5,598,259		5,598,259	(1,191,791)	0	(259,381)	0	353,316		LD (Liability Cashflow)
Interest Rate Swap - 88091RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/30/2029	0	50,000,000	4.058 / .1473	13,327,182	0	959,518	10,660,012		10,660,012	(2,374,447)	0	(487,295)	0	707,107		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 / .1943	6,900,591	0	489,791	5,489,535		5,489,535	(1,193,364)	0	(252,110)	0	353,969		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 / .1836	2,642,581	0	191,324	2,122,935		2,122,935	(476,628)	0	(96,310)	0	141,825		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 / .1756	6,993,364	0	495,690	5,571,484		5,571,484	(1,203,583)	0	(253,905)	0	355,685		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 / .1756	6,944,520	0	493,659	5,539,929		5,539,929	(1,202,830)	0	(252,131)	0	355,685		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 / .1764	7,008,390	0	495,964	5,581,186		5,581,186	(1,203,779)	0	(254,342)	0	355,744		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 / .1603	12,114,784	0	831,235	9,522,262		9,522,262	(1,943,719)	0	(438,728)	0	569,946		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 / .1541	14,694,005	0	1,020,631	11,614,223		11,614,223	(2,422,823)	0	(532,011)	0	712,551		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 / .1559	8,783,809	0	610,819	6,950,344		6,950,344	(1,454,295)	0	(317,818)	0	427,743		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 / .1559	7,184,303	0	503,391	5,704,260		5,704,260	(1,209,811)	0	(259,941)	0	356,452		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 - 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 / .1551	8,506,997	0	599,444	6,774,169		6,774,169	(1,450,874)	0	(307,839)	0	427,813		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 / .1551	8,470,839	0	597,944	6,750,762		6,750,762	(1,450,313)	0	(306,531)	0	427,813		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 / .1496	5,484,491	0	392,044	4,395,347		4,395,347	(964,025)	0	(198,378)	0	285,256		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 / .1496	8,195,093	0	586,753	6,572,539		6,572,539	(1,445,546)	0	(296,421)	0	427,884		LD (Liability Cashflow)
Interest Rate Swap - 88848RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/20/2029	0	20,000,000	4.1413 / .1553	5,562,910	0	395,224	4,445,927		4,445,927	(965,782)	0	(201,116)	0	285,303		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 B2XP4TQXV02CZP30MQ85	04/01/2016	08/21/2029	0	25,000,000	4.0663 / .1493	6,728,503	0	485,208	5,412,684		5,412,684	(1,204,171)	0	(243,201)	0	356,688		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 B2XP4TQXV02CZP30MQ85	04/01/2016	08/24/2029	0	20,000,000	4.0763 / .1501	5,408,820	0	389,632	4,348,949		4,348,949	(964,768)	0	(195,369)	0	285,491		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/01/2029	0	25,000,000	4.0638 / .1346	6,730,356	0	483,759	5,424,653		5,424,653	(1,206,985)	0	(242,844)	0	357,335		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/23/2029	0	75,000,000	4.0838 / .1379	20,426,682	0	1,450,049	16,473,110		16,473,110	(3,640,967)	0	(732,929)	0	1,075,876		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/24/2029	0	25,000,000	4.0963 / .1338	6,846,611	0	485,650	5,515,967		5,515,967	(1,214,509)	0	(245,557)	0	358,684		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 B2XP4TQXV02CZP30MQ85	04/01/2016	10/01/2029	0	40,000,000	4.4438 / .2016	12,652,174	0	844,654	9,938,312		9,938,312	(1,974,734)	0	(453,074)	0	574,643		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 B2XP4TQXV02CZP30MQ85	04/01/2016	10/01/2029	0	60,000,000	4.4388 / .2016	18,941,833	0	1,265,481	14,883,755		14,883,755	(2,961,526)	0	(678,306)	0	861,965		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 B2XP4TQXV02CZP30MQ85	04/01/2016	10/20/2029	0	70,000,000	4.7925 / .1883	25,178,053	0	1,603,752	19,422,434		19,422,434	(3,522,078)	0	(898,027)	0	1,008,732		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 B2XP4TQXV02CZP30MQ85	04/01/2016	10/29/2029	0	20,000,000	4.1838 / .1771	5,719,566	0	398,283	4,590,424		4,590,424	(984,489)	0	(203,304)	0	288,629		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 - 89697RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/30/2029	0	37,500,000	4.0763 / .1855	10,233,325	0	726,015	8,287,131		8,287,131	(1,838,792)	0	(363,645)	0	541,266		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 B2XP4TQXV02CZP30MQ85	10/30/2009	10/14/2029	0	70,000,000	4.5062 / .1858	(2,470,904)	0	1,502,324	17,798,110		17,798,110	(3,983,251)	0	(304,899)	0	1,007,752		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 B2XP4TQXV02CZP30MQ85	04/01/2016	11/04/2029	0	25,000,000	4.0638 / .1756	6,781,331	0	483,815	5,502,275		5,502,275	(1,226,405)	0	(241,009)	0	361,135		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 B2XP4TQXV02CZP30MQ85	04/01/2016	11/21/2031	0	50,000,000	4.4688 / .1493	17,538,517	0	1,071,041	14,813,580		14,813,580	(2,913,995)	0	(530,296)	0	805,934		LD (Liability Cashflow)
Interest Rate Swap - 89896RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/23/2031	0	40,000,000	4.5213 / .1501	14,324,535	0	867,865	12,063,145		12,063,145	(2,338,614)	0	(432,911)	0	644,914		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 / .1501	6,845,144	0	487,352	5,560,955		5,560,955	(1,233,734)	0	(242,203)	0	362,296		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 / .135	15,987,253	0	969,191	13,489,571		13,489,571	(2,628,219)	0	(482,503)	0	725,997		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 / .1248	5,559,672	0	391,972	4,514,347		4,514,347	(990,739)	0	(195,872)	0	290,670		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 / .119	6,232,854	0	431,239	5,023,559		5,023,559	(1,069,866)	0	(219,444)	0	312,620		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 / .1189	15,613,757	0	911,279	13,010,380		13,010,380	(2,372,629)	0	(469,746)	0	646,828		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 / .1349	7,284,940	0	500,855	5,872,996		5,872,996	(1,247,280)	0	(256,110)	0	363,973		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 / .1338	12,733,631	0	844,290	10,106,704		10,106,704	(2,013,323)	0	(447,320)	0	582,542		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 / .1758	15,081,128	0	1,021,085	12,128,697		12,128,697	(2,523,538)	0	(526,006)	0	731,859		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 / .1758	6,156,310	0	413,434	4,933,342		4,933,342	(1,011,469)	0	(214,726)	0	292,744		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 - 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 / .1758	7,589,901	0	512,576	6,099,372		6,099,372	(1,263,153)	0	(264,756)	0	365,987		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 / .1814	15,388,908	0	1,033,260	12,336,739		12,336,739	(2,530,140)	0	(536,583)	0	732,089		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 / .162	18,352,709	0	1,050,378	15,270,196		15,270,196	(2,713,102)	0	(546,273)	0	732,807		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 / .162	10,362,799	0	708,769	8,379,095		8,379,095	(1,769,213)	0	(360,399)	0	513,505		LD (Liability Cashflow)
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 / .162	16,021,526	0	923,322	13,364,411		13,364,411	(2,405,651)	0	(476,695)	0	651,467		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 / .162	16,021,526	0	923,322	13,364,411		13,364,411	(2,405,651)	0	(476,695)	0	651,467		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 / .1346	12,358,515	0	828,264	9,946,893		9,946,893	(2,037,642)	0	(427,495)	0	588,967		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 / .1248	61,104,363	0	2,819,355	60,074,018		60,074,018	(11,871,229)	0	(1,097,260)	0	2,810,746		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 / .1189	57,851,396	0	2,666,115	56,880,148		56,880,148	(11,237,069)	0	(1,038,075)	0	2,660,163		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 / .118	11,512,042	0	530,201	11,321,138		11,321,138	(2,237,907)	0	(206,538)	0	529,908		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 / .1245	13,774,683	0	639,426	13,591,597		13,591,597	(2,728,071)	0	(247,078)	0	648,960		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 / .1345	13,609,731	0	634,713	13,450,233		13,450,233	(2,722,341)	0	(244,072)	0	649,007		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 / .1349	20,462,480	0	953,570	20,218,797		20,218,797	(4,086,985)	0	(366,757)	0	973,720		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 / .1379	9,008,451	0	420,555	8,913,555		8,913,555	(1,813,070)	0	(161,433)	0	432,795		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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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 / .146	13,623,780	0	632,967	13,466,107		13,466,107	(2,724,786)	0	(244,069)	0	649,333		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 / .2016	11,799,939	0	539,065	11,603,949		11,603,949	(2,290,241)	0	(211,289)	0	541,343		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 / .1943	14,015,483	0	643,437	13,803,937		13,803,937	(2,744,182)	0	(250,695)	0	649,845		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 / .1836	18,074,892	0	745,038	17,901,976		17,901,976	(3,260,858)	0	(291,141)	0	729,637		LD (Liability Cashflow)
Interest Rate Swap - 91097RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/16/2040	0	18,000,000	4.475 / .1836	8,302,789	0	383,984	8,195,309		8,195,309	(1,643,853)	0	(148,289)	0	390,186		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 / .1898	11,606,549	0	534,948	11,447,270		11,447,270	(2,287,065)	0	(207,206)	0	542,041		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 / .1883	11,636,324	0	535,706	11,473,047		11,473,047	(2,288,407)	0	(207,709)	0	542,080		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 / .1883	16,047,624	0	743,689	15,855,915		15,855,915	(3,194,469)	0	(286,438)	0	758,912		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 / .186	11,416,839	0	530,205	11,288,347		11,288,347	(2,280,668)	0	(203,810)	0	542,119		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 / .1729	8,115,964	0	379,745	8,039,230		8,039,230	(1,637,977)	0	(144,793)	0	390,381		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 / .1758	22,356,238	0	1,049,527	22,174,218		22,174,218	(4,544,167)	0	(398,662)	0	1,084,625		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 / .1771	15,896,009	0	740,746	15,733,053		15,733,053	(3,191,562)	0	(283,044)	0	759,400		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 / .1855	11,154,965	0	523,542	11,068,516		11,068,516	(2,272,316)	0	(198,554)	0	542,467		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 / .1855	28,971,500	0	1,360,396	28,751,484		28,751,484	(5,906,818)	0	(515,679)	0	1,410,415		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 91231RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/05/2040	0	35,000,000	4.285 / .1764	14,884,281	0	715,569	14,880,452		14,880,452	(3,154,678)	0	(265,155)	0	759,779		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/05/2040	0	30,000,000	4.331 / .1764	13,024,754	0	620,245	12,981,169		12,981,169	(2,714,237)	0	(232,040)	0	651,240		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/06/2040	0	65,000,000	4.235 / .1754	27,014,005	0	1,312,448	27,101,818		27,101,818	(5,834,510)	0	(481,066)	0	1,411,120		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/06/2040	0	63,000,000	4.23 / .1754	26,121,905	0	1,270,490	26,216,216		26,216,216	(5,652,652)	0	(465,177)	0	1,367,700		LD (Liability Cashflow)
Interest Rate Swap - 91319RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/10/2040	0	63,000,000	4.095 / .162	24,481,292	0	1,230,341	24,826,622		24,826,622	(5,592,222)	0	(435,490)	0	1,368,090		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/11/2040	0	50,000,000	4.047 / .1599	18,966,940	0	963,229	19,311,881		19,311,881	(4,420,430)	0	(337,368)	0	1,085,863		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/11/2040	0	30,000,000	4.07 / .1599	11,513,598	0	581,387	11,700,418		11,700,418	(2,657,377)	0	(204,800)	0	651,518		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/14/2040	0	105,000,000	4.2625 / .1541	44,216,429	0	2,137,419	44,285,386		44,285,386	(9,452,936)	0	(786,442)	0	2,280,801		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/18/2040	0	30,000,000	4.1125 / .1551	11,766,302	0	588,382	11,918,962		11,918,962	(2,668,768)	0	(209,066)	0	651,843		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/18/2040	0	40,000,000	4.125 / .1551	15,785,152	0	787,009	15,974,113		15,974,113	(3,562,073)	0	(280,478)	0	869,124		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/19/2040	0	20,000,000	4.1325 / .1496	7,923,272	0	394,419	8,014,414		8,014,414	(1,782,229)	0	(140,812)	0	434,593		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/19/2040	0	30,000,000	4.1075 / .1496	11,739,748	0	587,878	11,898,329		11,898,329	(2,667,767)	0	(208,633)	0	651,889		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/20/2040	0	132,800,000	4.14 / .1553	52,803,677	0	2,623,455	53,378,599		53,378,599	(11,844,649)	0	(938,140)	0	2,885,902		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	05/20/2040	0	45,000,000	4.08 / .1553	17,370,233	0	875,472	17,643,778		17,643,778	(3,993,550)	0	(308,587)	0	977,904		LD (Liability Cashflow)

STATEMENT AS OF JUNE 30, 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 - 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 / .1493	22,957,217	0	1,163,374	23,353,074		23,353,074	(5,317,322)	0	(407,809)	0	1,303,964		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 / .1493	6,742,431	0	340,521	6,850,869		6,850,869	(1,552,675)	0	(119,774)	0	380,323		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 / .1285	11,196,308	0	572,958	11,445,447		11,445,447	(2,649,638)	0	(198,504)	0	652,585		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 / .134	44,152,535	0	2,256,324	45,115,296		45,115,296	(10,427,756)	0	(782,548)	0	2,567,016		LD (Liability Cashflow)
Interest Rate Swap - 91694RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	06/09/2040	0	25,000,000	3.97 / .1231	9,128,746	0	471,806	9,370,322		9,370,322	(2,201,560)	0	(161,724)	0	544,052		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 / .1248	10,817,948	0	563,620	11,128,326		11,128,326	(2,637,322)	0	(191,519)	0	652,955		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 / .119	42,942,788	0	2,176,962	43,789,664		43,789,664	(10,020,900)	0	(760,017)	0	2,459,989		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 / .1559	6,119,509	0	702,402	7,172,368		7,172,368	(1,489,503)	0	(187,214)	0	386,125		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 / .119	32,400,767	0	2,100,890	26,490,950		26,490,950	(5,329,213)	0	(1,073,414)	0	1,516,930		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 / .1338	6,224,291	0	533,129	5,801,751		5,801,751	(1,775,877)	0	(205,618)	0	531,777		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 / .1501	31,579,152	0	2,064,037	26,141,376		26,141,376	(5,393,954)	0	(1,030,542)	0	1,532,796		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 / .128	16,371,075	0	1,049,975	13,496,073		13,496,073	(2,713,324)	0	(532,143)	0	768,368		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 / .1248	50,992,760	0	2,383,928	51,176,912		51,176,912	(10,662,428)	0	(878,898)	0	2,536,855		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 / .1248	50,992,760	0	2,383,928	51,176,912		51,176,912	(10,662,428)	0	(878,898)	0	2,536,855		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 - 93774RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	12/20/2040	0	240,000,000	4.3488 / .1345	106,681,601	0	4,969,042	107,025,633		107,025,633	(22,268,796)	0	(1,837,981)	0	5,295,403		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	12/23/2040	0	30,000,000	4.15 / .1379	12,164,203	0	589,957	12,378,355		12,378,355	(2,738,041)	0	(209,463)	0	662,062		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	12/24/2040	0	45,000,000	4.1325 / .1338	18,090,814	0	882,326	18,435,300		18,435,300	(4,101,276)	0	(311,413)	0	993,162		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	01/05/2041	0	60,000,000	4.19 / .1943	24,820,280	0	1,191,443	25,190,929		25,190,929	(5,505,955)	0	(426,734)	0	1,325,312		LD (Liability Cashflow)
Interest Rate Swap - 93899RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	01/12/2031	0	50,000,000	4.782 / .1878	18,973,208	0	1,142,764	15,335,689		15,335,689	(2,782,048)	0	(612,632)	0	771,968		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 / .1875	12,555,534	0	600,602	12,723,327		12,723,327	(2,760,529)	0	(215,587)	0	663,021		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 / .1898	12,212,866	0	591,687	12,431,443		12,431,443	(2,748,157)	0	(209,505)	0	663,249		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 / .1758	22,961,409	0	1,506,315	19,237,236		19,237,236	(4,078,533)	0	(739,188)	0	1,159,909		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 / .1758	17,575,904	0	822,868	17,686,948		17,686,948	(3,717,676)	0	(301,271)	0	884,757		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 / .1814	21,406,485	0	1,014,197	21,628,607		21,628,607	(4,625,953)	0	(366,840)	0	1,106,099		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 / .1855	24,074,344	0	1,589,333	20,239,916		20,239,916	(4,348,514)	0	(773,579)	0	1,238,278		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 / .1756	21,584,731	0	1,020,184	21,786,256		21,786,256	(4,636,022)	0	(369,692)	0	1,106,554		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 / .1756	22,832,344	0	1,052,630	22,855,598		22,855,598	(4,685,379)	0	(390,876)	0	1,106,706		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 / .162	114,694,194	0	5,185,932	114,113,353		114,113,353	(22,705,558)	0	(1,962,963)	0	5,314,011		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 - 94369RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/18/2041	0	40,000,000	4.42 / .1551	18,414,660	0	846,009	18,424,537		18,424,537	(3,759,080)	0	(314,662)	0	886,215		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 B2XP4TQXV02CZP30MQ85	04/01/2016	02/22/2041	0	40,000,000	4.3925 / .1501	18,201,043	0	841,435	18,244,013		18,244,013	(3,752,028)	0	(310,802)	0	886,457		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 B2XP4TQXV02CZP30MQ85	04/01/2016	02/24/2041	0	35,000,000	4.4 / .1501	15,981,012	0	738,512	16,013,102		16,013,102	(3,286,601)	0	(272,832)	0	775,756		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 B2XP4TQXV02CZP30MQ85	04/01/2016	02/25/2031	0	55,000,000	4.209 / .147	16,815,985	0	1,106,319	14,141,242		14,141,242	(3,008,682)	0	(537,721)	0	854,415		LD (Liability Cashflow)
Interest Rate Swap - 94442RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/25/2041	0	30,000,000	4.3463 / .147	13,378,562	0	624,034	13,451,893		13,451,893	(2,804,266)	0	(228,319)	0	664,979		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 / .135	12,040,335	0	795,753	10,158,148		10,158,148	(2,181,958)	0	(386,008)	0	621,825		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 / .1285	13,568,374	0	895,774	11,451,478		11,451,478	(2,457,685)	0	(433,124)	0	699,942		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 / .134	26,027,770	0	1,226,933	26,291,449		26,291,449	(5,579,702)	0	(443,587)	0	1,330,868		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 / .119	13,317,952	0	620,892	13,413,301		13,413,301	(2,804,540)	0	(226,645)	0	665,888		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 / .1189	22,337,831	0	1,481,305	18,926,221		18,926,221	(4,101,919)	0	(711,467)	0	1,168,513		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 / .118	13,194,807	0	617,164	13,310,458		13,310,458	(2,800,432)	0	(224,561)	0	665,979		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 / .1345	9,942,872	0	670,183	8,500,497		8,500,497	(1,906,230)	0	(316,124)	0	545,759		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 / .1974	22,078,493	0	1,024,739	22,273,412		22,273,412	(4,682,278)	0	(374,443)	0	1,111,705		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 / .1898	18,131,913	0	1,187,124	15,367,181		15,367,181	(3,308,956)	0	(573,220)	0	939,200		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 - 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 / .1883	12,891,135	0	606,697	13,065,946		13,065,946	(2,798,816)	0	(218,341)	0	667,567		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 / .1756	11,191,307	0	760,354	9,638,564		9,638,564	(2,194,756)	0	(352,715)	0	627,591		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 / .1764	13,888,985	0	945,991	11,978,379		11,978,379	(2,741,369)	0	(437,554)	0	784,596		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 / .1754	20,458,081	0	1,404,676	17,705,890		17,705,890	(4,104,669)	0	(644,227)	0	1,177,055		LD (Liability Cashflow)
Interest Rate Swap - 94972RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/06/2031	0	150,000,000	3.965 / .1754	41,366,758	0	2,826,227	35,725,927		35,725,927	(8,218,197)	0	(1,302,656)	0	2,354,110		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 / .162	20,239,593	0	1,399,354	17,560,161		17,560,161	(4,103,235)	0	(636,880)	0	1,177,537		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 / .162	13,493,062	0	932,903	11,706,774		11,706,774	(2,735,490)	0	(424,587)	0	785,024		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 / .162	10,904,838	0	750,169	9,445,454		9,445,454	(2,191,812)	0	(343,244)	0	628,105		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 / .1599	15,368,627	0	765,933	15,871,563		15,871,563	(3,664,902)	0	(259,443)	0	891,417		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 / .1599	10,677,733	0	740,683	9,287,121		9,287,121	(2,187,075)	0	(335,979)	0	628,191		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 / .1559	10,695,999	0	741,535	9,303,969		9,303,969	(2,188,941)	0	(336,067)	0	628,619		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 / .1559	23,702,609	0	1,165,763	24,370,359		24,370,359	(5,525,392)	0	(399,630)	0	1,337,668		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 / .1496	10,324,935	0	728,338	9,048,302		9,048,302	(2,182,027)	0	(324,221)	0	628,875		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 / .1553	18,164,391	0	1,277,845	15,902,476		15,902,476	(3,822,666)	0	(570,276)	0	1,100,681		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 - 95135RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	05/27/2031	0	35,000,000	3.85 / .1385	9,135,143	0	639,748	7,995,793		7,995,793	(1,913,487)	0	(286,375)	0	550,864		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	06/03/2031	0	40,000,000	3.7563 / .1285	9,941,902	0	712,693	8,795,895		8,795,895	(2,179,084)	0	(311,253)	0	630,156		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	06/03/2031	0	40,000,000	3.7863 / .1285	10,102,778	0	718,693	8,908,369		8,908,369	(2,182,276)	0	(316,294)	0	630,156		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	06/06/2031	0	60,000,000	3.805 / .1308	15,309,516	0	1,084,861	13,475,764		13,475,764	(3,279,427)	0	(479,002)	0	945,618		LD (Liability Cashflow)
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 / .1248	0	0	131,612	1,398,075		1,398,075	(410,177)	0	0	0	105,129		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 / .1338	0	0	713,990	8,924,947		8,924,947	(2,505,119)	0	0	0	631,945		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 / .1338	0	0	207,692	2,217,997		2,217,997	(650,624)	0	0	0	166,709		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 / .1875	19,190,381	0	1,347,381	16,946,001		16,946,001	(4,130,292)	0	(595,871)	0	1,188,083		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 / .1858	22,345,530	0	1,589,559	19,855,611		19,855,611	(4,942,717)	0	(693,523)	0	1,425,891		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 / .1898	9,942,512	0	707,416	8,835,471		8,835,471	(2,198,793)	0	(308,321)	0	634,069		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 / .1898	10,134,548	0	714,416	8,973,196		8,973,196	(2,203,535)	0	(314,355)	0	634,153		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 / .1883	12,465,555	0	885,537	11,074,123		11,074,123	(2,750,472)	0	(386,482)	0	792,798		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 / .1756	12,627,490	0	894,177	11,197,608		11,197,608	(2,759,196)	0	(390,520)	0	794,068		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 / .1756	17,021,164	0	1,227,882	15,218,941		15,218,941	(3,850,966)	0	(526,502)	0	1,111,844		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 - 95679RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/03/2031	0	70,000,000	3.5975 / .1756	16,002,635	0	1,191,261	14,502,696		14,502,696	(3,830,393)	0	(494,749)	0	1,111,992		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 B2XP4TQXV02CZP30MQ85	04/01/2016	08/04/2031	0	100,000,000	3.505 / .1756	21,609,336	0	1,655,886	19,837,696		19,837,696	(5,446,361)	0	(667,756)	0	1,588,771		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 B2XP4TQXV02CZP30MQ85	04/01/2016	08/05/2031	0	70,000,000	3.3625 / .1764	13,778,012	0	1,108,262	12,939,076		12,939,076	(3,785,384)	0	(425,638)	0	1,112,288		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 B2XP4TQXV02CZP30MQ85	04/01/2016	08/05/2031	0	70,000,000	3.4325 / .1764	14,441,140	0	1,132,762	13,405,606		13,405,606	(3,798,819)	0	(446,139)	0	1,112,288		LD (Liability Cashflow)
Interest Rate Swap - 95768RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	08/08/2031	0	70,000,000	3.3525 / .162	13,687,191	0	1,107,172	12,880,100		12,880,100	(3,785,629)	0	(422,587)	0	1,112,732		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 / .162	13,525,000	0	1,101,314	12,769,879		12,769,879	(3,783,991)	0	(417,713)	0	1,112,880		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 / .162	12,908,657	0	1,078,296	12,336,076		12,336,076	(3,772,377)	0	(398,460)	0	1,113,028		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 / .162	12,956,067	0	1,080,046	12,369,449		12,369,449	(3,773,339)	0	(399,924)	0	1,113,028		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 / .1599	23,522,920	0	2,068,441	23,057,294		23,057,294	(7,497,260)	0	(725,684)	0	2,226,351		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 / .1675	21,230,404	0	1,982,611	21,444,147		21,444,147	(7,453,401)	0	(654,782)	0	2,226,647		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 / .1501	9,265,290	0	944,887	9,783,518		9,783,518	(3,705,009)	0	(285,162)	0	1,114,801		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 / .1501	9,255,793	0	944,537	9,776,825		9,776,825	(3,704,816)	0	(284,869)	0	1,114,801		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 / .1501	6,763,923	0	681,081	7,093,961		7,093,961	(2,650,885)	0	(208,374)	0	796,392		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	.1501 / 3.075	(19,620,506)	0	(1,447,533)	(23,639,019)		(23,639,019)	8,483,259	0	326,044	0	2,244,468		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 - 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 / .1308	9,203,285	0	941,221	9,759,431		9,759,431	(3,710,940)	0	(282,610)	0	1,117,015		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 / .1308	10,044,730	0	727,301	12,259,030		12,259,030	(4,322,275)	0	(166,475)	0	1,123,206		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 / .1283	12,087,137	0	1,305,545	13,303,460		13,303,460	(5,326,681)	0	(370,690)	0	1,596,156		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 / .146	8,574,823	0	1,160,016	10,814,945		10,814,945	(5,269,387)	0	(261,989)	0	1,599,941		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 / .1493	5,300,000	0	340,521	6,850,869		6,850,869	(1,575,394)	0	(97,054)	0	380,323		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 / .1943	10,613,092	0	1,447,955	13,353,871		13,353,871	(6,542,060)	0	(323,742)	0	2,002,550		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 / .1756	9,137,559	0	702,059	11,274,861		11,274,861	(4,237,568)	0	(150,259)	0	1,127,536		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 / .1756	6,963,662	0	813,671	7,984,121		7,984,121	(3,447,203)	0	(211,079)	0	1,045,272		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 / .1756	6,829,956	0	808,796	7,889,244		7,889,244	(3,444,417)	0	(207,024)	0	1,045,272		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 / .1756	6,651,682	0	802,296	7,762,741		7,762,741	(3,440,702)	0	(201,617)	0	1,045,272		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 / .162	5,306,767	0	625,403	6,111,254		6,111,254	(2,653,158)	0	(160,737)	0	804,682		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 / .1541	6,690,328	0	804,464	7,800,416		7,800,416	(3,446,511)	0	(202,428)	0	1,046,765		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 / .1541	5,627,160	0	636,319	6,341,822		6,341,822	(2,661,212)	0	(170,262)	0	805,204		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 / .1493	6,871,090	0	813,122	7,934,984		7,934,984	(3,454,952)	0	(207,601)	0	1,047,714		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 - 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 / .1493	9,883,402	0	1,225,957	11,718,973		11,718,973	(5,300,909)	0	(298,612)	0	1,611,868		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 / .1501	6,344,310	0	793,707	7,562,768		7,562,768	(3,445,452)	0	(191,752)	0	1,047,850		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 / .1501	5,977,741	0	781,486	7,302,140		7,302,140	(3,438,037)	0	(180,537)	0	1,047,985		LD (Liability Cashflow)
Interest Rate Swap - 96913RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/25/2031	0	90,000,000	2.5565 / .147	7,904,249	0	1,066,715	9,848,268		9,848,268	(4,754,195)	0	(238,524)	0	1,451,431		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 / .119	18,402,155	0	1,790,070	25,430,175		25,430,175	(11,598,305)	0	(300,691)	0	3,165,642		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 / .118	5,863,739	0	772,501	7,244,529		7,244,529	(3,444,519)	0	(176,183)	0	1,051,231		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 / .1345	7,813,687	0	1,139,059	10,285,819		10,285,819	(5,278,090)	0	(234,894)	0	1,618,110		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 / .135	3,391,237	0	425,034	4,093,446		4,093,446	(1,880,380)	0	(101,118)	0	571,548		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 / .1308	13,947,114	0	1,011,921	16,891,151		16,891,151	(6,037,860)	0	(225,329)	0	1,591,845		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 / .1283	6,872,872	0	854,381	8,262,914		8,262,914	(3,770,054)	0	(203,031)	0	1,144,391		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 / .1283	3,885,455	0	486,718	4,691,583		4,691,583	(2,153,410)	0	(114,780)	0	653,938		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 / .146	5,831,578	0	425,030	7,118,669		7,118,669	(2,585,277)	0	(93,968)	0	683,105		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 / .146	9,438,975	0	701,544	11,621,554		11,621,554	(4,297,605)	0	(152,006)	0	1,138,583		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 / .1473	9,183,576	0	925,776	9,940,803		9,940,803	(3,834,865)	0	(270,101)	0	1,147,552		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 - 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 / .1943	8,800,622	0	686,726	11,069,703		11,069,703	(4,275,010)	0	(141,538)	0	1,139,025		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 / .1943	4,580,596	0	347,685	5,692,901		5,692,901	(2,146,198)	0	(73,753)	0	569,623		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 / .1878	9,980,292	0	717,217	12,097,916		12,097,916	(4,327,272)	0	(160,493)	0	1,139,615		LD (Liability Cashflow)
Interest Rate Swap - 97908RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/11/2032	0	50,000,000	2.9 / .1878	6,807,186	0	672,217	7,285,450		7,285,450	(2,750,689)	0	(199,867)	0	820,909		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 B2XP4TQXV02CZP30MQ85	04/01/2016	04/11/2042	0	50,000,000	2.9363 / .1878	8,511,063	0	681,279	10,821,825		10,821,825	(4,265,973)	0	(136,815)	0	1,139,689		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 B2XP4TQXV02CZP30MQ85	04/01/2016	04/11/2032	0	70,000,000	2.8175 / .1878	8,719,514	0	912,228	9,615,923		9,615,923	(3,833,270)	0	(256,012)	0	1,149,272		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 B2XP4TQXV02CZP30MQ85	04/01/2016	04/11/2032	0	70,000,000	2.8175 / .1878	8,719,514	0	912,228	9,615,923		9,615,923	(3,833,270)	0	(256,012)	0	1,149,272		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 B2XP4TQXV02CZP30MQ85	04/01/2016	04/12/2032	0	140,000,000	2.675 / .1878	14,638,873	0	1,724,839	17,215,455		17,215,455	(7,605,394)	0	(429,502)	0	2,298,831		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 B2XP4TQXV02CZP30MQ85	04/01/2016	04/12/2032	0	70,000,000	2.7288 / .1878	7,847,521	0	881,232	8,988,022		8,988,022	(3,814,231)	0	(230,251)	0	1,149,415		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 B2XP4TQXV02CZP30MQ85	04/01/2016	04/25/2032	0	70,000,000	2.6475 / .1758	7,052,833	0	855,519	8,425,201		8,425,201	(3,805,606)	0	(206,471)	0	1,151,276		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 B2XP4TQXV02CZP30MQ85	04/01/2016	05/09/2032	0	30,000,000	2.6875 / .162	3,192,965	0	374,867	3,738,640		3,738,640	(1,637,944)	0	(93,196)	0	494,323		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 B2XP4TQXV02CZP30MQ85	04/01/2016	05/09/2032	0	70,000,000	2.6525 / .162	7,105,009	0	862,439	8,474,247		8,474,247	(3,814,269)	0	(207,379)	0	1,153,419		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 B2XP4TQXV02CZP30MQ85	04/01/2016	05/09/2032	0	100,000,000	2.63 / .162	9,832,955	0	1,220,805	11,877,168		11,877,168	(5,441,975)	0	(287,002)	0	1,647,742		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 B2XP4TQXV02CZP30MQ85	04/01/2016	05/10/2032	0	30,000,000	2.615 / .162	2,886,455	0	363,877	3,517,389		3,517,389	(1,631,539)	0	(84,199)	0	494,384		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 - 98234RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/11/2032	0	50,000,000	2.595 / .1599	4,670,012	0	600,229	5,761,375		5,761,375	(2,716,054)	0	(136,222)	0	824,075		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 B2XP4TQXV02CZP30MQ85	04/01/2016	05/15/2032	0	40,000,000	2.602 / .1559	3,776,150	0	481,935	4,640,951		4,640,951	(2,175,352)	0	(110,147)	0	659,586		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 B2XP4TQXV02CZP30MQ85	04/01/2016	05/21/2032	0	35,000,000	2.37 / .1493	2,158,619	0	382,447	3,234,956		3,234,956	(1,879,740)	0	(62,855)	0	577,566		LD (Liability Cashflow)
Interest Rate Swap - 98441AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/23/2012	05/25/2042	0	15,000,000	2.52 / .147	0	0	175,048	2,144,496		2,144,496	(1,251,331)	0	0	0	342,900		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 / .1346	1,596,909	0	317,598	2,593,494		2,593,494	(1,607,247)	0	(46,380)	0	495,728		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 / .1308	2,037,816	0	421,240	3,394,499		3,394,499	(2,142,769)	0	(59,188)	0	661,377		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 / .146	1,781,819	0	320,030	2,734,318		2,734,318	(1,617,257)	0	(51,603)	0	497,251		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 / .146	3,789,518	0	776,692	6,353,652		6,353,652	(4,028,662)	0	(109,648)	0	1,243,278		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 / .1878	1,173,006	0	257,046	2,054,785		2,054,785	(1,344,743)	0	(33,836)	0	415,186		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 / .1878	2,097,236	0	505,342	3,928,988		3,928,988	(2,683,908)	0	(60,504)	0	830,371		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 / .1878	0	0	303,233	2,357,401		2,357,401	(1,646,580)	0	0	0	498,283		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 / .1493	1,871,340	0	585,104	7,189,432		7,189,432	(4,137,413)	0	(34,220)	0	1,142,707		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 / .1346	382,375	0	278,915	3,150,649		3,150,649	(2,049,550)	0	(7,337)	0	571,758		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 / .135	3,317,885	0	553,191	4,838,875		4,838,875	(2,728,157)	0	(95,900)	0	835,213		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 - 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 / .119	24,625,100	0	2,749,211	37,145,622		37,145,622	(18,837,814)	0	(387,447)	0	5,180,086		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 / .119	32,613,835	0	3,659,520	49,344,077		49,344,077	(25,114,766)	0	(513,362)	0	6,907,219		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 / .1248	36,650,652	0	3,750,034	52,882,282		52,882,282	(25,289,856)	0	(576,112)	0	6,908,970		LD (Liability Cashflow)
Interest Rate Swap - 99637RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/18/2042	0	225,000,000	2.8165 / .1245	33,009,747	0	2,936,916	44,481,318		44,481,318	(19,200,456)	0	(518,930)	0	5,182,056		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/19/2042	0	100,000,000	2.7856 / .1345	14,036,366	0	1,288,524	19,211,034		19,211,034	(8,508,697)	0	(220,685)	0	2,303,282		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/19/2042	0	225,000,000	2.7886 / .1345	31,719,199	0	2,902,498	43,344,776		43,344,776	(19,150,443)	0	(498,704)	0	5,182,384		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/20/2032	0	175,000,000	2.5615 / .1345	15,529,276	0	2,059,416	19,825,554		19,825,554	(9,669,366)	0	(441,177)	0	2,931,331		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/20/2042	0	225,000,000	2.754 / .1345	30,112,992	0	2,864,383	41,948,980		41,948,980	(19,086,778)	0	(473,554)	0	5,182,713		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/21/2042	0	225,000,000	2.7087 / .1345	28,001,338	0	2,813,375	40,105,192		40,105,192	(18,996,476)	0	(440,060)	0	5,183,041		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/21/2042	0	120,000,000	2.7087 / .1345	14,934,047	0	1,500,467	21,389,436		21,389,436	(10,131,454)	0	(234,699)	0	2,764,288		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/24/2032	0	130,000,000	2.493 / .1338	10,256,905	0	1,483,268	13,800,705		13,800,705	(7,157,705)	0	(291,180)	0	2,178,603		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/24/2042	0	300,000,000	2.672 / .1338	35,058,645	0	3,691,426	51,495,510		51,495,510	(25,235,227)	0	(550,527)	0	6,912,034		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/25/2042	0	100,000,000	2.7065 / .1473	12,400,808	0	1,241,654	17,787,434		17,787,434	(8,443,177)	0	(194,711)	0	2,304,157		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/25/2042	0	225,000,000	2.6968 / .1473	27,451,301	0	2,782,843	39,628,283		39,628,283	(18,977,866)	0	(431,017)	0	5,184,353		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 - 99782RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/26/2032	0	130,000,000	2.4725 / .146	9,873,746	0	1,463,171	13,521,558		13,521,558	(7,151,758)	0	(280,460)	0	2,179,124		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/26/2042	0	225,000,000	2.6565 / .146	25,573,500	0	2,739,411	37,991,172		37,991,172	(18,898,348)	0	(401,610)	0	5,184,682		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 B2XP4TQXV02CZP30MQ85	04/01/2016	09/27/2042	0	100,000,000	2.6503 / .146	11,238,947	0	1,214,489	16,776,802		16,776,802	(8,395,938)	0	(176,552)	0	2,304,449		LD (Liability Cashflow)
Interest Rate Swap - 99806RE - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	09/27/2042	0	300,000,000	2.6529 / .146	33,877,155	0	3,647,337	50,470,430		50,470,430	(25,194,677)	0	(532,176)	0	6,913,346		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 / .1943	0	0	2,471,863	32,272,609		32,272,609	(17,816,245)	0	0	0	4,841,179		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 / .1878	10,645,098	0	1,453,472	13,859,362		13,859,362	(6,924,004)	0	(301,179)	0	2,099,567		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 / .1836	3,439,165	0	553,559	4,947,063		4,947,063	(2,752,870)	0	(97,360)	0	840,227		LD (Liability Cashflow)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	NPR	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2021	06/30/2021	0	0		0	0	0	(950)		(950)	(77)	0	0	0	0		CR (Credit Risk)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										1,563,526,281	(4,385,722,766)	170,477,563	(4,589,380,912)	XXX	(4,589,380,912)	(1,397,948,635)	0	(52,785,743)	0	2,756,021,452	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	1,922	125,416		125,416	(3,905)	(10,450)	0	0	8,120		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	441	28,675		28,675	(894)	(2,387)	0	0	1,855		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	43,625	785,820		785,820	132,716	156,432	(145,162)	0	29,580		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	(6,737)	747,312		747,312	88,307	97,006	(32,535)	0	59,112		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 / 1.8638	2,672,476	0	154,108	2,796,321		2,796,321	(354,764)	(67,716)	(91,734)	0	117,911		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 - 112664AG - Receive: Fixed USD Pay: Fixed CHF	031100K#6 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2016	12/20/2021	0	8,527,513	4.08 / 2.44	(328,516)	0	64,370	(74,966)		(74,966)	(36,701)	394,231	31,538	0	29,328		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 B2XP4TQXVO2CZP30MQ85	04/01/2016	09/25/2025	0	5,207,662	4.544 / 3.5	648,469	0	39,377	678,457		678,457	(2,537)	145,128	(34,342)	0	53,594		FX (Foreign Exchange)
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	9,175	516,174		516,174	19,330	(62,332)	(30,793)	0	27,541		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	55,900	860,700		860,700	8,903	170,640	(55,513)	0	56,028		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	13,600	295,622		295,622	(1,186)	(25,779)	(9,309)	0	29,312		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	27,113	895,821		895,821	37,861	(39,127)	(15,881)	0	81,927		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	23,064	1,232,235		1,232,235	41,831	(54,262)	(55,958)	0	55,885		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	19,847	153,630		153,630	12,270	51,574	(21,209)	0	15,746		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	19,043	565,809		565,809	(2,808)	(27,165)	(21,326)	0	34,948		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	50,697	533,306		533,306	(25,531)	179,442	(28,069)	0	70,905		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	31,748	929,664		929,664	18,410	(55,522)	(39,730)	0	56,050		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	116,331	(210,715)		(210,715)	(103,551)	405,435	(5,814)	0	119,343		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	40,508	624,400		624,400	153,871	(82,376)	(7,194)	0	156,811		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	(29,314)	(285,450)		(285,450)	169,735	166,561	4,736	0	90,466		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 - 112724AG - Receive: Fixed USD Pay: Fixed EUR	D0823@AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	04/28/2025	0	4,470,277	3.25 / 1.47	(361,825)	0	35,380	(473,225)		(473,225)	(26,658)	158,331	18,007	0	43,731		FX (Foreign Exchange)
Currency Swap - 112725AG - Receive: Fixed USD Pay: Fixed AUD	Q7450@AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/09/2030	0	6,088,644	3.83 / 5.14	123,246	0	(35,065)	(1,971)		(1,971)	167,142	159,245	(3,961)	0	91,466		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 B2XP4TQXV02CZP30MQ85	04/01/2016	06/18/2025	0	6,088,644	3.65 / 1.785	(93,543)	0	52,174	(212,777)		(212,777)	(53,081)	203,694	5,112	0	60,640		FX (Foreign Exchange)
Currency Swap - 112757AG - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/30/2025	0	12,068,063	3.565 / 4.67	366,610	0	(55,901)	156,983		156,983	148,576	320,486	(20,697)	0	116,849		FX (Foreign Exchange)
Currency Swap - 112758AG - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	07/17/2023	0	6,088,644	3.96 / 2.1	(224,524)	0	51,251	(325,383)		(325,383)	(30,590)	206,520	16,261	0	43,571		FX (Foreign Exchange)
Currency Swap - 112762AG - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	05/06/2025	0	13,889,772	3.57 / 3.128	888,943	0	52,768	1,506,192		1,506,192	17,358	(132,327)	(49,354)	0	136,307		FX (Foreign Exchange)
Currency Swap - 112763AG - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/17/2023	0	3,044,322	6.09 / 5.75	32,773	0	10,832	194,101		194,101	482	(30,235)	(2,559)	0	19,934		FX (Foreign Exchange)
Currency Swap - 112767AG - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	02/10/2031	0	9,219,947	4.18 / 2.563	(880,467)	0	61,805	(1,125,572)		(1,125,572)	73,986	320,616	25,586	0	142,931		FX (Foreign Exchange)
Currency Swap - 112768AG - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	01/22/2031	0	9,219,947	3.86 / 3.4	103,503	0	30,778	536,523		536,523	10,907	(91,820)	(4,780)	0	142,551		FX (Foreign Exchange)
Currency Swap - 112770AG - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	11/03/2025	0	34,792,254	3.73 / 2.175	(1,187,078)	0	254,582	(1,344,007)		(1,344,007)	(280,601)	1,152,802	61,971	0	362,578		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 B2XP4TQXV02CZP30MQ85	04/01/2016	10/08/2023	0	11,158,550	3.51 / .755	(369,969)	0	151,058	(246,164)		(246,164)	(110,279)	538,211	25,447	0	84,138		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 B2XP4TQXV02CZP30MQ85	04/01/2016	12/15/2025	0	5,608,511	4.305 / 5.56	(484,392)	0	(42,246)	(552,423)		(552,423)	78,666	162,194	24,860	0	59,220		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 B2XP4TQXV02CZP30MQ85	06/03/2016	06/28/2023	0	1,219,380	3.93 / 2.02	0	0	10,662	(38,916)		(38,916)	(3,559)	40,603	0	0	8,611		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 B2XP4TQXV02CZP30MQ85	08/11/2016	09/21/2023	0	1,951,000	3.69 / 2.62	0	0	9,608	(91,013)		(91,013)	(358)	(21,808)	0	0	14,554		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 - 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	25,495	67,777		67,777	(28,920)	326,859	0	0	108,241		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 / .907	0	0	65,801	(164,685)		(164,685)	(116,643)	140,397	0	0	76,552		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	91,860	(349,816)		(349,816)	(72,419)	330,099	0	0	120,347		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	34,080	(169,226)		(169,226)	(317)	(71,162)	0	0	78,962		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	98,388	(444,595)		(444,595)	(86,474)	368,970	0	0	135,811		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	77,405	141,300		141,300	(157,527)	159,023	0	0	59,021		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	63,464	168,607		168,607	(150,732)	127,215	0	0	54,295		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	54,344	(129,743)		(129,743)	(39,557)	192,874	0	0	78,072		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 / 1.8371	0	0	30,965	(57,604)		(57,604)	(71,805)	(32,281)	0	0	35,237		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	24,750	(193,571)		(193,571)	(2,624)	(55,782)	0	0	44,181		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	(526)	(32,012)		(32,012)	22,722	(64,429)	0	0	32,162		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	80,364	66,043		66,043	19,930	(124,262)	0	0	157,168		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	146,090	(412,680)		(412,680)	20,203	(227,148)	0	0	272,286		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

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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	91,286	(380,916)		(380,916)	(34,548)	(145,000)	0	0	137,168		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	121,061	(61,123)		(61,123)	(100,735)	341,448	0	0	142,532		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	(105,592)		(105,592)	364,833	(35,091)	0	0	86,637		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	226,902		226,902	106,730	120,173	0	0	130,070		FX (Foreign Exchange)
Currency Swap - 141402AG - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/14/2021	07/23/2031	0	7,337,985	3.8 / 1.88	0	0	0	230,608		230,608	166,815	63,793	0	0	116,397		FX (Foreign Exchange)
Currency Swap - 141608AG - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/19/2021	08/04/2031	0	6,585,298	3.14 / 2.39	0	0	0	82,835		82,835	14,665	68,169	0	0	104,625		FX (Foreign Exchange)
Currency Swap - 141821AG - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/11/2021	10/25/2028	0	6,660,032	2.86 / 1.27	0	0	0	36,446		36,446	(128,412)	164,858	0	0	90,095		FX (Foreign Exchange)
Currency Swap - 142055AG - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2021	07/31/2031	0	6,334,646	3.52 / 2.85	0	0	0	45,648		45,648	(106,732)	152,381	0	0	100,576		FX (Foreign Exchange)
Currency Swap - 142396AG - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	07/19/2028	0	5,333,333	4.04 / 2.23	0	(358,662)	8,044	(203,238)		(203,238)	411,351	(263,835)	7,908	0	70,824		FX (Foreign Exchange)
Currency Swap - 142397AG - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	12/20/2024	0	2,109,162	5.95 / 3.5	0	(266,961)	4,041	(202,981)		(202,981)	305,249	(248,955)	7,687	0	19,653		FX (Foreign Exchange)
Currency Swap - 142398AG - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	12/20/2024	0	1,406,108	5.95 / 3.5	0	(177,974)	1,245	(135,321)		(135,321)	203,499	(165,970)	5,124	0	13,102		FX (Foreign Exchange)
Currency Swap - 142399AG - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	07/25/2024	0	934,228	5.28 / 3	0	(53,699)	1,775	(27,707)		(27,707)	66,947	(43,619)	2,664	0	8,184		FX (Foreign Exchange)
Currency Swap - 142400AG - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	02/21/2028	0	1,349,150	5.58 / 3.1	0	82,911	2,788	118,040		118,040	(8,202)	44,660	(1,328)	0	17,386		FX (Foreign Exchange)
Currency Swap - 142401AG - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	07/11/2025	0	5,709,497	4.624 / 1.86	0	127,944	13,151	264,282		264,282	206,782	(68,208)	(2,236)	0	57,325		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 - 142402AG - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	10/04/2028	0	1,053,000	6.56 / 3.7	0	(13,876)	2,510	17,902		17,902	74,760	(43,166)	184	0	14,190		FX (Foreign Exchange)
Currency Swap - 142403AG - Receive: Fixed USD Pay: Fixed GBP	81725TH*4 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	11/01/2023	0	3,308,848	4.07 / 2.53	0	(205,797)	4,246	(118,604)		(118,604)	298,637	(217,892)	6,448	0	25,301		FX (Foreign Exchange)
Currency Swap - 142404AG - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	10/14/2025	0	1,038,717	6.67 / 4.95	0	(51,676)	1,489	(22,837)		(22,837)	86,201	(58,748)	1,386	0	10,758		FX (Foreign Exchange)
Currency Swap - 142405AG - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	01/20/2026	0	2,116,834	5.44 / 2.73	0	(51,349)	4,781	6,822		6,822	163,175	(105,898)	894	0	22,593		FX (Foreign Exchange)
Currency Swap - 142406AG - Receive: Fixed USD Pay: Fixed EUR	435596D#5 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	05/10/2029	0	3,435,319	4.61 / 2.14	0	(158,682)	7,071	(59,819)		(59,819)	286,677	(190,800)	2,986	0	48,165		FX (Foreign Exchange)
Currency Swap - 142407AG - Receive: Fixed USD Pay: Fixed AUD	Q3973*AA7 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	07/01/2024	0	3,222,964	3.493 / 3.1	0	(357,238)	1,032	(252,758)		(252,758)	366,835	(271,101)	8,746	0	27,937		FX (Foreign Exchange)
Currency Swap - 142408AG - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	08/15/2029	0	2,121,027	2.8705 / 2.547	0	(281,470)	633	(213,258)		(213,258)	308,783	(245,037)	4,467	0	30,232		FX (Foreign Exchange)
Currency Swap - 142410AG - Receive: Fixed USD Pay: Fixed EUR	N6818#AA8 - Pakket Leasing B.V. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	11/15/2029	0	2,167,621	3.69 / 1.52	0	(147,594)	3,920	(82,369)		(82,369)	202,204	(139,903)	2,924	0	31,368		FX (Foreign Exchange)
Currency Swap - 142411AC - Receive: Fixed USD Pay: Fixed GBP	749000349 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2021	03/31/2025	0	3,256,027	2.43 / 2.4	0	(544,575)	87	(464,720)		(464,720)	482,930	(408,960)	5,884	0	31,526		FX (Foreign Exchange)
Currency Swap - 142413AG - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2021	07/31/2025	0	1,354,157	6.365 / 6.39	0	(83,364)	(28)	(37,935)		(37,935)	76,249	(32,224)	1,403	0	13,682		FX (Foreign Exchange)
Currency Swap - 142657AC - Receive: Fixed USD Pay: Fixed EUR	BCC30MVR2 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2021	12/22/2022	0	3,599,000	2.425 / 1.65	0	69,700	232	99,802		99,802	(70,103)	100,595	(390)	0	21,881		FX (Foreign Exchange)
Currency Swap - 142658AC - Receive: Fixed USD Pay: Fixed EUR	BCC30MVV3 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2021	12/22/2022	0	3,660,000	2.854 / 2.1	0	71,393	230	102,179		102,179	(71,115)	102,300	(400)	0	22,252		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	56,724	1,021,776		1,021,776	8,968	202,069	(23,816)	0	38,462		FX (Foreign Exchange)
Currency Swap - 96870AG - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2011	11/17/2023	0	3,363,250	4.224 / 4.01	0	0	11,626	413,693		413,693	(7,117)	93,417	0	0	25,952		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 - 99321AG - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	9,996	510,413		510,413	25,973	(37,674)	0	0	36,031		FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										8,419,933	(2,400,968)	2,402,927	8,478,542	XXX	8,478,542	3,180,484	4,127,998	(431,868)	0	5,168,777	XXX	XXX
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	.4479 / Total Return	291,348	0	638,946	(5,422,599)		(5,422,599)	(1,164,513)	0	(19,705)	0	1,877,128		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	.4479 / Total Return	0	0	22,961	0		0	0	0	0	0	132,618		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	06/24/2021	09/20/2023	0	20,472,705	.4479 / Total Return	0	0	28,869	0		0	0	0	0	0	152,625		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	.4779 / Total Return	203,996	0	306,930	(2,612,070)		(2,612,070)	(547,431)	0	(11,520)	0	1,106,578		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	.4779 / Total Return	0	0	11,050	0		0	0	0	0	0	78,179		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	06/24/2021	03/26/2025	0	9,305,775	.4779 / Total Return	0	0	14,001	0		0	0	0	0	0	89,974		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	.4379 / Total Return	140,523	0	523,770	(7,563,600)		(7,563,600)	(4,926,764)	0	(11,825)	0	897,257		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	03/23/2021	03/23/2022	0	12,504,803	.4379 / Total Return	0	0	15,879	0		0	0	0	0	0	53,464		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	06/23/2021	03/23/2022	0	15,112,627	.4379 / Total Return	0	0	23,108	0		0	0	0	0	0	64,613		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	.5056 / Total Return	(2,395,313)	0	176,338	(3,814,944)		(3,814,944)	9,318,253	0	185,005	0	509,166		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	.5056 / Total Return	0	0	18,368	0		0	0	0	0	0	73,667		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	05/05/2021	08/04/2022	0	12,462,820	.5056 / Total Return	0	0	102,563	0		0	0	0	0	0	65,260		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	.3728 / Total Return	0	0	205,039	(15,012,063)		(15,012,063)	5,348,924	0	0	0	1,989,054		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 - 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	3728 / Total Return	0	0	21,251	0		0	0	0	0	0	232,964		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	04/12/2021	07/12/2026	0	15,143,628	3728 / Total Return	0	0	176,597	0		0	0	0	0	0	169,902		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	3099 / Total Return	0	0	220,737	(5,792,291)		(5,792,291)	4,523,626	0	0	0	653,760		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	3099 / Total Return	0	0	15,904	0		0	0	0	0	0	70,022		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	05/13/2021	02/11/2022	0	13,598,436	3099 / Total Return	0	0	86,964	0		0	0	0	0	0	53,346		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	3756 / Total Return	0	0	219,727	(7,920,713)		(7,920,713)	(73,818)	0	0	0	1,973,520		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	3756 / Total Return	0	0	13,122	0		0	0	0	0	0	165,573		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	05/27/2021	03/01/2027	0	13,142,551	3756 / Total Return	0	0	118,834	0		0	0	0	0	0	156,502		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 B2XP4TQXV02CZP30MQ85	09/28/2017	10/04/2022	0	98,851,936	8043 / Total Return	0	0	216,335	(5,612,484)		(5,612,484)	8,861,290	0	0	0	555,562		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 B2XP4TQXV02CZP30MQ85	01/04/2021	10/04/2022	0	15,741,598	8043 / Total Return	0	0	32,241	0		0	0	0	0	0	88,470		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 B2XP4TQXV02CZP30MQ85	04/01/2021	10/04/2022	0	3,764,714	8043 / Total Return	0	0	230,184	0		0	0	0	0	0	21,158		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 B2XP4TQXV02CZP30MQ85	01/25/2018	01/27/2023	0	91,076,759	5971 / Total Return	0	0	191,031	(3,165,440)		(3,165,440)	6,366,343	0	0	0	571,551		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 B2XP4TQXV02CZP30MQ85	01/27/2021	01/27/2023	0	12,585,082	5971 / Total Return	0	0	20,133	0		0	0	0	0	0	78,978		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 B2XP4TQXV02CZP30MQ85	04/28/2021	01/27/2023	0	9,354,952	5971 / Total Return	0	0	118,100	0		0	0	0	0	0	58,707		LD (Liability Cashflow)

STATEMENT AS OF JUNE 30, 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 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 - 121706AC - Receive: Floating 3 Month Libor +43.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/25/2018	01/27/2028	0	94,858,493	6121 / Total Return	0	0	203,626	(3,791,250)		(3,791,250)	6,165,070	0	0	0	1,216,194		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 B2XP4TQXVO2CZP30MQ85	01/27/2021	01/27/2028	0	13,107,646	6121 / Total Return	0	0	21,466	0		0	0	0	0	0	168,055		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 B2XP4TQXVO2CZP30MQ85	04/28/2021	01/27/2028	0	9,743,393	6121 / Total Return	0	0	126,094	0		0	0	0	0	0	124,921		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 B2XP4TQXVO2CZP30MQ85	01/26/2018	01/28/2028	0	156,829,907	6055 / Total Return	0	0	333,638	(6,470,854)		(6,470,854)	10,176,429	0	0	0	2,011,150		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 B2XP4TQXVO2CZP30MQ85	01/28/2021	01/28/2028	0	21,406,178	6055 / Total Return	0	0	34,170	0		0	0	0	0	0	274,508		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 B2XP4TQXVO2CZP30MQ85	04/28/2021	01/28/2028	0	16,373,530	6055 / Total Return	0	0	202,940	0		0	0	0	0	0	209,970		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 B2XP4TQXVO2CZP30MQ85	01/30/2018	02/02/2028	0	199,102,765	5956 / Total Return	0	0	422,438	(8,915,659)		(8,915,659)	21,013,271	0	0	0	2,555,854		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 B2XP4TQXVO2CZP30MQ85	02/02/2021	02/02/2028	0	27,971,826	5956 / Total Return	0	0	43,971	0		0	0	0	0	0	359,070		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 B2XP4TQXVO2CZP30MQ85	05/04/2021	02/02/2028	0	29,478,895	5956 / Total Return	0	0	250,440	0		0	0	0	0	0	378,416		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 B2XP4TQXVO2CZP30MQ85	02/02/2018	02/04/2028	0	178,021,884	5954 / Total Return	0	0	383,086	(7,244,710)		(7,244,710)	17,012,975	0	0	0	2,286,174		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 B2XP4TQXVO2CZP30MQ85	02/04/2021	02/04/2028	0	28,590,986	5954 / Total Return	0	0	43,762	0		0	0	0	0	0	367,168		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 B2XP4TQXVO2CZP30MQ85	05/05/2021	02/04/2028	0	20,605,618	5954 / Total Return	0	0	210,438	0		0	0	0	0	0	264,619		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 B2XP4TQXVO2CZP30MQ85	05/29/2018	06/02/2023	0	55,761,376	6614 / Total Return	0	0	172,753	957,685		957,685	3,267,291	0	0	0	386,802		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 B2XP4TQXVO2CZP30MQ85	03/04/2021	06/02/2023	0	4,105,754	6614 / Total Return	0	0	7,404	0		0	0	0	0	0	28,481		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 - 123291AC - Receive: Floating 3 Month Libor +53 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2021	06/02/2023	0	4,558,253	.6614 / Total Return	0	0	34,324	0		0	0	0	0	0	31,619		LD (Liability Cashflow)
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	.6073 / Total Return	0	0	104,932	(2,883,690)		(2,883,690)	(2,682,299)	0	0	0	415,746		LD (Liability Cashflow)
Total Return Swap - 123624AC - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2021	06/30/2023	0	2,672,731	.6073 / Total Return	0	0	1,037	0		0	0	0	0	0	18,899		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	.446 / Total Return	0	0	717,966	(2,917,059)		(2,917,059)	1,246,930	0	0	0	2,118,737		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	.446 / Total Return	0	0	19,834	0		0	0	0	0	0	114,852		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	06/28/2021	09/27/2023	0	30,122,144	.446 / Total Return	0	0	12,208	0		0	0	0	0	0	225,511		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	.7456 / Total Return	0	0	209,300	(648,101)		(648,101)	14,950,351	0	0	0	612,480		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	.7456 / Total Return	0	0	29,091	0		0	0	0	0	0	116,301		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	05/04/2021	11/02/2023	0	8,600,194	.7456 / Total Return	0	0	126,912	0		0	0	0	0	0	65,798		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	.569 / Total Return	0	0	280,526	3,035,181		3,035,181	5,248,040	0	0	0	739,535		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	.569 / Total Return	0	0	6,308	0		0	0	0	0	0	31,149		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	06/10/2021	12/12/2023	0	10,144,294	.569 / Total Return	0	0	29,177	0		0	0	0	0	0	79,418		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	.6436 / Total Return	0	0	154,756	(3,272,888)		(3,272,888)	8,146,733	0	0	0	651,451		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	.6436 / Total Return	0	0	21,697	0		0	0	0	0	0	98,240		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 - 126216AC - Receive: Floating 3 Month Libor +45 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/09/2021	01/09/2024	0	4,348,525	.6436 / Total Return	0	0	146,422	0		0	0	0	0	0	34,562		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	.3858 / Total Return	0	0	295,527	(7,883,049)		(7,883,049)	15,516,473	0	0	0	815,504		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	.3858 / Total Return	0	0	31,838	0		0	0	0	0	0	112,687		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	04/28/2021	01/26/2022	0	22,139,693	.3858 / Total Return	0	0	189,156	0		0	0	0	0	0	83,764		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	.672 / Total Return	0	0	323,120	(630,824)		(630,824)	13,810,274	0	0	0	1,033,241		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	.672 / Total Return	0	0	33,250	0		0	0	0	0	0	152,486		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	05/11/2021	02/09/2024	0	8,005,777	.672 / Total Return	0	0	150,249	0		0	0	0	0	0	64,671		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	.6659 / Total Return	0	0	290,733	(727,853)		(727,853)	6,626,783	0	0	0	894,119		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	02/16/2021	02/15/2024	0	12,079,864	.6659 / Total Return	0	0	20,545	0		0	0	0	0	0	97,883		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	05/14/2021	02/15/2024	0	5,354,429	.6659 / Total Return	0	0	106,356	0		0	0	0	0	0	43,387		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 B2XP4TQXV02CZP30MQ85	05/29/2019	06/04/2024	0	116,897,665	.609 / Total Return	0	0	339,314	2,046,996		2,046,996	7,022,215	0	0	0	1,000,501		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 B2XP4TQXV02CZP30MQ85	03/04/2021	06/04/2024	0	8,607,267	.609 / Total Return	0	0	14,325	0		0	0	0	0	0	73,668		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 B2XP4TQXV02CZP30MQ85	06/03/2021	06/04/2024	0	9,555,881	.609 / Total Return	0	0	61,689	0		0	0	0	0	0	81,787		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 - 128344AC - Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/12/2019	06/14/2024	0	130,434,599	344 / Total Return	0	0	254,041	(2,313,399)		(2,313,399)	2,175,598	0	0	0	1,121,470		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 B2XP4TQXV02CZP30MQ85	03/16/2021	06/14/2024	0	11,119,977	344 / Total Return	0	0	11,779	0		0	0	0	0	0	95,609		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 B2XP4TQXV02CZP30MQ85	06/16/2021	06/14/2024	0	11,747,619	344 / Total Return	0	0	24,903	0		0	0	0	0	0	101,005		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 B2XP4TQXV02CZP30MQ85	06/13/2019	06/17/2022	0	119,534,203	5048 / Total Return	0	0	325,847	3,816,255		3,816,255	6,439,725	0	0	0	587,135		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 B2XP4TQXV02CZP30MQ85	03/18/2021	06/17/2022	0	7,461,803	5048 / Total Return	0	0	10,751	0		0	0	0	0	0	36,651		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 B2XP4TQXV02CZP30MQ85	06/17/2021	06/17/2022	0	10,307,268	5048 / Total Return	0	0	26,951	0		0	0	0	0	0	50,628		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 B2XP4TQXV02CZP30MQ85	06/25/2019	06/29/2023	0	117,521,929	576 / Total Return	0	0	194,258	(5,903,283)		(5,903,283)	(5,406,505)	0	0	0	830,447		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 B2XP4TQXV02CZP30MQ85	03/31/2021	06/29/2023	0	5,290,921	576 / Total Return	0	0	3,930	0		0	0	0	0	0	37,387		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 B2XP4TQXV02CZP30MQ85	06/27/2019	07/03/2024	0	118,252,688	6693 / Total Return	0	0	12,929	(5,780,183)		(5,780,183)	(5,242,930)	0	0	0	1,025,932		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 B2XP4TQXV02CZP30MQ85	04/01/2021	07/03/2024	0	5,375,549	6693 / Total Return	0	0	199,951	0		0	0	0	0	0	46,637		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 B2XP4TQXV02CZP30MQ85	07/26/2019	07/28/2022	0	115,111,989	469 / Total Return	0	0	188,690	(4,268,306)		(4,268,306)	8,126,792	0	0	0	597,573		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 B2XP4TQXV02CZP30MQ85	01/28/2021	07/28/2022	0	15,711,976	469 / Total Return	0	0	19,777	0		0	0	0	0	0	81,565		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 B2XP4TQXVO2CZP3OMQ85	04/28/2021	07/28/2022	0	12,018,050	469 / Total Return	0	0	119,099	0		0	0	0	0	0	62,389		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 B2XP4TQXVO2CZP3OMQ85	07/30/2019	08/06/2024	0	98,898,855	6904 / Total Return	0	0	246,783	(1,256,525)		(1,256,525)	17,068,373	0	0	0	870,949		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 B2XP4TQXVO2CZP3OMQ85	02/04/2021	08/06/2024	0	18,550,622	6904 / Total Return	0	0	33,164	0		0	0	0	0	0	163,365		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 B2XP4TQXVO2CZP3OMQ85	05/06/2021	08/06/2024	0	9,234,239	6904 / Total Return	0	0	136,049	0		0	0	0	0	0	81,321		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 B2XP4TQXVO2CZP3OMQ85	08/06/2019	08/10/2022	0	207,262,712	447 / Total Return	0	0	359,192	(6,542,448)		(6,542,448)	8,561,047	0	0	0	1,093,251		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 B2XP4TQXVO2CZP3OMQ85	02/10/2021	08/10/2022	0	24,904,639	447 / Total Return	0	0	29,577	0		0	0	0	0	0	131,365		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 B2XP4TQXVO2CZP3OMQ85	05/10/2021	08/10/2022	0	17,849,810	447 / Total Return	0	0	161,428	0		0	0	0	0	0	94,153		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 B2XP4TQXVO2CZP3OMQ85	08/13/2019	08/19/2024	0	115,760,213	6796 / Total Return	0	0	325,430	(358,026)		(358,026)	5,891,623	0	0	0	1,025,164		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 B2XP4TQXVO2CZP3OMQ85	02/18/2021	08/19/2024	0	13,190,865	6796 / Total Return	0	0	23,698	0		0	0	0	0	0	116,817		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 B2XP4TQXVO2CZP3OMQ85	05/19/2021	08/19/2024	0	3,870,368	6796 / Total Return	0	0	107,822	0		0	0	0	0	0	34,276		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 B2XP4TQXVO2CZP3OMQ85	08/29/2019	09/05/2024	0	110,026,540	6558 / Total Return	0	0	350,221	2,163,332		2,163,332	6,617,734	0	0	0	981,458		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 B2XP4TQXVO2CZP3OMQ85	03/04/2021	09/05/2024	0	8,101,340	6558 / Total Return	0	0	14,506	0		0	0	0	0	0	72,266		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 - 129625AC - Receive: Floating 3 Month Libor +52.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2021	09/05/2024	0	8,994,196	.6558 / Total Return	0	0	55,574	0		0	0	0	0	0	80,230		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 B2XP4TQXV02CZP30MQ85	09/19/2019	09/24/2024	0	125,476,567	.4538 / Total Return	0	0	325,523	(2,844,021)		(2,844,021)	(590,627)	0	0	0	1,128,220		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 B2XP4TQXV02CZP30MQ85	03/24/2021	09/24/2024	0	8,864,875	.4538 / Total Return	0	0	11,440	0		0	0	0	0	0	79,708		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 B2XP4TQXV02CZP30MQ85	06/23/2021	09/24/2024	0	10,202,231	.4538 / Total Return	0	0	12,753	0		0	0	0	0	0	91,733		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 B2XP4TQXV02CZP30MQ85	09/25/2019	09/27/2024	0	140,893,193	.471 / Total Return	0	0	379,129	(990,530)		(990,530)	(62,898)	0	0	0	1,268,417		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 B2XP4TQXV02CZP30MQ85	03/29/2021	09/27/2024	0	7,129,649	.471 / Total Return	0	0	9,438	0		0	0	0	0	0	64,186		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 B2XP4TQXV02CZP30MQ85	06/29/2021	09/27/2024	0	14,632,975	.471 / Total Return	0	0	6,384	0		0	0	0	0	0	131,736		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	.421 / Total Return	0	0	477,245	(637,068)		(637,068)	466,789	0	0	0	1,081,002		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	.421 / Total Return	0	0	15,692	0		0	0	0	0	0	72,600		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	06/30/2021	09/29/2022	0	17,417,450	.421 / Total Return	0	0	5,239	0		0	0	0	0	0	97,262		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	.5093 / Total Return	0	0	233,109	(18,437,408)		(18,437,408)	2,308,593	0	0	0	1,523,463		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	.5093 / Total Return	0	0	25,744	0		0	0	0	0	0	174,009		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 - 130069AC - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/01/2021	10/02/2024	0	12,174,438	.5093 / Total Return	0	0	254,955	0		0	0	0	0	0	109,875		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 B2XP4TQXVO2CZP30MQ85	09/30/2019	10/04/2022	0	172,721,772	.4543 / Total Return	0	0	221,829	(18,620,471)		(18,620,471)	2,400,183	0	0	0	970,721		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 B2XP4TQXVO2CZP30MQ85	01/04/2021	10/04/2022	0	19,728,151	.4543 / Total Return	0	0	23,719	0		0	0	0	0	0	110,875		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 B2XP4TQXVO2CZP30MQ85	04/01/2021	10/04/2022	0	12,457,011	.4543 / Total Return	0	0	224,941	0		0	0	0	0	0	70,010		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 B2XP4TQXVO2CZP30MQ85	10/16/2019	10/18/2024	0	106,622,171	.5148 / Total Return	0	0	175,331	(4,120,131)		(4,120,131)	4,711,258	0	0	0	968,602		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 B2XP4TQXVO2CZP30MQ85	01/21/2021	10/18/2024	0	10,119,661	.5148 / Total Return	0	0	13,726	0		0	0	0	0	0	91,931		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 B2XP4TQXVO2CZP30MQ85	04/20/2021	10/18/2024	0	12,353,350	.5148 / Total Return	0	0	134,749	0		0	0	0	0	0	112,223		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 B2XP4TQXVO2CZP30MQ85	10/28/2019	10/30/2024	0	98,708,899	.4905 / Total Return	0	0	167,204	(4,201,960)		(4,201,960)	11,002,846	0	0	0	901,085		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 B2XP4TQXVO2CZP30MQ85	02/01/2021	10/30/2024	0	16,053,514	.4905 / Total Return	0	0	20,013	0		0	0	0	0	0	146,548		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 B2XP4TQXVO2CZP30MQ85	04/30/2021	10/30/2024	0	12,455,561	.4905 / Total Return	0	0	107,467	0		0	0	0	0	0	113,703		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 B2XP4TQXVO2CZP30MQ85	12/03/2019	12/05/2024	0	120,783,878	.4508 / Total Return	0	0	277,304	(3,953,883)		(3,953,883)	(715,523)	0	0	0	1,118,930		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 B2XP4TQXVO2CZP30MQ85	03/05/2021	12/05/2024	0	5,487,025	.4508 / Total Return	0	0	7,361	0		0	0	0	0	0	50,831		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 B2XP4TQXVO2CZP30MQ85	06/07/2021	12/05/2024	0	12,876,664	.4508 / Total Return	0	0	41,814	0		0	0	0	0	0	119,288		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)
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	3945 / Total Return	0	0	264,404	(2,633,167)		(2,633,167)	(783,367)	0	0	0	716,775		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	3945 / Total Return	0	0	10,164	0		0	0	0	0	0	53,634		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	06/18/2021	12/20/2022	0	8,849,333	3945 / Total Return	0	0	14,881	0		0	0	0	0	0	53,703		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	4358 / Total Return	0	0	160,251	(4,176,143)		(4,176,143)	5,104,241	0	0	0	662,069		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	4358 / Total Return	0	0	14,622	0		0	0	0	0	0	77,483		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	04/27/2021	01/25/2023	0	10,424,389	4358 / Total Return	0	0	102,634	0		0	0	0	0	0	65,306		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	4205 / Total Return	0	0	207,270	(5,168,120)		(5,168,120)	10,510,029	0	0	0	536,496		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	4205 / Total Return	0	0	17,353	0		0	0	0	0	0	59,365		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	04/29/2021	01/31/2022	0	18,787,219	4205 / Total Return	0	0	126,604	0		0	0	0	0	0	71,745		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	392 / Total Return	0	0	239,764	(6,545,081)		(6,545,081)	5,197,400	0	0	0	625,549		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	392 / Total Return	0	0	18,201	0		0	0	0	0	0	69,893		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	05/07/2021	02/09/2022	0	13,517,682	392 / Total Return	0	0	108,472	0		0	0	0	0	0	52,798		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	387 / Total Return	0	0	238,658	(4,949,167)		(4,949,167)	6,792,718	0	0	0	623,272		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 - 132136AC - Receive: Floating 3 Month Libor +22.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/10/2021	02/09/2022	0	19,174,557	387 / Total Return	0	0	19,928	0		0	0	0	0	0	74,892		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 B2XP4TQXV02CZP30MQ85	05/10/2021	02/09/2022	0	13,742,909	387 / Total Return	0	0	107,604	0		0	0	0	0	0	53,677		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 B2XP4TQXV02CZP30MQ85	02/07/2020	02/09/2022	0	108,201,233	377 / Total Return	0	0	156,442	(2,353,809)		(2,353,809)	4,269,393	0	0	0	422,614		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 B2XP4TQXV02CZP30MQ85	02/10/2021	02/09/2022	0	11,589,021	377 / Total Return	0	0	11,890	0		0	0	0	0	0	45,265		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 B2XP4TQXV02CZP30MQ85	05/11/2021	02/09/2022	0	10,182,760	377 / Total Return	0	0	70,778	0		0	0	0	0	0	39,772		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 B2XP4TQXV02CZP30MQ85	02/27/2020	03/02/2022	0	93,874,607	1864 / Total Return	0	0	101,303	(2,026,190)		(2,026,190)	4,114,467	0	0	0	385,553		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 B2XP4TQXV02CZP30MQ85	03/03/2021	03/02/2022	0	21,541,546	1864 / Total Return	0	0	12,885	0		0	0	0	0	0	88,473		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 B2XP4TQXV02CZP30MQ85	06/01/2021	03/02/2022	0	154,211	1864 / Total Return	0	0	17,352	0		0	0	0	0	0	633		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 B2XP4TQXV02CZP30MQ85	04/15/2020	04/17/2025	0	126,987,663	4548 / Total Return	0	0	185,872	(5,969,069)		(5,969,069)	5,033,735	0	0	0	1,237,460		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 B2XP4TQXV02CZP30MQ85	01/20/2021	04/17/2025	0	10,946,166	4548 / Total Return	0	0	13,233	0		0	0	0	0	0	106,667		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 B2XP4TQXV02CZP30MQ85	04/19/2021	04/17/2025	0	15,289,924	4548 / Total Return	0	0	141,293	0		0	0	0	0	0	148,996		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)
Total Return Swap - 133962AC - Receive: Floating 3 Month Libor +24.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2020	04/18/2024	0	158,459,266	.4348 / Total Return	0	0	222,542	(6,434,828)		(6,434,828)	7,011,752	0	0	0	1,326,020		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 B2XP4TQXV02CZP30MQ85	01/21/2021	04/18/2024	0	15,039,593	.4348 / Total Return	0	0	17,424	0		0	0	0	0	0	125,854		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 B2XP4TQXV02CZP30MQ85	04/20/2021	04/18/2024	0	18,359,247	.4348 / Total Return	0	0	169,138	0		0	0	0	0	0	153,634		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 B2XP4TQXV02CZP30MQ85	04/21/2020	04/23/2025	0	120,252,118	.5029 / Total Return	0	0	204,232	(5,243,075)		(5,243,075)	6,613,712	0	0	0	1,174,309		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 B2XP4TQXV02CZP30MQ85	01/25/2021	04/23/2025	0	15,171,752	.5029 / Total Return	0	0	20,314	0		0	0	0	0	0	148,158		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 B2XP4TQXV02CZP30MQ85	04/23/2021	04/23/2025	0	11,792,713	.5029 / Total Return	0	0	141,895	0		0	0	0	0	0	115,160		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 B2XP4TQXV02CZP30MQ85	04/23/2020	04/25/2030	0	124,163,042	.5758 / Total Return	0	0	243,804	(6,128,570)		(6,128,570)	4,970,814	0	0	0	1,843,716		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 B2XP4TQXV02CZP30MQ85	01/27/2021	04/25/2030	0	14,531,001	.5758 / Total Return	0	0	22,264	0		0	0	0	0	0	215,773		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 B2XP4TQXV02CZP30MQ85	04/27/2021	04/25/2030	0	12,247,425	.5758 / Total Return	0	0	159,325	0		0	0	0	0	0	181,864		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	.4456 / Total Return	0	0	183,169	(4,719,886)		(4,719,886)	12,660,171	0	0	0	772,950		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	.4456 / Total Return	0	0	21,038	0		0	0	0	0	0	122,743		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	05/04/2021	05/03/2023	0	14,770,653	.4456 / Total Return	0	0	107,131	0		0	0	0	0	0	100,291		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	.4356 / Total Return	0	0	79,445	(1,889,922)		(1,889,922)	5,070,465	0	0	0	340,250		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	.4356 / Total Return	0	0	8,348	0		0	0	0	0	0	49,228		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

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 - 134093AC - Receive: Floating 3 Month Libor +26 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/05/2021	05/03/2023	0	6,598,191	.4356 / Total Return	0	0	45,664	0		0	0	0	0	0	44,801		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	.3799 / Total Return	0	0	105,736	(1,558,147)		(1,558,147)	2,705,159	0	0	0	323,541		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	.3799 / Total Return	0	0	7,736	0		0	0	0	0	0	34,653		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	05/11/2021	05/11/2022	0	6,545,408	.3799 / Total Return	0	0	44,961	0		0	0	0	0	0	30,448		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	.5259 / Total Return	0	0	414,072	(11,856,613)		(11,856,613)	(1,987,070)	0	0	0	2,330,107		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	.5259 / Total Return	0	0	26,576	0		0	0	0	0	0	236,001		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	05/17/2021	05/17/2027	0	10,458,006	.5259 / Total Return	0	0	145,982	0		0	0	0	0	0	126,815		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	.3658 / Total Return	0	0	346,545	(4,885,475)		(4,885,475)	(297,561)	0	0	0	875,950		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	.3658 / Total Return	0	0	11,378	0		0	0	0	0	0	51,462		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	06/04/2021	06/06/2022	0	17,531,259	.3658 / Total Return	0	0	51,035	0		0	0	0	0	0	84,782		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	.7081 / Total Return	0	0	207,424	2,047,636		2,047,636	2,854,687	0	0	0	590,763		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	.7081 / Total Return	0	0	5,203	0		0	0	0	0	0	26,243		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	06/09/2021	06/09/2025	0	5,747,879	.7081 / Total Return	0	0	29,378	0		0	0	0	0	0	57,072		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 - 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	.6698 / Total Return	0	0	390,303	4,452,550		4,452,550	6,256,480	0	0	0	1,119,910		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	.6698 / Total Return	0	0	12,886	0		0	0	0	0	0	69,055		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	06/17/2021	06/17/2025	0	9,785,068	.6698 / Total Return	0	0	33,652	0		0	0	0	0	0	97,422		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	.4795 / Total Return	0	0	400,661	5,353,853		5,353,853	8,455,016	0	0	0	747,896		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	03/18/2021	06/20/2022	0	9,156,694	.4795 / Total Return	0	0	12,519	0		0	0	0	0	0	45,164		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	06/18/2021	06/20/2022	0	13,626,943	.4795 / Total Return	0	0	23,231	0		0	0	0	0	0	67,213		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 B2XP4TQXV02CZP30MQ85	06/29/2020	07/06/2021	0	100,227,092	.4843 / Total Return	0	0	139,810	(6,073,407)		(6,073,407)	10,150,938	0	0	0	68,744		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 B2XP4TQXV02CZP30MQ85	01/05/2021	07/06/2021	0	16,880,673	.4843 / Total Return	0	0	22,299	0		0	0	0	0	0	11,578		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 B2XP4TQXV02CZP30MQ85	04/06/2021	07/06/2021	0	3,835,836	.4843 / Total Return	0	0	139,910	0		0	0	0	0	0	2,631		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 B2XP4TQXV02CZP30MQ85	06/30/2020	07/07/2021	0	109,131,043	.4948 / Total Return	0	0	158,168	(6,355,765)		(6,355,765)	10,983,634	0	0	0	80,019		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 B2XP4TQXV02CZP30MQ85	01/07/2021	07/07/2021	0	18,125,883	.4948 / Total Return	0	0	23,834	0		0	0	0	0	0	13,291		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 B2XP4TQXV02CZP30MQ85	04/07/2021	07/07/2021	0	4,336,956	.4948 / Total Return	0	0	153,723	0		0	0	0	0	0	3,180		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)
Total Return Swap - 135732AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2020	08/20/2021	0	20,168,453	Total Return / -.0748	0	0	23,176	439,938		439,938	165,624	0	0	0	37,703		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 B2XP4TQXV02CZP30MQ85	02/22/2021	08/20/2021	0	734,224	Total Return / -.0748	0	0	417	0		0	0	0	0	0	1,373		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 B2XP4TQXV02CZP30MQ85	05/20/2021	08/20/2021	0	251,680	Total Return / -.0748	0	0	1,845	0		0	0	0	0	0	470		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 B2XP4TQXV02CZP30MQ85	08/20/2020	08/26/2021	0	109,576,531	.4009 / Total Return	0	0	207,238	843,633		843,633	7,710,075	0	0	0	216,337		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 B2XP4TQXV02CZP30MQ85	02/26/2021	08/26/2021	0	11,622,449	.4009 / Total Return	0	0	13,068	0		0	0	0	0	0	22,946		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 B2XP4TQXV02CZP30MQ85	05/27/2021	08/26/2021	0	6,632,457	.4009 / Total Return	0	0	51,245	0		0	0	0	0	0	13,094		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 B2XP4TQXV02CZP30MQ85	08/20/2020	08/26/2021	0	87,531,753	.4009 / Total Return	0	0	165,546	673,909		673,909	6,158,950	0	0	0	172,814		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 B2XP4TQXV02CZP30MQ85	02/26/2021	08/26/2021	0	9,284,226	.4009 / Total Return	0	0	10,439	0		0	0	0	0	0	18,330		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 B2XP4TQXV02CZP30MQ85	05/27/2021	08/26/2021	0	5,298,129	.4009 / Total Return	0	0	40,936	0		0	0	0	0	0	10,460		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	09/04/2020	09/10/2021	0	148,258,977	.408 / Total Return	0	0	319,289	3,647,600		3,647,600	7,145,779	0	0	0	328,383		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	.408 / Total Return	0	0	7,833	0		0	0	0	0	0	14,588		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	06/09/2021	09/10/2021	0	14,322,843	.408 / Total Return	0	0	40,262	0		0	0	0	0	0	31,724		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	.0645 / Total Return	0	0	41,990	75,581		75,581	853,465	0	0	0	147,774		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	.0645 / Total Return	0	0	3,657	0		0	0	0	0	0	28,162		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 - 136338AC - Receive: Floating 3 Month Libor -7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/18/2021	09/20/2021	0	17,389	.0645 / Total Return	0	0	1,335	0		0	0	0	0	0	41		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 B2XP4TQXVO2CZP30MQ85	09/24/2020	09/30/2021	0	10,245,062	Total Return / -.0828	0	0	11,853	(58,008)		(58,008)	(112,698)	0	0	0	25,613		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 B2XP4TQXVO2CZP30MQ85	03/30/2021	09/30/2021	0	194,545	Total Return / -.0828	0	0	114	0		0	0	0	0	0	486		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 B2XP4TQXVO2CZP30MQ85	06/30/2021	09/30/2021	0	499,713	Total Return / -.0828	0	0	25	0		0	0	0	0	0	1,249		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 B2XP4TQXVO2CZP30MQ85	09/25/2020	10/01/2021	0	120,491,544	.4516 / Total Return	0	0	7,166	(6,428,593)		(6,428,593)	(5,369,748)	0	0	0	304,451		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 B2XP4TQXVO2CZP30MQ85	04/01/2021	10/01/2021	0	5,477,324	.4516 / Total Return	0	0	143,809	0		0	0	0	0	0	13,840		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 B2XP4TQXVO2CZP30MQ85	09/30/2020	10/02/2026	0	41,914,296	.5193 / Total Return	0	0	59,584	(4,627,303)		(4,627,303)	634,698	0	0	0	480,557		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 B2XP4TQXVO2CZP30MQ85	01/04/2021	10/02/2026	0	4,787,419	.5193 / Total Return	0	0	6,583	0		0	0	0	0	0	54,889		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 B2XP4TQXVO2CZP30MQ85	04/02/2021	10/02/2026	0	3,207,014	.5193 / Total Return	0	0	64,788	0		0	0	0	0	0	36,769		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 B2XP4TQXVO2CZP30MQ85	10/09/2020	10/15/2021	0	100,000,033	Total Return / .5138	0	0	(164,858)	3,588,464		3,588,464	(8,581,152)	0	0	0	270,652		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 B2XP4TQXVO2CZP30MQ85	01/15/2021	10/15/2021	0	14,539,172	Total Return / .5138	0	0	(20,764)	0		0	0	0	0	0	39,351		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 B2XP4TQXVO2CZP30MQ85	04/15/2021	10/15/2021	0	4,250,136	Total Return / .5138	0	0	(130,532)	0		0	0	0	0	0	11,503		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 - 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	.5138 / Total Return	0	0	164,858	(3,588,464)		(3,588,464)	8,581,152	0	0	0	270,652		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	.5138 / Total Return	0	0	20,764	0		0	0	0	0	0	39,351		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	04/15/2021	10/15/2021	0	4,250,136	.5138 / Total Return	0	0	130,532	0		0	0	0	0	0	11,503		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 B2XP4TQXV02CZP30MQ85	10/13/2020	10/19/2021	0	10,001,003	Total Return / -.0403	0	0	11,377	261,956		261,956	88,691	0	0	0	27,560		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 B2XP4TQXV02CZP30MQ85	01/20/2021	10/19/2021	0	287,138	Total Return / -.0403	0	0	163	0		0	0	0	0	0	791		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 B2XP4TQXV02CZP30MQ85	04/19/2021	10/19/2021	0	197,740	Total Return / -.0403	0	0	856	0		0	0	0	0	0	545		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 B2XP4TQXV02CZP30MQ85	10/14/2020	10/17/2030	0	190,406,192	.5898 / Total Return	0	0	355,812	(10,091,029)		(10,091,029)	5,992,198	0	0	0	2,903,052		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 B2XP4TQXV02CZP30MQ85	01/20/2021	10/17/2030	0	16,412,759	.5898 / Total Return	0	0	25,319	0		0	0	0	0	0	250,239		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 B2XP4TQXV02CZP30MQ85	04/19/2021	10/17/2030	0	22,925,819	.5898 / Total Return	0	0	274,748	0		0	0	0	0	0	349,541		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 B2XP4TQXV02CZP30MQ85	10/23/2020	10/28/2026	0	99,998,734	.494 / Total Return	0	0	171,610	(4,515,260)		(4,515,260)	5,141,818	0	0	0	1,154,104		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 B2XP4TQXV02CZP30MQ85	01/28/2021	10/28/2026	0	11,969,884	.494 / Total Return	0	0	15,815	0		0	0	0	0	0	138,147		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 B2XP4TQXV02CZP30MQ85	04/28/2021	10/28/2026	0	10,285,917	.494 / Total Return	0	0	107,367	0		0	0	0	0	0	118,712		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 B2XP4TQXV02CZP30MQ85	11/13/2020	11/17/2021	0	80,000,009	.3759 / Total Return	0	0	127,057	(4,373,738)		(4,373,738)	(53,119)	0	0	0	247,134		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 B2XP4TQXV02CZP30MQ85	02/18/2021	11/17/2021	0	8,423,364	.3759 / Total Return	0	0	8,414	0		0	0	0	0	0	26,021		LD (Liability Cashflow)

STATEMENT AS OF JUNE 30, 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 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 - 137378AC - Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/17/2021	11/17/2021	0	4,369,817	.3759 / Total Return	0	0	43,599	0		0	0	0	0	0	13,499		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	.5059 / Total Return	0	0	166,839	(4,911,541)		(4,911,541)	(426,936)	0	0	0	927,942		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	.5059 / Total Return	0	0	11,329	0		0	0	0	0	0	98,163		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	05/17/2021	11/17/2026	0	4,330,349	.5059 / Total Return	0	0	58,678	0		0	0	0	0	0	50,229		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	.4701 / Total Return	0	0	184,962	367,765		367,765	5,396,482	0	0	0	294,461		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	.4701 / Total Return	0	0	10,286	0		0	0	0	0	0	27,105		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	05/21/2021	11/23/2021	0	5,778,729	.4701 / Total Return	0	0	53,466	0		0	0	0	0	0	18,225		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 / .4701	0	0	(184,962)	(367,765)		(367,765)	(5,396,482)	0	0	0	294,461		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	02/23/2021	11/23/2021	0	8,594,456	Total Return / .4701	0	0	(10,286)	0		0	0	0	0	0	27,105		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	05/21/2021	11/23/2021	0	5,778,729	Total Return / .4701	0	0	(53,466)	0		0	0	0	0	0	18,225		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 B2XP4TQXVO2CZP30MQ85	11/19/2020	11/26/2021	0	90,275,912	.4509 / Total Return	0	0	189,042	739,498		739,498	6,290,503	0	0	0	287,580		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 B2XP4TQXVO2CZP30MQ85	02/26/2021	11/26/2021	0	9,575,291	.4509 / Total Return	0	0	11,963	0		0	0	0	0	0	30,503		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 B2XP4TQXVO2CZP30MQ85	05/27/2021	11/26/2021	0	5,464,228	.4509 / Total Return	0	0	47,485	0		0	0	0	0	0	17,407		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 B2XP4TQXVO2CZP30MQ85	11/24/2020	11/27/2026	0	100,000,040	.4985 / Total Return	0	0	229,492	(3,814,336)		(3,814,336)	(96,181)	0	0	0	1,162,821		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 - 137720AC - Receive: Floating 3 Month Libor +36 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP3OMQ85	02/26/2021	11/27/2026	0	8,459,982	.4985 / Total Return	0	0	11,627	0		0	0	0	0	0	98,374		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 B2XP4TQXVO2CZP3OMQ85	05/27/2021	11/27/2026	0	7,689,561	.4985 / Total Return	0	0	56,292	0		0	0	0	0	0	89,416		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 B2XP4TQXVO2CZP3OMQ85	12/01/2020	12/07/2021	0	114,126,834	.4558 / Total Return	0	0	264,509	2,644,151		2,644,151	6,352,798	0	0	0	377,729		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 B2XP4TQXVO2CZP3OMQ85	03/05/2021	12/07/2021	0	6,845,861	.4558 / Total Return	0	0	9,273	0		0	0	0	0	0	22,658		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 B2XP4TQXVO2CZP3OMQ85	06/07/2021	12/07/2021	0	10,285,971	.4558 / Total Return	0	0	39,881	0		0	0	0	0	0	34,044		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 B2XP4TQXVO2CZP3OMQ85	12/01/2020	12/07/2021	0	114,126,834	Total Return / .4558	0	0	(264,509)	(2,644,151)		(2,644,151)	(6,352,798)	0	0	0	377,729		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 B2XP4TQXVO2CZP3OMQ85	03/05/2021	12/07/2021	0	6,845,861	Total Return / .4558	0	0	(9,273)	0		0	0	0	0	0	22,658		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 B2XP4TQXVO2CZP3OMQ85	06/07/2021	12/07/2021	0	10,285,971	Total Return / .4558	0	0	(39,881)	0		0	0	0	0	0	34,044		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 B2XP4TQXVO2CZP3OMQ85	12/04/2020	12/08/2026	0	100,002,129	.5383 / Total Return	0	0	266,211	(2,238,072)		(2,238,072)	(552,137)	0	0	0	1,166,307		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 B2XP4TQXVO2CZP3OMQ85	03/08/2021	12/08/2026	0	2,441,954	.5383 / Total Return	0	0	3,654	0		0	0	0	0	0	28,480		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 B2XP4TQXVO2CZP3OMQ85	06/08/2021	12/08/2026	0	12,973,700	.5383 / Total Return	0	0	39,690	0		0	0	0	0	0	151,310		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 B2XP4TQXVO2CZP3OMQ85	12/08/2020	12/14/2021	0	115,174,351	.439 / Total Return	0	0	272,430	3,289,403		3,289,403	5,836,558	0	0	0	389,295		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 B2XP4TQXVO2CZP3OMQ85	03/12/2021	12/14/2021	0	5,639,562	.439 / Total Return	0	0	7,424	0		0	0	0	0	0	19,062		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 - 137929AC - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2021	12/14/2021	0	10,971,873	.439 / Total Return	0	0	27,320	0		0	0	0	0	0	37,085		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	12/11/2020	12/17/2021	0	114,431,297	.4148 / Total Return	0	0	264,161	3,644,334		3,644,334	6,308,914	0	0	0	390,181		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	.4148 / Total Return	0	0	8,667	0		0	0	0	0	0	24,357		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	06/17/2021	12/17/2021	0	9,867,251	.4148 / Total Return	0	0	21,200	0		0	0	0	0	0	33,645		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	.1589 / Total Return	0	0	54,750	620,194		620,194	2,309,539	0	0	0	169,923		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	.1589 / Total Return	0	0	6,487	0		0	0	0	0	0	38,434		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	06/15/2021	12/15/2021	0	71,219	.1589 / Total Return	0	0	4,345	0		0	0	0	0	0	241		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	49,303,875	.158 / Total Return	0	0	54,297	371,485		371,485	1,660,577	0	0	0	167,627		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	.158 / Total Return	0	0	10,423	0		0	0	0	0	0	38,915		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	48,955,580	.143 / Total Return	0	0	50,527	366,886		366,886	1,957,130	0	0	0	166,443		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	.143 / Total Return	0	0	9,756	0		0	0	0	0	0	39,896		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	49,304,250	.1398 / Total Return	0	0	49,859	206,428		206,428	617,175	0	0	0	168,115		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	.1398 / Total Return	0	0	8,478	0		0	0	0	0	0	35,443		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 - 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	.4079 / Total Return	0	0	273,254	204,092		204,092	1,096,285	0	0	0	398,760		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	.4079 / Total Return	0	0	7,097	0		0	0	0	0	0	20,691		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	06/24/2021	12/23/2021	0	5,719,870	.4079 / Total Return	0	0	11,480	0		0	0	0	0	0	19,839		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 / -.0921	0	0	5,544	72,929		72,929	53,010	0	0	0	34,687		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	03/23/2021	12/23/2021	0	217,459	Total Return / -.0921	0	0	128	0		0	0	0	0	0	754		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	06/23/2021	12/23/2021	0	316,074	Total Return / -.0921	0	0	216	0		0	0	0	0	0	1,096		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 B2XP4TQXV02CZP30MQ85	12/18/2020	12/23/2021	0	10,069,518	Total Return / -.0963	0	0	11,662	73,770		73,770	(10,725)	0	0	0	34,925		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 B2XP4TQXV02CZP30MQ85	03/23/2021	12/23/2021	0	264,171	Total Return / -.0963	0	0	155	0		0	0	0	0	0	916		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 B2XP4TQXV02CZP30MQ85	06/23/2021	12/23/2021	0	319,637	Total Return / -.0963	0	0	199	0		0	0	0	0	0	1,109		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 B2XP4TQXV02CZP30MQ85	12/21/2020	12/23/2026	0	128,839,764	.5229 / Total Return	0	0	374,184	(3,202,324)		(3,202,324)	(840,552)	0	0	0	1,508,194		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 B2XP4TQXV02CZP30MQ85	03/23/2021	12/23/2026	0	8,303,974	.5229 / Total Return	0	0	12,348	0		0	0	0	0	0	97,206		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 B2XP4TQXV02CZP30MQ85	06/23/2021	12/23/2026	0	11,451,905	.5229 / Total Return	0	0	17,266	0		0	0	0	0	0	134,056		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 - 139102AC - Receive: Floating 3 Month Libor +31 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2021	01/09/2024	0	100,000,028	.5036 / Total Return	0	0	139,758	(6,444,355)		(6,444,355)	(6,444,355)	0	0	0	794,809		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 B2XP4TQXV02CZP30MQ85	04/09/2021	01/09/2024	0	10,351,134	.5036 / Total Return	0	0	128,134	0		0	0	0	0	0	82,272		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 B2XP4TQXV02CZP30MQ85	01/05/2021	01/07/2027	0	120,000,003	.5998 / Total Return	0	0	191,064	(8,051,465)		(8,051,465)	(8,051,465)	0	0	0	1,409,873		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 B2XP4TQXV02CZP30MQ85	04/07/2021	01/07/2027	0	12,346,589	.5998 / Total Return	0	0	187,413	0		0	0	0	0	0	145,059		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 B2XP4TQXV02CZP30MQ85	01/14/2021	01/20/2022	0	99,065,647	.4883 / Total Return	0	0	128,243	(1,735,672)		(1,735,672)	(1,735,672)	0	0	0	369,493		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 B2XP4TQXV02CZP30MQ85	04/20/2021	01/20/2022	0	5,406,201	.4883 / Total Return	0	0	102,017	0		0	0	0	0	0	20,164		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 B2XP4TQXV02CZP30MQ85	01/20/2021	01/22/2027	0	99,998,597	.6038 / Total Return	0	0	160,593	(4,811,503)		(4,811,503)	(4,811,503)	0	0	0	1,179,160		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 B2XP4TQXV02CZP30MQ85	04/22/2021	01/22/2027	0	7,825,597	.6038 / Total Return	0	0	126,581	0		0	0	0	0	0	92,278		LD (Liability Cashflow)
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 / -.046	0	0	5,814	187,090		187,090	187,090	0	0	0	38,016		LD (Liability Cashflow)
Total Return Swap - 139699AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/29/2021	01/28/2022	0	250,513	Total Return / -.046	0	0	838	0		0	0	0	0	0	952		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 B2XP4TQXV02CZP30MQ85	01/27/2021	01/31/2022	0	100,000,009	.4655 / Total Return	0	0	124,240	(3,513,197)		(3,513,197)	(3,513,197)	0	0	0	381,881		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 B2XP4TQXV02CZP30MQ85	04/30/2021	01/31/2022	0	11,946,578	.4655 / Total Return	0	0	228,830	0		0	0	0	0	0	45,622		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 B2XP4TQXV02CZP30MQ85	01/27/2021	01/29/2027	0	79,999,992	.5621 / Total Return	0	0	119,300	(3,018,661)		(3,018,661)	(3,018,661)	0	0	0	944,935		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 - 139792AC - Receive: Floating 3 Month Libor +38.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/29/2021	01/29/2027	0	9,632,425	.5621 / Total Return	0	0	88,174	0		0	0	0	0	0	113,775		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	164,273,739	.4456 / Total Return	0	0	193,794	(4,343,169)		(4,343,169)	(4,343,169)	0	0	0	631,652		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	05/03/2021	02/02/2022	0	22,656,105	.4456 / Total Return	0	0	136,522	0		0	0	0	0	0	87,115		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	.4456 / Total Return	0	0	231,297	(6,086,300)		(6,086,300)	(6,086,300)	0	0	0	757,540		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	05/05/2021	02/03/2022	0	22,610,697	.4456 / Total Return	0	0	160,074	0		0	0	0	0	0	87,138		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	.4399 / Total Return	0	0	190,362	(5,042,696)		(5,042,696)	(5,042,696)	0	0	0	643,736		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	05/05/2021	02/07/2022	0	16,326,516	.4399 / Total Return	0	0	122,225	0		0	0	0	0	0	63,487		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	.442 / Total Return	0	0	458,682	(14,974,854)		(14,974,854)	(14,974,854)	0	0	0	1,565,045		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	05/06/2021	02/08/2022	0	31,910,345	.442 / Total Return	0	0	276,761	0		0	0	0	0	0	124,361		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	.082 / Total Return	0	0	18,333	(2,090,992)		(2,090,992)	(2,090,992)	0	0	0	262,487		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	05/06/2021	02/08/2022	0	1,555,144	.082 / Total Return	0	0	8,162	0		0	0	0	0	0	6,061		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	.3899 / Total Return	0	0	129,536	1,225,871		1,225,871	1,225,871	0	0	0	464,815		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	05/13/2021	02/11/2022	0	8,773,441	.3899 / Total Return	0	0	70,289	0		0	0	0	0	0	34,418		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	.457 / Total Return	0	0	252,431	(6,192,135)		(6,192,135)	(6,192,135)	0	0	0	797,143		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 - 140099AC - Receive: Floating 3 Month Libor +29.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	05/12/2021	02/10/2022	0	15,009,559	.457 / Total Return	0	0	144,335	0		0	0	0	0	0	58,754		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	B2XP4TQXV02CZP30MQ85	02/08/2021	02/10/2022	0	203,643,448	Total Return / .457	0	0	(252,431)	6,192,135		6,192,135	6,192,135	0	0	0	797,143		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	B2XP4TQXV02CZP30MQ85	05/12/2021	02/10/2022	0	15,009,559	Total Return / .457	0	0	(144,335)	0		0	0	0	0	0	58,754		LD (Liability Cashflow)
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	.5499 / Total Return	0	0	146,480	(2,369,441)		(2,369,441)	(2,369,441)	0	0	0	1,184,865		LD (Liability Cashflow)
Total Return Swap - 140105AC - Receive: Floating 3 Month Libor +39 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	05/11/2021	02/11/2027	0	8,573,159	.5499 / Total Return	0	0	84,578	0		0	0	0	0	0	101,580		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	116,832,730	.1041 / Total Return	0	0	59,801	(5,436,355)		(5,436,355)	(5,436,355)	0	0	0	461,325		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 / -.0741	0	0	5,303	287,040		287,040	287,040	0	0	0	39,740		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	05/17/2021	02/17/2022	0	38,807	Total Return / -.0741	0	0	930	0		0	0	0	0	0	154		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	80,056,900	.0559 / Total Return	0	0	23,521	(3,966,020)		(3,966,020)	(3,966,020)	0	0	0	316,793		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	64,178,064	.0759 / Total Return	0	0	23,182	(5,437,921)		(5,437,921)	(5,437,921)	0	0	0	254,503		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	.5396 / Total Return	0	0	141,263	(4,104,450)		(4,104,450)	(4,104,450)	0	0	0	1,187,172		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	05/19/2021	02/19/2027	0	6,620,857	.5396 / Total Return	0	0	68,726	0		0	0	0	0	0	78,598		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	.3864 / Total Return	0	0	112,845	(2,614,505)		(2,614,505)	(2,614,505)	0	0	0	409,032		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 - 140638AC - Receive: Floating 3 Month Libor +25.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2021	03/02/2022	0	10,674,323	.3864 / Total Return	0	0	34,320	0		0	0	0	0	0	43,841		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	.0485 / Total Return	0	0	26,440	(876,940)		(876,940)	(876,940)	0	0	0	408,407		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	06/03/2021	03/03/2022	0	1,092,675	.0485 / Total Return	0	0	3,785	0		0	0	0	0	0	4,497		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	137,780,754	.4098 / Total Return	0	0	162,761	3,892,572		3,892,572	3,892,572	0	0	0	575,935		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	06/11/2021	03/11/2022	0	14,235,216	.4098 / Total Return	0	0	34,605	0		0	0	0	0	0	59,504		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	.0189 / Total Return	0	0	17,913	758,396		758,396	758,396	0	0	0	351,986		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	06/16/2021	03/15/2022	0	563,150	.0189 / Total Return	0	0	706	0		0	0	0	0	0	2,372		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 / .2048	0	0	(50,217)	380,904		380,904	380,904	0	0	0	173,902		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	06/17/2021	09/17/2021	0	2,420,374	Total Return / .2048	0	0	(6,165)	0		0	0	0	0	0	5,612		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	.1045 / Total Return	0	0	36,179	62,997		62,997	62,997	0	0	0	352,753		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	06/18/2021	03/18/2022	0	109,991	.1045 / Total Return	0	0	3,147	0		0	0	0	0	0	466		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	87,117,906	.0945 / Total Return	0	0	36,324	(977,247)		(977,247)	(977,247)	0	0	0	371,097		LD (Liability Cashflow)
Total Return Swap - 141375AC - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/09/2021	04/13/2022	0	113,538,192	.1275 / Total Return	0	0	31,767	(3,746,550)		(3,746,550)	(3,746,550)	0	0	0	503,819		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 - 141842AC - Receive: Fixed Pay: Floating 3 Month Libor -23 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/11/2021	05/17/2022	0	21,398,261	Total Return / -.0741	0	0	1,983	611,142		611,142	611,142	0	0	0	100,465		LD (Liability Cashflow)
Total Return Swap - 142205AC - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/28/2021	02/16/2022	0	52,419,947	Total Return / .1559	0	0	(5,548)	1,027,889		1,027,889	1,027,889	0	0	0	207,875		LD (Liability Cashflow)
Total Return Swap - 142206AC - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/28/2021	02/16/2022	0	52,419,947	.1559 / Total Return	0	0	5,548	(1,027,889)		(1,027,889)	(1,027,889)	0	0	0	207,875		LD (Liability Cashflow)
Total Return Swap - 142594AC - Receive: Fixed Pay: Floating 3 Month Libor +32.5 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2021	12/21/2021	0	134,666,105	Total Return / .4595	0	0	(15,280)	2,423,254		2,423,254	2,423,254	0	0	0	464,455		LD (Liability Cashflow)
Total Return Swap - 142595AC - Receive: Floating 3 Month Libor +32.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2021	12/21/2021	0	132,902,810	.4595 / Total Return	0	0	15,280	(3,522,896)		(3,522,896)	(3,522,896)	0	0	0	458,373		LD (Liability Cashflow)
1149999999. Subtotal - Swaps - Hedging Other - Total Return										(1,759,447)	0	33,046,374	(359,687,218)	XXX	(359,687,218)	303,888,304	0	141,955	0	110,322,977	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										1,570,186,767	(4,388,123,734)	205,926,864	(4,940,589,588)	XXX	(4,940,589,588)	(1,090,879,846)	4,127,998	(53,075,657)	0	2,871,513,206	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										1,563,526,281	(4,385,722,766)	170,477,563	(4,589,380,912)	XXX	(4,589,380,912)	(1,397,948,635)	0	(52,785,743)	0	2,756,021,452	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										6,752,247	(2,400,968)	9,024,649	(48,472,273)	XXX	(26,761,948)	3,180,484	25,397,490	(334,372)	0	20,927,861	XXX	XXX
1389999999. Total Swaps - Total Return										(1,759,447)	0	33,046,374	(359,687,218)	XXX	(359,687,218)	303,888,304	0	141,955	0	110,322,977	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										1,568,519,081	(4,388,123,734)	212,548,586	(4,997,540,403)	XXX	(4,975,830,078)	(1,090,879,846)	25,397,490	(52,978,161)	0	2,887,272,290	XXX	XXX
Bond Forward - 142558AC - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2021	10/19/2021	0	115,000,000	1.5086 / 0	0	0	0	(84,396)		(84,396)	(84,396)	0	0	0	316,910		LD (Liability Cashflow)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/29/2021	07/01/2021	0	5,262,240	1.3848	0	0	0	(12,745)		(12,745)	0	(12,745)	0	0	1,929		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/09/2021	07/13/2021	0	1,286,577	1.37358	0	0	0	(7,412)		(7,412)	0	(7,412)	0	0	1,248		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/22/2021	07/26/2021	0	5,237,365	1.38576	0	0	0	15,934		15,934	0	15,934	0	0	7,055		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/17/2021	09/20/2021	0	4,033,871	1.39195	0	0	0	29,740		29,740	0	29,740	0	0	9,527		FX (Foreign Exchange)

STATEMENT AS OF JUNE 30, 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)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/13/2021	07/15/2021	0	1,570,907	1.37465	0	0	0	(7,829)		(7,829)	0	35,438	0	0	1,629		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/17/2021	09/30/2021	0	5,173,376	1.40917	0	0	0	100,752		100,752	0	100,752	0	0	12,933		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/29/2021	09/30/2021	0	4,309,815	1.38384	0	0	0	6,612		6,612	0	6,612	0	0	10,775		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	(38,441)		(38,441)	0	(38,441)	0	0	1,910		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/17/2021	10/18/2021	0	42,545	1.19469	0	0	0	218		218	0	218	0	0	117		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2021	10/18/2021	0	23,548	1.19469	0	0	0	117		117	0	117	0	0	65		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/06/2021	07/08/2021	0	118,905	1.18905	0	0	0	300		300	0	300	0	0	92		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/06/2021	07/08/2021	0	594,525	1.18905	0	0	0	1,500		1,500	0	1,500	0	0	462		FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	4,351	XXX	4,351	(84,396)	132,014	0	0	364,653	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	4,351	XXX	4,351	(84,396)	132,014	0	0	364,653	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	6,621,722	(56,950,816)	XXX	(35,240,490)	0	21,269,492	97,496	0	15,759,084	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										2,249,666,462	(4,553,777,234)	205,926,864	(4,575,429,189)	XXX	(4,575,429,189)	(1,495,401,469)	4,260,173	(53,075,657)	0	2,871,877,858	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										2,247,998,776	(4,553,777,234)	212,548,586	(4,632,380,004)	XXX	(4,610,669,679)	(1,495,401,469)	25,529,665	(52,978,161)	0	2,887,636,942	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 $0.001 million.
0002	CR (Credit Risk) - Hedges to offset change in value of related credits captured cumulative net market value loss of $0.001 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 $8.567 million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 12.11 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately -2.16 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

STATEMENT AS OF JUNE 30, 2021 OF THE PRUDENTIAL ANNUITIES LIFE ASSURANCE CORPORATION

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 15	16	17	18	19	20	21	22
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
36U1	732	86,454,265	MSCI EAFE Mini Future March 20 Sep 2021 000036U1	Liability Hedge	N/A	Equity/Index	09/17/2021	NYF 5493004R83R1LVX2IL36	06/14/2021	2,362.1384	2,304.1000	(651,480)	0	0	0	0	(2,124,205)	(2,124,205)	5,217,696	EL (Equity Risk Liability)	50
36U1	1,000	118,276,965	MSCI EAFE Mini Future March 20 Sep 2021 000036U1	Liability Hedge	N/A	Equity/Index	09/17/2021	NYF 5493004R83R1LVX2IL36	06/14/2021	2,365.5393	2,304.1000	(890,000)	0	0	0	0	(3,071,965)	(3,071,965)	7,128,000	EL (Equity Risk Liability)	50
ESU1	2,500	529,585,175	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/14/2021	4,236.6814	4,288.6000	825,000	0	0	0	0	6,489,825	6,489,825	27,500,000	EL (Equity Risk Liability)	50
ESU1	3,000	635,502,210	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/14/2021	4,236.6814	4,288.6000	990,000	0	0	0	0	7,787,790	7,787,790	33,000,000	EL (Equity Risk Liability)	50
ESU1	3,000	636,792,210	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/15/2021	4,245.2814	4,288.6000	990,000	0	0	0	0	6,497,790	6,497,790	33,000,000	EL (Equity Risk Liability)	50
ESU1	3,000	636,837,210	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/15/2021	4,245.5814	4,288.6000	990,000	0	0	0	0	6,452,790	6,452,790	33,000,000	EL (Equity Risk Liability)	50
ESU1	90	19,198,301	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/25/2021	4,266.2890	4,288.6000	29,700	0	0	0	0	100,400	100,400	990,000	EL (Equity Risk Liability)	50
ESU1	90	19,202,801	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/25/2021	4,267.2890	4,288.6000	29,700	0	0	0	0	95,900	95,900	990,000	EL (Equity Risk Liability)	50
ESU1	90	19,202,913	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/25/2021	4,267.3140	4,288.6000	29,700	0	0	0	0	95,787	95,787	990,000	EL (Equity Risk Liability)	50
ESU1	95	20,274,373	E-MINI S&P 500 INDEX Sep 2021 0000ESU1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/25/2021	4,268.2890	4,288.6000	31,350	0	0	0	0	96,477	96,477	1,045,000	EL (Equity Risk Liability)	50
FVU1	4,850	485,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/21/2021	123.6420	123.4297	303,125	0	0	0	0	(1,029,691)	(1,029,691)	3,880,000	LD (Liability Cashflow)	1,000
FVU1	367	36,700,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/25/2021	123.7123	123.4297	22,938	0	0	0	0	(103,722)	(103,722)	293,600	LD (Liability Cashflow)	1,000
FVU1	3,000	300,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/25/2021	123.7123	123.4297	187,500	0	0	0	0	(847,860)	(847,860)	2,400,000	LD (Liability Cashflow)	1,000
FVU1	3,000	300,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/25/2021	123.7201	123.4297	187,500	0	0	0	0	(871,298)	(871,298)	2,400,000	LD (Liability Cashflow)	1,000
FVU1	2,633	263,300,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/25/2021	123.7279	123.4297	164,563	0	0	0	0	(785,279)	(785,279)	2,106,400	LD (Liability Cashflow)	1,000
FVU1	3,000	300,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/25/2021	123.7279	123.4297	187,500	0	0	0	0	(894,735)	(894,735)	2,400,000	LD (Liability Cashflow)	1,000
FVU1	5,000	500,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/26/2021	123.8764	123.4297	312,500	0	0	0	0	(2,233,413)	(2,233,413)	4,000,000	LD (Liability Cashflow)	1,000
FVU1	3,000	300,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/26/2021	123.8842	123.4297	187,500	0	0	0	0	(1,363,485)	(1,363,485)	2,400,000	LD (Liability Cashflow)	1,000
FVU1	2,000	200,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/26/2021	123.8842	123.4297	125,000	0	0	0	0	(908,990)	(908,990)	1,600,000	LD (Liability Cashflow)	1,000
FVU1	1,000	100,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/26/2021	123.8842	123.4297	62,500	0	0	0	0	(454,495)	(454,495)	800,000	LD (Liability Cashflow)	1,000
FVU1	1,000	100,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/26/2021	123.8842	123.4297	62,500	0	0	0	0	(454,495)	(454,495)	800,000	LD (Liability Cashflow)	1,000

STATEMENT AS OF JUNE 30, 2021 OF THE PRUDENTIAL ANNUITIES LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	11 Transac- tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
FVU1	3,000	300,000,000	U.S. Five Year Note Future Sep 2021 0000FVU1	Liability Hedge	N/A	Interest Rate	10/05/2021	CBT 549300EX04Q2QBFQTQ27	05/26/2021	123.8920	123.4297	187,500	0	0	0	0	(1,386,923)	(1,386,923)	2,400,000	LD (Liability Cashflow)	1,000
TYU1	2,363	236,300,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Liability Hedge	N/A	Interest Rate	09/30/2021	CBT 549300EX04Q2QBFQTQ27	05/25/2021	131.7358	132.5000	553,828	0	0	0	0	1,805,698	1,805,698	3,603,575	LD (Liability Cashflow)	1,000
TYU1	2,000	200,000,000	U.S. Ten Year Note Future Sep 2021 0000TYU1	Liability Hedge	N/A	Interest Rate	09/30/2021	CBT 549300EX04Q2QBFQTQ27	05/26/2021	132.0874	132.5000	468,750	0	0	0	0	825,185	825,185	3,050,000	LD (Liability Cashflow)	1,000
WNU1	123	12,300,000	US ULTRA T-BOND Sep 2021 0000WNU1	Bond Portfolio Hedge	D1	Interest Rate	09/30/2021	CBT 549300EX04Q2QBFQTQ27	05/21/2021	182.9156	192.6875	138,375	0	0	0	0	1,201,940	1,201,940	799,500	PD (Duration)	1,000
1539999999. Subtotal - Long Futures - Hedging Other												5,525,548	0	0	0	0	14,919,026	14,919,026	175,793,771	XXX	XXX
1579999999. Subtotal - Long Futures												5,525,548	0	0	0	0	14,919,026	14,919,026	175,793,771	XXX	XXX
36U1	1,790	212,384,825	MSCI EAFE Mini Future March 20 Sep 2021 000036U1	Liability Hedge	N/A	Equity/Index	09/17/2021	NYF 5493004R83R1LVX2IL36	06/16/2021	2,373.0148	2,304.1000	765,210	0	0	0	0	6,167,875	6,167,875	12,759,120	EL (Equity Risk Liability)	50
36U1	500	57,438,120	MSCI EAFE Mini Future March 20 Sep 2021 000036U1	Liability Hedge	N/A	Equity/Index	09/17/2021	NYF 5493004R83R1LVX2IL36	06/30/2021	2,297.5248	2,304.1000	213,746	0	0	0	0	(164,380)	(164,380)	3,564,000	EL (Equity Risk Liability)	50
36U1	600	68,927,244	MSCI EAFE Mini Future March 20 Sep 2021 000036U1	Liability Hedge	N/A	Equity/Index	09/17/2021	NYF 5493004R83R1LVX2IL36	06/30/2021	2,297.5748	2,304.1000	256,495	0	0	0	0	(195,756)	(195,756)	4,276,800	EL (Equity Risk Liability)	50
46U1	1,645	191,696,357	E-Mini Russ 2000 RTY Sep 2021 000046U1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/14/2021	2,330.6548	2,307.8000	(263,200)	0	0	0	0	1,879,807	1,879,807	10,692,500	EL (Equity Risk Liability)	50
46U1	400	46,464,096	E-Mini Russ 2000 RTY Sep 2021 000046U1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/15/2021	2,323.2048	2,307.8000	(64,000)	0	0	0	0	308,096	308,096	2,600,000	EL (Equity Risk Liability)	50
46U1	400	46,465,096	E-Mini Russ 2000 RTY Sep 2021 000046U1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/15/2021	2,323.2548	2,307.8000	(64,000)	0	0	0	0	309,096	309,096	2,600,000	EL (Equity Risk Liability)	50
46U1	400	46,316,096	E-Mini Russ 2000 RTY Sep 2021 000046U1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/16/2021	2,315.8048	2,307.8000	(64,000)	0	0	0	0	160,096	160,096	2,600,000	EL (Equity Risk Liability)	50
46U1	400	46,319,096	E-Mini Russ 2000 RTY Sep 2021 000046U1	Liability Hedge	N/A	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCLQOF39	06/16/2021	2,315.9548	2,307.8000	(64,000)	0	0	0	0	163,096	163,096	2,600,000	EL (Equity Risk Liability)	50
1609999999. Subtotal - Short Futures - Hedging Other												716,250	0	0	0	0	8,627,930	8,627,930	41,692,420	XXX	XXX
1649999999. Subtotal - Short Futures												716,250	0	0	0	0	8,627,930	8,627,930	41,692,420	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												6,241,798	0	0	0	0	23,546,956	23,546,956	217,486,191	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												6,241,798	0	0	0	0	23,546,956	23,546,956	217,486,191	XXX	XXX

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

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	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
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.01 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 0.54 years to general account portfolio duration.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities contributed approximately 0.16 years to general account portfolio duration.

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	122,895,185	(4,915,800)	122,895,185	131,197,663	(6,976,480)	131,197,663	217,486,191	217,486,191
Pru Global Fund	B2XP4TQXV02CZP30MQ85	Y	Y	0	702,801,739	7,817,136,780	(12,567,496,933)	0	7,823,285,033	(12,551,934,861)	0	2,887,636,942	0
0299999999. Total NAIC 1 Designation				0	702,801,739	7,817,136,780	(12,567,496,933)	0	7,823,285,033	(12,551,934,861)	0	2,887,636,942	0
Milson Bidco Limited	None	N	N	0	0	0	0	0	0	0	0	0	0
Harbour Energy plc	None	N	N	0	0	764	0	764	764	0	764	0	0
0799999999. Total NAIC 6 Designation				0	0	764	0	764	764	0	764	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	702,801,739	7,940,032,729	(12,572,412,733)	122,895,949	7,954,483,460	(12,558,911,341)	131,198,427	3,105,123,133	217,486,191
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						7,940,032,729	(12,572,412,733)						

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	B2XP4TQXVO2CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	5,578,952,634	0	5,578,952,634	07/01/2021	IV
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	243,251,207	241,638,000	133,740,649	02/15/2046	I
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912810-SF-6	US TREASURY N/B	998,669	897,000	1,066,869	02/15/2049	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	35,068,243	35,025,000	2,809,890	02/15/2046	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	176,283	178,000	73	02/15/2046	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	1,000,255	1,010,000	2,337	02/15/2046	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	148,699,320	150,148,000	51,638,315	02/15/2046	I
0199999999 - Total					6,008,146,611	428,896,000	5,768,210,767	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	B2XP4TQXVO2CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	39,255,171	0	XXX	07/01/2021	IV
0299999999 - Total					39,255,171	0	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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	5,759	8,630	8,961	XXX
CITIBANK - NEW YORK NEW YORK, NY		0.000	0	0	0	10,359,591	10,359,591	XXX
JP MORGAN CHASE BANK NEW YORK, NY		0.000	0	0	2,852,862	2,829,210	12,467,062	XXX
JP MORGAN CHASE BANK - LONDON LONDON, ENG		0.000	0	0	6,724	0	(720,125)	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	(52,596,116)	(49,369,475)	(44,630,417)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO SAN FRANCISCO, CA		0.000	0	0	(109,109)	(87,255)	(41,178)	XXX
ABN AMRO BANK NV AMSTERDAM, NETHERLANDS		0.001	8,871	175	25,000,000	88,000,000	45,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK CAYMAN ISLANDS		0.001	20,158	233	100,000,000	150,000,000	105,000,000	XXX
BANK OF MONTREAL CHICAGO, IL		0.002	(1,946)	2,756	0	0	9,000,920	XXX
BANK OF NOVA SCOTIA TD TORONTO, CANADA		0.001	1,021	125	0	0	25,000,000	XXX
BNP PARIBAS SA NEW YORK, NY		0.002	(36,009)	6,444	0	10,002,770	10,000,524	XXX
CALYON CAYMAN ISLANDS		0.001	15,525	0	49,781,000	98,259,000	0	XXX
CANADIAN IMPERIAL BANK OF COMM NEW YORK, NY		0.001	9,004	69	12,000,000	100,000,000	50,000,000	XXX
COOPERATIEVE RABOBANK UA NEW YORK, NY		0.001	12,238	174	25,000,000	150,000,000	125,000,000	XXX
CREDIT AGRICOLE NEW YORK, NY		0.001	2,781	0	25,000,000	40,000,000	0	XXX
CREDIT INDUSTRIEL ET COMMERCIAL NEW YORK, NY		0.002	12,052	1,428	16,050,938	18,048,485	2,000,143	XXX
DNB BANK ASA NEW YORK, NY		0.001	3,815	0	25,000,000	55,000,000	0	XXX
MITSUBISHI UFJ TR&BK NEW YORK, NY		0.002	0	0	0	0	0	XXX
MIZUHO BANK LTD NEW YORK, NY		0.001	19,117	221	78,154,000	150,000,000	99,444,000	XXX
NATIXIS SA NEW YORK, NY		0.001	5,242	0	0	45,000,000	0	XXX
NORDEA BANK AB NEW YORK, NY		0.001	1,841	0	0	6,750,191	0	XXX
NORINCHUKIN BANK NEW YORK, NY		0.001	2,543	0	15,000,000	35,000,447	0	XXX
NORTHERN TR CO CAYMAN ISLANDS		0.001	0	0	0	0	0	XXX
ROYAL BANK OF CANADA NEW YORK, NY		0.001	2,160	700	0	0	45,000,000	XXX
SOCIETE GENERALE NEW YORK, NY		0.001	1,983	0	25,000,000	25,000,000	0	XXX
SUMITOMO MITSUI TRUST BANK LTD NEW YORK, NY		0.001	3,179	0	55,000,000	30,000,000	0	XXX
SWEDBANK AB NEW YORK, NY		0.001	0	622	0	0	35,000,000	XXX
US BANK NA MINNEAPOLIS, OH		0.000	1,104	0	0	0	0	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	84,679	12,947	401,196,058	964,851,594	527,939,481	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	84,679	12,947	401,196,058	964,851,594	527,939,481	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	84,679	12,947	401,196,058	964,851,594	527,939,481	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		06/30/2021	1.900	07/01/2021	1	0	0
	U.S TREASURY BILL TREASURY BILL		06/21/2021	0.038	07/06/2021	39,999,789	0	380
	U.S TREASURY BILL TREASURY BILL		06/29/2021	0.040	07/27/2021	24,999,278	0	56
	U.S TREASURY BILL TREASURY BILL		06/21/2021	0.042	07/20/2021	69,998,430	0	744
	U.S TREASURY BILL TREASURY BILL		05/26/2021	0.012	08/26/2021	49,999,067	0	583
	U.S TREASURY BILL TREASURY BILL		06/21/2021	0.038	07/08/2021	64,999,526	0	609
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						249,996,090	0	2,372
0599999. Total - U.S. Government Bonds						249,996,090	0	2,372
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LOAN BANKS DISCOUNT NOTE		06/22/2021	0.040	07/27/2021	99,997,111	0	889
	FEDERAL HOME LOAN BANKS DISCOUNT NOTE		06/18/2021	0.040	07/16/2021	19,999,667	0	222
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						119,996,778	0	1,111
3199999. Total - U.S. Special Revenues Bonds						119,996,778	0	1,111
	ALBERTA (PROVINCE OF) COMMERCIAL PAPER		06/22/2021	0.070	07/16/2021	44,998,937	0	888
	BNG BANK NV COMMERCIAL PAPER		06/08/2021	0.050	07/09/2021	31,999,644	0	978
	BNP PARIBAS SA COMMERCIAL PAPER		06/30/2021	0.060	07/01/2021	20,000,000	0	33
	CAISSE DES DEPOTS ET CONS COMMERCIAL PAPER		04/28/2021	0.120	07/23/2021	11,999,120	0	2,520
	CAISSE DES DEPOTS ET CONS COMMERCIAL PAPER		06/10/2021	0.050	08/06/2021	15,999,040	0	560
	CAISSE DES DEPOTS ET CONS COMMERCIAL PAPER		06/10/2021	0.060	07/26/2021	9,999,653	0	292
	CANADIAN IMPERIAL BANK OF COMM COMMERCIAL PAPER		06/28/2021	0.050	07/06/2021	23,999,833	0	100
	DENMARK (KINGDOM OF) COMMERCIAL PAPER		06/09/2021	0.030	07/09/2021	14,999,900	0	275
	DENMARK (KINGDOM OF) COMMERCIAL PAPER		06/01/2021	0.030	07/01/2021	15,000,000	0	375
	European Invmt Bk COMMERCIAL PAPER		06/10/2021	0.030	07/02/2021	35,999,970	0	630
	FED DESJA QUEBEC COMMERCIAL PAPER		06/16/2021	0.055	07/15/2021	14,999,679	0	344
	FED DESJA QUEBEC COMMERCIAL PAPER		06/21/2021	0.105	09/21/2021	29,992,825	0	875
	KFW COMMERCIAL PAPER		06/01/2021	0.040	07/01/2021	30,000,000	0	1,000
	KFW COMMERCIAL PAPER		06/11/2021	0.040	07/12/2021	7,999,902	0	178
	LVMH MOET HENNESSY LOUIS VUITT COMMERCIAL PAPER		05/05/2021	0.140	08/05/2021	4,999,319	0	1,089
	MITSUBISHI INTERNATIONAL CORPO COMMERCIAL PAPER		04/20/2021	0.150	07/14/2021	14,999,188	0	4,500
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		06/22/2021	0.110	09/22/2021	49,987,319	0	1,375
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER		05/18/2021	0.120	08/12/2021	24,996,500	0	3,667
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						402,970,831	0	19,677
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						402,970,831	0	19,677
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		05/07/2021	8.618	07/08/2021	25,015	268	52
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						25,015	268	52
6599999. Subtotal - Unaffiliated Bank Loans						25,015	268	52
7699999. Total - Issuer Obligations						772,963,699	0	23,160
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						25,015	268	52
8399999. Total Bonds						772,988,714	268	23,213
9999999 - Total Cash Equivalents						772,988,714	268	23,213